

MULTI UNITS LUXEMBOURG

Société d'Investissement à Capital Variable

R.C.S. Luxembourg B 115.129

Unaudited semi annual report
as at June 30, 2022

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

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Organisation and Administration

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Grand Duchy of Luxembourg

Organisation and Administration (continued)

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Grand Duchy of Luxembourg

General information on the Fund

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

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

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

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

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

As at June 30, 2022, 98 Sub-Funds are available to investors:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
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- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF

General information on the Fund (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF
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- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

General information on the Fund (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF is to track both the upward and the downward evolution of the DAX® (the “Index”), while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.20%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF is to track both the upward and the downward evolution of the LevDAX® (the “Index”), while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.40%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF is to track both the upward and the downward evolution of the S&P 500® Net Total Return (the “Index”) denominated in US Dollars, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

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

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

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

General information on the Fund (continued)

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

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

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

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

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

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

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

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

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

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

General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF is to track the unlevered performance of the “S&P Euro ESG High Yield Dividend Aristocrats Net Total Return Index” (the “Index”) denominated in Euro - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF is to reflect the performance of the “Solactive Fed Funds Effective Rate Total Return index” denominated in US Dollars. The anticipated level of the tracking error under normal market conditions is expected to be up to 0.02%.

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

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

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

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

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

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

General information on the Fund (continued)

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

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

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

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

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

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

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

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

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

General information on the Fund (continued)

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

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

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

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

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

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

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

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

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

General information on the Fund (continued)

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

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

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

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

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

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

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

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

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

General information on the Fund (continued)

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

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

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

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

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

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

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

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

General information on the Fund (continued)

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

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

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

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

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

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

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

The investment objective of the MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI China Select ESG Rating and Trend Leaders Net Total Return Index (the "Index") denominated in US Dollars, and representative of the performance of large and mid cap stocks, across the Chinese economy, issued by companies with robust Environmental, Social and Governance (ESG ratings, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

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

General information on the Fund (continued)

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

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

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

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF is to track both the upward and the downward evolution of the MSCI ACWI Semiconductors & Semiconductor Equipment ESG Filtered Net Total Return Index (the “Index”) denominated in US Dollars and representative of a select set of companies from the MSCI ACWI Semiconductors and Semiconductor Equipment Index (the “Parent Index”) that excludes companies which are Environmental, Social and Governance (ESG) laggards relative to the Parent Index, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

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

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

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

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF is to track both the upward and the downward evolution of the MSCI Korea 20/35 Net Total Return Index (the “Index”) denominated in US Dollars and representative of the South Korean equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

General information on the Fund (continued)

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

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

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

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

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF is to track both the upward and the downward evolution of the "Bloomberg MSCI Global Green Bond 1-10 Year Index" (the "Index") denominated in Euros, in order to offer an exposure to the Green Bonds market issued by investment grade entities and denominated in multiple currencies – while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

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

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

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

General information on the Fund (continued)

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

The investment objective of the the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI USA ESG Climate Transition (EU CTB) Select Net Total Return Index (the "Index") denominated in US Dollars and representative of the performance of an investment strategy constructed from the MSCI USA Index (the "Parent Index") and designed to exceed the minimum standards of the EU Climate Transition Benchmarks (the "EU CTB") required under delegated acts supplementing Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011 (the "Benchmark Regulation"), while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF is to track both the upward and the downward evolution of the MSCI Emerging Markets ESG Climate Transition (EU CTB) Select Net Total Return Index (the "Index") denominated in US Dollars and representative of the performance of an investment strategy constructed from the MSCI Emerging Markets Index (the "Parent Index") and designed to exceed the minimum standards of the EU Climate Transition Benchmarks (the "EU CTB") required under delegated acts supplementing Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011 (the "Benchmark Regulation"), while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI Europe ESG Climate Transition (EU CTB) Select Net Total Return Index (the "Index") denominated in Euros and representative of the performance of an investment strategy constructed from the MSCI Europe Index (the "Parent Index") and designed to exceed the minimum standards of the EU Climate Transition Benchmarks (the "EU CTB") required under delegated acts supplementing Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011 (the "Benchmark Regulation"), while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error, under normal market conditions is expected to be up to 0.50%.

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

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the S&P Eurozone LargeMidCap Net Zero 2050 Paris-Aligned ESG Net Total Return Index (the "Index"), denominated in Euros, and representative of the performance of eligible equity securities from the S&P Eurozone LargeMidCap Index (the "Parent Index") selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error, under normal market conditions is expected to be up to 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF is to track both the upward and the downward evolution of the S&P 500 Net Zero 2050 Paris-Aligned ESG Net Total Return Index (the "Index"), denominated in US Dollars, and representative of the performance of eligible equity securities from the S&P 500 Index (the "Parent Index") selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error, under normal market conditions is expected to be up to 0.50%.

General information on the Fund (continued)

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF is to track both the upward and the downward evolution of the S&P Europe LargeMidCap Net Zero 2050 Paris-Aligned ESG Net Total Return Index (the "Index"), denominated in Euros, and representative of the performance of eligible equity securities from the S&P Europe LargeMidCap Index (the "Parent Index") selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error, under normal market conditions is expected to be up to 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF is to track both the upward and the downward evolution of the S&P Developed ex-Korea LargeMidCap Net Zero 2050 Paris-Aligned ESG Net Total Return Index (the "Index"), denominated in US Dollars, and representative of the performance of eligible equity securities from the S&P Developed ex-Korea LargeMidCap Index (the "Parent Index") selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error, under normal market conditions is expected to be up to 0.50%.

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

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF is to reflect the performance of the "Solactive Euro Government Green Bond Index" (the "Benchmark Index") denominated in Euro, in order to offer an exposure to the European Government Green Bond market, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

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

Information to the Shareholders

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

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

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

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

The list of changes in the portfolio for the period ended June 30, 2022 is available, free of charge, at the registered office of the Fund.

Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF EUR
ASSETS				
Securities portfolio at cost		627 133 266	135 521 956	8 104 932 069
Net unrealised profit/ (loss)		(55 753 816)	(6 348 828)	(389 268 035)
Securities portfolio at market value	2.2	571 379 450	129 173 128	7 715 664 034
Cash at bank		7 704 658	89	384 305
Receivable for Fund shares issued		-	-	176 627 205
Receivable for securities sold		99 676	3 547 035	48 501 264
Receivable on swaps		-	-	189 070 646
Receivable on spot exchange		-	-	175 937 601
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	-	2 026 750
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	37 348 529
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		579 183 784	132 720 252	8 345 560 334
LIABILITIES				
Bank Overdraft		327	-	50 566
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	237 973 860
Payable on swaps		-	3 547 035	178 557 463
Payable on spot exchange		-	-	175 534 633
Management fees payable	3	161 663	38 901	573 731
Swaps at market value	2.4, 6	-	2 156 231	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	347 150	-	-
Other liabilities		9 079	-	20 271
		518 219	5 742 167	592 710 524
TOTAL NET ASSETS		578 665 565	126 978 085	7 752 849 810

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		79 219 085	46 064 396	88 783 315
Net unrealised profit/ (loss)		(9 641 645)	(4 342 738)	(10 696 696)
Securities portfolio at market value	2.2	69 577 440	41 721 658	78 086 619
Cash at bank		-	10	32 602
Receivable for Fund shares issued		-	-	1 209 962
Receivable for securities sold		-	1 801 320	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	1 203 444
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	491 974	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		69 577 440	44 014 962	80 532 627
LIABILITIES				
Bank Overdraft		82 778	-	15 430
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	1 735 059	-
Payable on swaps		-	66 261	1 203 444
Payable on spot exchange		-	-	1 206 207
Management fees payable	3	23 635	10 181	20 637
Swaps at market value	2.4, 6	452 080	-	534 991
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		961	-	-
		559 454	1 811 501	2 980 709
TOTAL NET ASSETS		69 017 986	42 203 461	77 551 918

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		24 804 796	987 556 763	844 087 287
Net unrealised profit/ (loss)		(457 510)	(32 013 916)	(44 844 388)
Securities portfolio at market value	2.2	24 347 286	955 542 847	799 242 899
Cash at bank		33 864	-	6
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	24 345 750	50 196 219
Receivable on swaps		-	632 167	6 313 691
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	270 233	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	5 272 598
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		24 381 150	980 790 997	861 025 413
LIABILITIES				
Bank Overdraft		37 450	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	24 977 917	56 509 910
Payable on swaps		-	270 233	-
Payable on spot exchange		-	-	-
Management fees payable	3	6 009	240 112	192 023
Swaps at market value	2.4, 6	373 572	3 563 647	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		753	-	-
		417 784	29 051 909	56 701 933
TOTAL NET ASSETS		23 963 366	951 739 088	804 323 480

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		53 842 427	211 399 049	609 641 022
Net unrealised profit/ (loss)		(11 427 879)	(11 118 564)	(35 053 871)
Securities portfolio at market value	2.2	42 414 548	200 280 485	574 587 151
Cash at bank		24 860	-	1 825 662
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		909 605	4 865 464	6 175 606
Receivable on swaps		1 112 797	-	-
Receivable on spot exchange		1 221 583	-	4 924 219
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	758 585	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		46 441 978	205 145 949	587 512 638
LIABILITIES				
Bank Overdraft		15 504	-	1 679 289
Payable for Fund shares redeemed		1 112 610	-	-
Payable for securities purchased		-	-	1 240 083
Payable on swaps		909 330	4 865 464	4 924 126
Payable on spot exchange		1 219 342	-	4 935 523
Management fees payable	3	11 167	53 016	149 542
Swaps at market value	2.4, 6	-	1 328 374	1 615 342
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		719	-	11 348
		3 268 672	6 246 854	14 555 253
TOTAL NET ASSETS		43 173 306	198 899 095	572 957 385

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF USD
ASSETS				
Securities portfolio at cost		69 167 226	70 628 217	113 951 528
Net unrealised profit/ (loss)		(3 492 572)	(4 071 264)	(8 754 695)
Securities portfolio at market value	2.2	65 674 654	66 556 953	105 196 833
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	642 991	-
Receivable on swaps		-	-	861 416
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	-	75 119
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	685 615	2 887 982
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		65 674 654	67 885 559	109 021 350
LIABILITIES				
Bank Overdraft		-	-	75 132
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	621 619	861 416
Payable on swaps		-	21 373	-
Payable on spot exchange		-	-	-
Management fees payable	3	16 567	16 268	51 748
Swaps at market value	2.4, 6	544 681	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		561 248	659 260	988 296
TOTAL NET ASSETS		65 113 406	67 226 299	108 033 054

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF EUR
ASSETS				
Securities portfolio at cost		810 174 924	147 778 451	86 090 985
Net unrealised profit/ (loss)		31 895 845	(18 709 200)	(4 320 832)
Securities portfolio at market value	2.2	842 070 769	129 069 251	81 770 153
Cash at bank		110 395	857 591	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		4 123 887	-	592 549
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		976 800	-	-
Interest receivable on bonds		-	-	631 646
Swaps at market value	2.4, 6	6 534 909	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		853 816 760	129 926 842	82 994 348
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		5 100 687	-	592 549
Payable on spot exchange		-	-	-
Management fees payable	3	328 946	72 733	24 141
Swaps at market value	2.4, 6	-	-	420 492
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	6 738	-
Other liabilities		45	11 939	-
		5 429 678	91 410	1 037 182
TOTAL NET ASSETS		848 387 082	129 835 432	81 957 166

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF EUR
ASSETS				
Securities portfolio at cost		16 841 708	54 054 890	35 770 854
Net unrealised profit/ (loss)		(1 806 374)	(1 669 824)	(3 161 434)
Securities portfolio at market value	2.2	15 035 334	52 385 066	32 609 420
Cash at bank		-	23	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	830 397	573 002
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	230 097	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		15 035 334	53 445 583	33 182 422
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	640 506	-
Payable on swaps		-	189 909	573 002
Payable on spot exchange		-	-	-
Management fees payable	3	1 527	4 152	24 088
Swaps at market value	2.4, 6	38 976	131 198	84 101
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		40 503	965 765	681 191
TOTAL NET ASSETS		14 994 831	52 479 818	32 501 231

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		262 220 960	991 905 136	65 913 816
Net unrealised profit/ (loss)		(21 900 006)	(84 895 414)	(16 216 706)
Securities portfolio at market value	2.2	240 320 954	907 009 722	49 697 110
Cash at bank		126 495	506 628	102 516
Receivable for Fund shares issued		-	4 236 557	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		384 529	-	135 160
Interest receivable on bonds		1 753 941	3 463 581	452 572
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		242 585 919	915 216 488	50 387 358
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	4 232 794	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	67 032	232 744	14 141
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		5 402	14 427	1 099
		72 434	4 479 965	15 240
TOTAL NET ASSETS		242 513 485	910 736 523	50 372 118

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF EUR
ASSETS				
Securities portfolio at cost		378 074 333	65 351 848	2 311 061 600
Net unrealised profit/ (loss)		(51 702 711)	(4 253 477)	(64 345 951)
Securities portfolio at market value	2.2	326 371 622	61 098 371	2 246 715 649
Cash at bank		145 350	688 636	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		6 448 428	1 136 497	120 445 594
Receivable on swaps		-	796 672	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		746 285	-	-
Interest receivable on bonds		1 621 017	-	7 912 606
Swaps at market value	2.4, 6	-	2 388 007	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		335 332 702	66 108 183	2 375 073 849
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		6 447 020	-	-
Payable for securities purchased		-	2 621 801	100 033 377
Payable on swaps		-	-	20 412 217
Payable on spot exchange		-	-	-
Management fees payable	3	111 326	27 547	472 027
Swaps at market value	2.4, 6	-	-	34 622 518
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		5 636	-	-
		6 563 982	2 649 348	155 540 139
TOTAL NET ASSETS		328 768 720	63 458 835	2 219 533 710

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
	Notes	USD	USD	USD
ASSETS				
Securities portfolio at cost		336 256 692	311 012 943	58 383 182
Net unrealised profit/ (loss)		(12 352 929)	(6 585 002)	(3 047 412)
Securities portfolio at market value	2.2	323 903 763	304 427 941	55 335 770
Cash at bank		21	418 894	75 693
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		3 854 768	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 220 664	973 094	203 987
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	87 545	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		328 979 216	305 907 474	55 615 450
LIABILITIES				
Bank Overdraft		-	17 315	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		3 854 768	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	69 284	44 493	6 384
Swaps at market value	2.4, 6	3 080 262	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	747 148	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	41 166	-
		7 004 314	850 122	6 384
TOTAL NET ASSETS		321 974 902	305 057 352	55 609 066

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF GBP
ASSETS				
Securities portfolio at cost		689 485 248	16 178 392	778 915 667
Net unrealised profit/ (loss)		(100 454 614)	(196 666)	(109 681 615)
Securities portfolio at market value	2.2	589 030 634	15 981 726	669 234 052
Cash at bank		392 937	-	66 905
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	15 202	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		4 357 288	77 231	3 467 027
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	80 321	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		593 861 180	16 074 159	672 767 984
LIABILITIES				
Bank Overdraft		143 896	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	15 202	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	68 639	925	53 888
Swaps at market value	2.4, 6	-	126 693	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	4 048 290	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		46 837	-	2 209
		4 307 662	142 820	56 097
TOTAL NET ASSETS		589 553 518	15 931 339	672 711 887

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation- Linked Bond (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF GBP
ASSETS				
Securities portfolio at cost		75 493 231	93 472 861	266 950 300
Net unrealised profit/ (loss)		(11 441 421)	(9 738 928)	(9 611 493)
Securities portfolio at market value	2.2	64 051 810	83 733 933	257 338 807
Cash at bank		32 479	49 070	39 756
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		94 519	337 852	1 108 898
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	1 237	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		64 178 808	84 122 092	258 487 461
LIABILITIES				
Bank Overdraft		-	1 541	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	8 318	9 994	19 822
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	2 319	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		276	2 344	181
		8 594	16 198	20 003
TOTAL NET ASSETS		64 170 214	84 105 894	258 467 458

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		2 437 292 314	608 950 680	9 191 823
Net unrealised profit/ (loss)		(69 099 311)	(78 661 518)	(346 696)
Securities portfolio at market value	2.2	2 368 193 003	530 289 162	8 845 127
Cash at bank		4 334 594	1 799 633	244 054
Receivable for Fund shares issued		-	933 952	-
Receivable for securities sold		194 411	1 152 131	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	43 979	-
Interest receivable on bonds		6 606 736	2 417 901	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	2 381 647	663 245	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	141 342	-
		2 381 710 391	537 441 345	9 089 181
LIABILITIES				
Bank Overdraft		1 410 368	5 215	-
Payable for Fund shares redeemed		-	933 948	-
Payable for securities purchased		-	1 140 321	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	456 280	251 785	5 841
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	57 286 936	1 168 689	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	9 070
Other liabilities		159 629	30 906	144
		59 313 213	3 530 864	15 055
TOTAL NET ASSETS		2 322 397 178	533 910 481	9 074 126

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF JPY	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		272 358 264	49 697 663 081	1 437 580 748
Net unrealised profit/ (loss)		(3 873 498)	(25 488 641)	(48 607 548)
Securities portfolio at market value	2.2	268 484 766	49 672 174 440	1 388 973 200
Cash at bank		292 981	804 749 846	1 149 614
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	15 552 250	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		219 143	56 909 593	144 900
Interest receivable on bonds		-	-	8 832 365
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	600 052 106	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	2 225 000	-
Other assets		123 864	74 755 946	-
		269 120 754	51 226 419 181	1 399 100 079
LIABILITIES				
Bank Overdraft		6	584 110 015	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	71 294 720	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	59 849	16 303 125	396 645
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	47 819 833	-
Unrealised depreciation on financial futures contracts	2.3, 9	4 298	-	-
Other liabilities		4 238	14 691 025	24 553
		68 391	734 218 718	421 198
TOTAL NET ASSETS		269 052 363	50 492 200 463	1 398 678 881

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		668 534 750	300 761 410	1 172 523 681
Net unrealised profit/ (loss)		(33 811 189)	(44 457 339)	(113 634 831)
Securities portfolio at market value	2.2	634 723 561	256 304 071	1 058 888 850
Cash at bank		292 705	158 487	813 052
Receivable for Fund shares issued		2 884 720	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		215 763	411 156	1 059 665
Interest receivable on bonds		3 978 341	2 899 094	7 529 267
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		642 095 090	259 772 808	1 068 290 834
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		2 886 170	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	165 095	69 776	213 213
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		13 567	4 207	16 065
		3 064 832	73 983	229 278
TOTAL NET ASSETS		639 030 258	259 698 825	1 068 061 556

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation- Linked Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF USD
ASSETS				
Securities portfolio at cost		1 353 711 876	815 412 419	112 045 690
Net unrealised profit/ (loss)		(37 326 340)	(37 764 739)	(15 573 323)
Securities portfolio at market value	2.2	1 316 385 536	777 647 680	96 472 367
Cash at bank		524 510	159 169	19 315
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	4 597 817	1 635 413
Receivable on swaps		-	388 635	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		50	-	-
Interest receivable on bonds		7 831 506	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		1 324 741 602	782 793 301	98 127 095
LIABILITIES				
Bank Overdraft		-	111	458
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	388 576	-
Payable on swaps		-	4 597 817	1 635 392
Payable on spot exchange		-	-	-
Management fees payable	3	209 937	99 051	19 440
Swaps at market value	2.4, 6	-	4 176 155	742 851
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		9 521	8 331	1 588
		219 458	9 270 041	2 399 729
TOTAL NET ASSETS		1 324 522 144	773 523 260	95 727 366

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF JPY	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF USD
ASSETS				
Securities portfolio at cost		1 832 333 760	190 230 250 201	233 073 146
Net unrealised profit/ (loss)		(69 553 882)	18 946 664 526	(18 063 519)
Securities portfolio at market value	2.2	1 762 779 878	209 176 914 727	215 009 627
Cash at bank		12 195 303	2 530 678 462	88
Receivable for Fund shares issued		11 293 461	-	-
Receivable for securities sold		9 399	3 420 229	3 818 400
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		1 536 699	279 296 430	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	1 073 888
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	610 370 842	-
Unrealised appreciation on financial futures contracts	2.3, 9	20 050	-	-
Other assets		-	93 694 398	-
		1 787 834 790	212 694 375 088	219 902 003
LIABILITIES				
Bank Overdraft		3 335 676	688 911 829	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	41 863 536	-
Payable on swaps		-	-	3 818 400
Payable on spot exchange		-	-	-
Management fees payable	3	378 787	69 291 439	21 702
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	96 079 284	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	72 524 500	-
Other liabilities		46 965	16 775 050	-
		3 761 428	985 445 638	3 840 102
TOTAL NET ASSETS		1 784 073 362	211 708 929 450	216 061 901

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		310 192 180	38 329 644	26 333 616
Net unrealised profit/ (loss)		1 639 414	11 369 826	(1 519 362)
Securities portfolio at market value	2.2	311 831 594	49 699 470	24 814 254
Cash at bank		993 210	239 120	170 457
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		361 463	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		1 187 944	27 492	7 819
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	10 140	-	-
Other assets		-	-	-
		314 384 351	49 966 082	24 992 530
LIABILITIES				
Bank Overdraft		352	-	428
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		362 086	-	-
Management fees payable	3	21 569	3 561	8 943
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	6 723	1 545
Other liabilities		3 596	-	257
		387 603	10 284	11 173
TOTAL NET ASSETS		313 996 748	49 955 798	24 981 357

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF EUR
ASSETS				
Securities portfolio at cost		365 947 319	630 207 378	1 070 529 995
Net unrealised profit/ (loss)		(30 165 345)	(56 898 949)	(44 051 390)
Securities portfolio at market value	2.2	335 781 974	573 308 429	1 026 478 605
Cash at bank		1 481 443	2 306 030	36
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	5 843 104	5 429 988
Receivable on swaps		-	-	-
Receivable on spot exchange		-	504 950	-
Receivable on repurchase agreements		-	462 366	-
Dividends receivable, net		168 688	-	-
Interest receivable on bonds		-	-	1 768 566
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	159 892	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	21 050	-
Other assets		-	1 796	-
		337 432 105	582 607 617	1 033 677 195
LIABILITIES				
Bank Overdraft		-	2 027 000	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	5 429 988
Payable on spot exchange		-	501 341	-
Management fees payable	3	86 109	187 805	126 431
Swaps at market value	2.4, 6	-	-	5 926 230
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	933 415	-
Unrealised depreciation on financial futures contracts	2.3, 9	77 395	-	-
Other liabilities		2 327	28 522	-
		165 831	3 678 083	11 482 649
TOTAL NET ASSETS		337 266 274	578 929 534	1 022 194 546

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		791 954 448	1 796 198 122	1 260 917 283
Net unrealised profit/ (loss)		(63 671 242)	(52 429 967)	(102 597 574)
Securities portfolio at market value	2.2	728 283 206	1 743 768 155	1 158 319 709
Cash at bank		93 107	625 578	7 320 563
Receivable for Fund shares issued		999 146	3 015 698	-
Receivable for securities sold		6 863 695	4 734 057	-
Receivable on swaps		-	4 838 888	-
Receivable on spot exchange		5 025 646	5 276 795	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	1 071 928	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	2 751 536
		742 336 728	1 762 259 171	1 168 391 808
LIABILITIES				
Bank Overdraft		305	424 665	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		1 826 511	7 730 245	-
Payable on swaps		5 849 193	4 908 776	-
Payable on spot exchange		5 037 183	5 273 164	-
Management fees payable	3	273 658	301 491	642 664
Swaps at market value	2.4, 6	-	11 871 611	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	224 704
Other liabilities		9 198	24 855	49 490
		12 996 048	30 534 807	916 858
TOTAL NET ASSETS		729 340 680	1 731 724 364	1 167 474 950

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/Core Commodity CRB TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		843 071 763	47 821 106	2 288 109 945
Net unrealised profit/ (loss)		(100 393 905)	(6 349 806)	(52 564 927)
Securities portfolio at market value	2.2	742 677 858	41 471 300	2 235 545 018
Cash at bank		2 588 463	64 224	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	43 206 924
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		256 567	5 728	405 350
Interest receivable on bonds		4 788 456	252 292	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	432	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		750 311 776	41 793 544	2 279 157 292
LIABILITIES				
Bank Overdraft		10 371	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	35 553 130
Payable on swaps		-	-	8 059 144
Payable on spot exchange		-	-	-
Management fees payable	3	176 254	10 701	686 816
Swaps at market value	2.4, 6	-	-	31 927 704
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	16 622	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		9 243	687	-
		212 490	11 388	76 226 794
TOTAL NET ASSETS		750 099 286	41 782 156	2 202 930 498

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/Core Commodity CRB Ex-Energy TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		466 017 605	534 334 492	174 431 773
Net unrealised profit/ (loss)		(18 108 142)	(10 379 798)	(6 625 134)
Securities portfolio at market value	2.2	447 909 463	523 954 694	167 806 639
Cash at bank		-	220 768	66 354
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		4 537 962	-	-
Receivable on swaps		2 629 585	-	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	-	63 120
Interest receivable on bonds		-	2 791 364	541 934
Swaps at market value	2.4, 6	1 056 356	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		456 133 366	526 966 826	168 478 047
LIABILITIES				
Bank Overdraft		7	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		7 167 547	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	116 152	120 483	45 030
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	7 148	2 310
		7 283 706	127 631	47 340
TOTAL NET ASSETS		448 849 660	526 839 195	168 430 707

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		506 513 502	317 129 989	597 501 353
Net unrealised profit/ (loss)		(75 187 954)	(11 301 705)	(20 535 434)
Securities portfolio at market value	2.2	431 325 548	305 828 284	576 965 919
Cash at bank		79 584	11	2 245 543
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		4 436 817	579 164	-
Receivable on swaps		-	1 032 210	-
Receivable on spot exchange		4 447 002	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	-	3 505 932
Interest receivable on bonds		-	1 450 490	-
Swaps at market value	2.4, 6	4 495 758	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		444 784 709	308 890 159	582 717 394
LIABILITIES				
Bank Overdraft		2 389	-	437 259
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	1 611 374	-
Payable on swaps		4 446 947	-	-
Payable on spot exchange		4 436 817	-	-
Management fees payable	3	94 160	85 536	406 878
Swaps at market value	2.4, 6	-	61 534	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	73 748
Other liabilities		5 136	-	59 728
		8 985 449	1 758 444	977 613
TOTAL NET ASSETS		435 799 260	307 131 715	581 739 781

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF EUR
ASSETS				
Securities portfolio at cost		160 727 011	306 084 138	455 808 491
Net unrealised profit/ (loss)		(11 182 745)	(19 770 352)	(15 259 712)
Securities portfolio at market value	2.2	149 544 266	286 313 786	440 548 779
Cash at bank		108	9	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 484 498	3 932 982	5 376 331
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	-	341 874
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	1 190 654	1 089 728	603 369
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		153 219 526	291 336 505	446 870 353
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		2 484 498	3 932 982	5 718 205
Payable on spot exchange		-	-	-
Management fees payable	3	76 114	118 686	220 241
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		2 560 612	4 051 668	5 938 446
TOTAL NET ASSETS		150 658 914	287 284 837	440 931 907

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF EUR
ASSETS				
Securities portfolio at cost		38 453 460	36 687 446	225 730 827
Net unrealised profit/ (loss)		(1 548 249)	(2 932 611)	2 239 131
Securities portfolio at market value	2.2	36 905 211	33 754 835	227 969 958
Cash at bank		-	5	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		1 791 320	1 639 689	2 836 197
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		-	-	99 134
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	208 722	-	1 079 342
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		38 905 253	35 394 529	231 984 631
LIABILITIES				
Bank Overdraft		-	15	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		1 381 134	1 503 546	-
Payable on swaps		410 187	136 143	2 935 331
Payable on spot exchange		-	-	-
Management fees payable	3	14 230	13 270	133 113
Swaps at market value	2.4, 6	-	840 669	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		1 805 551	2 493 643	3 068 444
TOTAL NET ASSETS		37 099 702	32 900 886	228 916 187

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF EUR
ASSETS				
Securities portfolio at cost		118 397 244	36 003 126	82 946 271
Net unrealised profit/ (loss)		(2 352 174)	(2 806 656)	(6 696 650)
Securities portfolio at market value	2.2	116 045 070	33 196 470	76 249 621
Cash at bank		14 375	6	9
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	497 739	2 706 297
Receivable on swaps		162 686	-	-
Receivable on spot exchange		-	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		132 000	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	26 076	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		116 354 131	33 720 291	78 955 927
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		162 686	-	-
Payable on swaps		132 000	497 739	2 706 297
Payable on spot exchange		-	-	-
Management fees payable	3	47 968	18 863	29 562
Swaps at market value	2.4, 6	935 207	-	458 964
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		1 277 861	516 602	3 194 823
TOTAL NET ASSETS		115 076 270	33 203 689	75 761 104

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF* EUR
ASSETS				
Securities portfolio at cost		58 281 444	202 785 466	12 720 973
Net unrealised profit/ (loss)		(2 020 648)	(13 039 922)	1 160 324
Securities portfolio at market value	2.2	56 260 796	189 745 544	13 881 297
Cash at bank		-	932 382	40
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 309 708	-	2 440 663
Receivable on swaps		-	-	-
Receivable on spot exchange		-	89 964	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		37 967	-	-
Interest receivable on bonds		-	587 323	-
Swaps at market value	2.4, 6	870 103	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	591 482	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		59 478 574	191 946 695	16 322 000
LIABILITIES				
Bank Overdraft		-	677 453	47
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	1 389 352
Payable on swaps		2 347 675	-	1 051 311
Payable on spot exchange		-	90 004	-
Management fees payable	3	21 931	71 283	1 188
Swaps at market value	2.4, 6	-	-	246 511
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	3 042 770	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		2 369 606	3 881 510	2 688 409
TOTAL NET ASSETS		57 108 968	188 065 185	13 633 591

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

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

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF USD
ASSETS				
Securities portfolio at cost		1 414 913 440	155 998 933	142 115 260
Net unrealised profit/ (loss)		(57 708 329)	(3 317 316)	(10 821 802)
Securities portfolio at market value	2.2	1 357 205 111	152 681 617	131 293 458
Cash at bank		8 825 039	3 672 107	-
Receivable for Fund shares issued		-	8 935 680	-
Receivable for securities sold		-	-	1 466 296
Receivable on swaps		-	-	-
Receivable on spot exchange		-	8 578 808	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		2 196 169	15 162	-
Interest receivable on bonds		-	717 684	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	334 282	2 422 852	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		501 043	-	-
		1 369 061 644	177 023 910	132 759 754
LIABILITIES				
Bank Overdraft		679 527	911 178	-
Payable for Fund shares redeemed		-	2 108 127	-
Payable for securities purchased		-	6 516 305	-
Payable on swaps		-	-	1 466 296
Payable on spot exchange		-	8 568 883	-
Management fees payable	3	463 023	31 479	16 787
Swaps at market value	2.4, 6	-	-	471 136
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	343 739	219 593	-
Unrealised depreciation on financial futures contracts	2.3, 9	124 497	-	-
Other liabilities		101 305	23 733	-
		1 712 091	18 379 298	1 954 219
TOTAL NET ASSETS		1 367 349 553	158 644 612	130 805 535

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF JPY	MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF USD
ASSETS				
Securities portfolio at cost		19 736 120	953 368 366	20 017 985
Net unrealised profit/ (loss)		(3 395 329)	(21 827 445)	(372 685)
Securities portfolio at market value	2.2	16 340 791	931 540 921	19 645 300
Cash at bank		1 387 001	4 212 563	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		1 945 681	140 445 922	174 112
Receivable on swaps		-	-	-
Receivable on spot exchange		1 458 066	-	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		4 731	144	-
Interest receivable on bonds		85 391	1 709 057	60 401
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	96 944	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		21 318 605	1 077 908 607	19 879 813
LIABILITIES				
Bank Overdraft		708 571	-	-
Payable for Fund shares redeemed		1 294 300	143 614 875	-
Payable for securities purchased		-	-	165 680
Payable on swaps		-	-	8 432
Payable on spot exchange		1 459 840	-	-
Management fees payable	3	4 300	85 146	5 816
Swaps at market value	2.4, 6	-	-	22 078
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	198 646	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		1 308 129	378 857	-
		4 973 786	144 078 878	202 006
TOTAL NET ASSETS		16 344 819	933 829 729	19 677 807

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
	Notes	USD	USD	EUR
ASSETS				
Securities portfolio at cost		31 759 621	62 748 896	4 191 604
Net unrealised profit/ (loss)		(5 575 398)	(6 480 403)	(225 203)
Securities portfolio at market value	2.2	26 184 223	56 268 493	3 966 401
Cash at bank		175 393	6 705	24 555
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	544 382	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	545 632	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		10 815	-	6 167
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		26 370 431	57 365 212	3 997 123
LIABILITIES				
Bank Overdraft		-	-	585
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	545 625	-
Payable on spot exchange		-	544 382	-
Management fees payable	3	6 611	11 522	1 068
Swaps at market value	2.4, 6	-	38 282	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	4 975	-	32
Other liabilities		223	760	113
		11 809	1 140 571	1 798
TOTAL NET ASSETS		26 358 622	56 224 641	3 995 325

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
	Notes	USD	EUR	USD
ASSETS				
Securities portfolio at cost		205 023 723	1 505 713 935	870 002 317
Net unrealised profit/ (loss)		(19 183 846)	(242 450 102)	(136 130 900)
Securities portfolio at market value	2.2	185 839 877	1 263 263 833	733 871 417
Cash at bank		1 627 025	10 413 280	556 616
Receivable for Fund shares issued		-	29 666 904	-
Receivable for securities sold		48	51 027	49 269
Receivable on swaps		-	-	-
Receivable on spot exchange		11 980	1 116 119	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		143 780	652 420	425 413
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	494 809
Unrealised appreciation on financial futures contracts	2.3, 9	4 390	-	-
Other assets		-	583 835	-
		187 627 100	1 305 747 418	735 397 524
LIABILITIES				
Bank Overdraft		475 152	156 730	446 404
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	30 159 970	-
Payable on swaps		-	-	-
Payable on spot exchange		11 979	1 115 063	-
Management fees payable	3	66 617	444 743	159 487
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	5 413 615
Unrealised depreciation on financial futures contracts	2.3, 9	-	120 113	-
Other liabilities		1 672	13 161	49 268
		555 420	32 009 780	6 068 774
TOTAL NET ASSETS		187 071 680	1 273 737 638	729 328 750

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		73 574 337	241 624 492	149 916 889
Net unrealised profit/ (loss)		(7 853 056)	(44 095 098)	(20 788 810)
Securities portfolio at market value	2.2	65 721 281	197 529 394	129 128 079
Cash at bank		880 409	1 031 599	34 232
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	75	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	29 540	-
Receivable on repurchase agreements		-	-	-
Dividends receivable, net		79 846	161 930	132 314
Interest receivable on bonds		-	-	902 913
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	403	-
Other assets		-	-	-
		66 681 536	198 752 941	130 197 538
LIABILITIES				
Bank Overdraft		-	118 859	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	29 528	-
Management fees payable	3	11 967	69 519	24 293
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	1 425	-	-
Other liabilities		340	2 578	2 109
		13 732	220 484	26 402
TOTAL NET ASSETS		66 667 804	198 532 457	130 171 136

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF EUR	Combined EUR
ASSETS				
Securities portfolio at cost		76 429 771	51 654 274	51 622 636 217
Net unrealised profit/ (loss)		(12 708 331)	(5 846 331)	(2 855 631 268)
Securities portfolio at market value	2.2	63 721 440	45 807 943	48 767 004 949
Cash at bank		381 287	94 395	106 656 890
Receivable for Fund shares issued		4 693 860	-	244 006 218
Receivable for securities sold		-	-	397 017 442
Receivable on swaps		-	-	207 802 952
Receivable on spot exchange		-	-	210 483 186
Receivable on repurchase agreements		-	-	442 267
Dividends receivable, net		-	7 626	20 770 161
Interest receivable on bonds		119 825	275 277	82 422 478
Swaps at market value	2.4, 6	-	-	68 662 663
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	15 666 799
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	71 342
Other assets		-	-	5 289 228
		68 916 412	46 185 241	50 126 296 575
LIABILITIES				
Bank Overdraft		-	-	22 500 141
Payable for Fund shares redeemed		-	-	12 850 790
Payable for securities purchased		5 036 224	-	536 622 378
Payable on swaps		-	-	288 249 802
Payable on spot exchange		-	-	210 077 026
Management fees payable	3	26 877	23 632	11 650 507
Swaps at market value	2.4, 6	-	-	107 251 992
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	71 319 200
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	1 509 113
Other liabilities		372	-	2 353 439
		5 063 473	23 632	1 264 384 388
TOTAL NET ASSETS		63 852 939	46 161 609	48 861 912 187

Statistical information

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		4 472 779	4 555 909	6 072 144
Net asset value per share	EUR	118.8923	148.4770	128.8157
Class Dist				
Number of shares		883 027	888 027	940 400
Net asset value per share	EUR	53.0973	66.3098	59.1171
Total Net Assets	EUR	578 665 565	735 332 681	837 781 676

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 342 434	994 131	1 267 884
Net asset value per share	EUR	87.6644	141.2746	107.8593
Class Dist				
Number of shares		1 031 156	752 156	1 180 756
Net asset value per share	EUR	9.0135	14.5257	11.7792
Total Net Assets	EUR	126 978 085	151 371 132	150 661 558

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		8 775 107	7 506 432	6 478 415
Net asset value per share	EUR	249.3381	286.5597	207.1748
Class Daily Hedged to CHF - Dist				
Number of shares		129 908	82 614	73 476
Net asset value per share	CHF	164.3789	208.2275	165.9720
Class Daily Hedged to EUR - Acc				
Number of shares		146 268	36 152	29 310
Net asset value per share	EUR	109.5133	138.3995	108.6973
Class Daily Hedged to EUR - Dist				
Number of shares		3 857 524	3 837 694	4 678 703
Net asset value per share	EUR	201.5997	254.7738	202.5080

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Daily Hedged to GBP - Dist				
Number of shares		198 334	281 996	3 548 777
Net asset value per share	GBP	132.5749	166.3787	131.4515
Class Dist (EUR)				
Number of shares		62 819 829	93 827 531	96 191 236
Net asset value per share	EUR	37.2635	42.8262	31.3297
Class Dist (USD)				
Number of shares		60 702 813	59 087 685	61 525 795
Net asset value per share	USD	38.9688	48.7165	38.3398
Class S - Acc				
Number of shares		1 221 995	1 164 290	-
Net asset value per share	USD	99.0142	123.7957	-
Total Net Assets	EUR	7 752 849 810	9 882 555 613	7 766 817 057

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

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		1 527 922	1 390 922	1 496 285
Net asset value per share	EUR	45.1711	48.8691	42.7150
Total Net Assets	EUR	69 017 986	67 973 155	63 913 903

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		128 720	93 425	112 607
Net asset value per share	EUR	281.9957	276.8551	234.8658
Class Acc (USD)				
Number of shares		20 940	17 440	13 410
Net asset value per share	USD	294.8112	314.8383	287.3698
Total Net Assets	EUR	42 203 461	30 693 524	29 597 089

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		141 644	86 751	42 012
Net asset value per share	EUR	438.6581	489.0134	390.6983
Class Acc (USD)				
Number of shares		35 148	30 938	18 167
Net asset value per share	USD	458.6150	556.1301	478.0595
Total Net Assets	EUR	77 551 918	57 552 155	23 512 141

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		133 475	145 989	217 210
Net asset value per share	EUR	135.1313	172.4135	140.6450
Class Acc (USD)				
Number of shares		43 858	36 928	49 165
Net asset value per share	USD	141.2759	196.0784	172.0947
Total Net Assets	EUR	23 963 366	31 537 686	37 464 663

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		1 959 815	1 820 712	1 563 826
Net asset value per share	EUR	438.4583	574.6895	412.6728
Class Acc (USD)				
Number of shares		210 834	238 816	187 160
Net asset value per share	USD	458.3855	653.5358	504.9249
Total Net Assets	EUR	951 739 088	1 183 589 025	722 584 161

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		1 636 753	1 316 462	1 374 837
Net asset value per share	EUR	428.9223	440.3646	342.6376

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc (USD)				
Number of shares		238 479	186 982	149 347
Net asset value per share	USD	448.3927	500.7557	419.2116
Total Net Assets	EUR	804 323 480	662 059 198	522 240 012

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		96 327	106 630	84 797
Net asset value per share	EUR	369.5680	434.6352	346.2890
Class Acc (USD)				
Number of shares		20 494	28 044	23 945
Net asset value per share	USD	386.3648	494.2671	423.7019
Total Net Assets	EUR	43 173 306	58 534 061	37 656 165

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		430 431	281 199	288 329
Net asset value per share	EUR	349.2010	259.0641	172.1676
Class Acc (USD)				
Number of shares		139 153	129 379	113 653
Net asset value per share	USD	365.0705	294.6064	210.6549
Total Net Assets	EUR	198 899 095	106 365 881	69 208 225

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		886 676	1 200 983	96 473
Net asset value per share	EUR	197.4569	219.8390	159.4639
Class Acc (USD)				
Number of shares		2 014 958	4 712 157	49 612
Net asset value per share	USD	206.4363	250.0010	195.1121
Total Net Assets	EUR	572 957 385	1 299 939 377	23 295 298

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		158 582	167 282	142 793
Net asset value per share	EUR	372.5941	503.5893	398.1349
Class Acc (USD)				
Number of shares		16 175	19 675	17 675
Net asset value per share	USD	389.5270	572.6795	487.1362
Total Net Assets	EUR	65 113 406	94 149 508	63 887 896

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		151 435	115 089	120 896
Net asset value per share	EUR	388.5690	396.2823	326.7238
Class Acc (USD)				
Number of shares		21 575	18 965	18 215
Net asset value per share	USD	406.2278	450.6504	399.7604
Total Net Assets	EUR	67 226 299	53 123 201	45 450 846

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		30 037 115	52 911 615	11 595 815
Net asset value per share	EUR	3.4402	2.9626	4.8007
Total Net Assets	USD	108 033 054	178 265 968	68 113 548

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		30 346	25 947	28 860
Net asset value per share	GBP	198.3579	186.2508	165.9443
Class Dist				
Number of shares		2 512 430	537 285	771 345
Net asset value per share	EUR	127.9929	123.2081	106.8531
Class Monthly Hedged to GBP - Acc				
Number of shares		3 051 375	5 011 771	7 844 421
Net asset value per share	GBP	146.6421	144.9837	126.1187
Class S - Dist				
Number of shares		13	13	210
Net asset value per share	EUR	160.5554	154.2138	131.5371
Total Net Assets	EUR	848 387 082	937 398 108	1 193 070 128

MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		14 522 055	13 798 620	-
Net asset value per share	EUR	8.3010	10.0014	-
Class Dist				
Number of shares		97 263	30 877	132 877
Net asset value per share	EUR	95.4827	115.0415	103.4889
Total Net Assets	EUR	129 835 432	141 558 469	13 751 301

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		785 000	1 003 000	1 310 000
Net asset value per share	EUR	104.4040	120.4700	118.1815
Total Net Assets	EUR	81 957 166	120 831 466	154 817 778

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		160 207	187 907	267 907
Net asset value per share	USD	93.5966	104.9908	104.2458
Total Net Assets	USD	14 994 831	19 728 521	27 928 200

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		247 248	231 248	243 000
Net asset value per share	USD	105.7136	105.5364	105.5683
Class Dist				
Number of shares		258 470	125 980	95 980
Net asset value per share	USD	101.8582	101.6874	101.8683
Class S - Dist				
Number of shares		100	100	150
Net asset value per share	USD	150.4363	150.1097	150.0905
Total Net Assets	USD	52 479 818	37 230 686	35 452 935

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		3 751 242	4 134 642	4 104 589
Net asset value per share	EUR	8.6641	9.4508	8.6646
Total Net Assets	EUR	32 501 231	39 075 760	35 564 757

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 532 800	1 405 800	1 130 800
Net asset value per share	EUR	153.2552	168.0461	171.4716
Class Dist				
Number of shares		49 870	49 870	53 370
Net asset value per share	EUR	152.4732	167.1887	173.3659
Total Net Assets	EUR	242 513 485	244 577 041	203 152 672

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		5 499 238	2 694 909	1 395 971
Net asset value per share	EUR	164.3374	187.7919	193.6859
Class Dist				
Number of shares		43 990	53 990	51 990
Net asset value per share	EUR	159.2556	181.9847	190.9215
Total Net Assets	EUR	910 736 523	515 907 442	280 306 032

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		239 400	237 400	404 900
Net asset value per share	EUR	197.1806	266.0202	290.0259
Class Dist				
Number of shares		17 777	15 350	15 350
Net asset value per share	EUR	178.1561	240.3539	266.9368
Total Net Assets	EUR	50 372 118	66 842 632	121 528 988

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		2 526 302	4 403 260	5 213 260
Net asset value per share	EUR	130.1383	148.7177	154.2114
Total Net Assets	EUR	328 768 720	654 842 995	803 944 544

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		4 985 839	5 050 663	2 698 355
Net asset value per share	USD	12.7278	8.8853	15.4992
Total Net Assets	USD	63 458 835	44 877 003	41 822 501

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		20 485 074	22 654 012	10 368 000
Net asset value per share	EUR	108.3488	100.9561	94.1095
Total Net Assets	EUR	2 219 533 710	2 287 061 598	975 728 044

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		2 755 689	4 130 798	2 137 000
Net asset value per share	USD	115.3266	114.9470	105.1168
Class Monthly Hedged to EUR - Dist				
Number of shares		4 000	1 000	-
Net asset value per share	EUR	101.7058	102.0414	-
Class Monthly Hedged to GBP - Dist				
Number of shares		30 133	1 000	-
Net asset value per share	GBP	102.3352	102.0574	-
Total Net Assets	USD	321 974 902	475 077 352	224 634 738

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		196 200	65 200	65 200
Net asset value per share	USD	9.8853	10.1979	10.2695
Class Dist				
Number of shares		1 986 259	1 417 009	1 631 001
Net asset value per share	USD	97.3102	100.3869	102.2962
Class Monthly Hedged to EUR - Dist				
Number of shares		224 066	217 474	322 200
Net asset value per share	EUR	86.5258	89.9508	92.5142
Class Monthly Hedged to HKD - Acc				
Number of shares		716 200	19 200	-
Net asset value per share	HKD	959.8427	992.6025	-
Class Monthly Hedged to MXN - Acc				
Number of shares		161 000	100 000	100 000
Net asset value per share	MXN	245.6073	245.6834	236.4229
Total Net Assets	USD	305 057 352	168 804 936	205 173 078

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

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		513 685	312 771	279 071
Net asset value per share	USD	108.2551	116.4258	120.9762
Total Net Assets	USD	55 609 066	36 414 643	33 760 951

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		10 232 851	4 669 000	-
Net asset value per share	USD	7.9372	10.0836	-
Class Dist				
Number of shares		2 863 182	1 661 142	2 771 101
Net asset value per share	USD	125.9828	160.0510	171.8202

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Monthly Hedged to EUR - Dist				
Number of shares		1 672 325	1 057 775	568 302
Net asset value per share	EUR	84.1971	108.2018	117.3189
Class Monthly Hedged to HKD - Acc				
Number of shares		4 200	18 200	-
Net asset value per share	HKD	777.7340	991.0924	-
Total Net Assets	USD	589 553 518	445 417 944	557 708 501

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

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		125 956	251 101	513 501
Net asset value per share	GBP	126.4833	150.3065	162.4103
Total Net Assets	GBP	15 931 339	37 742 122	83 397 864

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

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		5 590 373	5 193 373	4 823 501
Net asset value per share	GBP	120.3339	140.0774	150.5454
Total Net Assets	GBP	672 711 887	727 474 298	726 156 347

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

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		371 332	362 332	266 332
Net asset value per share	GBP	172.8108	221.7969	213.6758
Total Net Assets	GBP	64 170 214	80 364 134	56 908 716

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		907 758	1 179 758	1 725 858
Net asset value per share	USD	90.0342	100.9642	105.9138
Class Monthly Hedged to HKD - Acc				
Number of shares		21 200	19 200	-
Net asset value per share	HKD	879.6584	989.3075	-
Total Net Assets	USD	84 105 894	121 549 765	182 792 245

MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		15 087 019	12 376 019	7 894 800
Net asset value per share	GBP	17.1317	17.5178	18.1041
Total Net Assets	GBP	258 467 458	216 801 620	142 928 971

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		2 594 728	3 540 931	2 575 631
Net asset value per share	USD	21.3663	23.6651	22.3471
Class Dist				
Number of shares		8 056 065	8 989 208	9 004 467
Net asset value per share	USD	110.5443	122.4360	116.2914
Class Monthly Hedged to EUR - Dist				
Number of shares		4 755 263	4 970 026	3 274 091
Net asset value per share	EUR	19.5427	21.8501	20.9416
Class Monthly Hedged to GBP - Dist				
Number of shares		9 858 609	16 981 656	20 185 748
Net asset value per share	GBP	106.8411	118.7337	113.0071
Total Net Assets	USD	2 322 397 178	4 038 876 781	4 306 771 297

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		7 722 579	7 807 272	7 428 812
Net asset value per share	EUR	47.0693	54.1745	55.1822
Class Dist				
Number of shares		343 183	235 491	253 000
Net asset value per share	EUR	8.3732	9.6344	9.9745
Class Monthly Hedged to CHF - Acc				
Number of shares		3 609 042	2 920 000	-
Net asset value per share	CHF	8.3388	9.8133	-
Class Monthly Hedged to EUR - Acc				
Number of shares		2 780 690	3 575 047	2 420 340
Net asset value per share	EUR	45.3484	53.3503	55.3239
Class Monthly Hedged to GBP - Dist				
Number of shares		1 178 018	908 026	210 000
Net asset value per share	GBP	8.3100	9.7259	10.1289
Total Net Assets	EUR	533 910 481	654 127 729	548 741 547

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		80 114	99 114	99 114
Net asset value per share	EUR	113.2652	141.1665	108.8014
Total Net Assets	EUR	9 074 126	13 991 577	10 783 739

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		820 227	489 000	10 000
Net asset value per share	EUR	9.6759	11.8668	9.6769
Class Dist				
Number of shares		5 465 654	5 585 654	4 998 575
Net asset value per share	EUR	47.7739	58.5904	48.8462
Total Net Assets	EUR	269 052 363	333 069 086	244 258 309

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 485 638	1 597 691	1 123 862
Net asset value per share	EUR	153.9634	182.4061	166.8343
Class Daily Hedged to CHF - Acc				
Number of shares		43 837	43 837	73 334
Net asset value per share	CHF	110.5847	121.4453	109.2307
Class Daily Hedged to EUR - Acc				
Number of shares		705 024	750 837	583 532
Net asset value per share	EUR	137.3552	151.5309	136.1043
Class Daily Hedged to EUR - Dist				
Number of shares		55 085	55 085	1 291 108
Net asset value per share	EUR	22.0967	24.3842	22.2926
Class Daily Hedged to GBP - Acc				
Number of shares		79 627	89 192	89 322
Net asset value per share	GBP	139.3432	153.0176	136.7523
Class Daily Hedged to USD - Acc				
Number of shares		77 250	77 250	70 669
Net asset value per share	USD	148.6191	161.3072	143.9502
Total Net Assets	JPY	50 492 200 463	57 274 125 629	41 256 556 678

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		11 424 335	11 030 997	6 709 469
Net asset value per share	EUR	120.6793	123.6444	124.7670
Class Dist				
Number of shares		164 504	156 613	202 280
Net asset value per share	EUR	121.5630	124.5499	128.7985
Total Net Assets	EUR	1 398 678 881	1 383 427 764	863 174 128

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		4 376 472	3 332 787	2 594 071
Net asset value per share	EUR	144.9796	153.7396	155.8952
Class Dist				
Number of shares		34 150	34 150	41 150
Net asset value per share	EUR	132.6800	140.6968	145.1173
Total Net Assets	EUR	639 030 258	517 186 256	410 374 972

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 296 440	559 361	623 612
Net asset value per share	EUR	197.5942	238.2495	249.7738
Class Dist				
Number of shares		23 600	23 600	21 600
Net asset value per share	EUR	149.5669	180.3406	193.1484
Total Net Assets	EUR	259 698 825	137 523 551	159 933 959

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		6 087 496	3 877 107	5 115 107
Net asset value per share	EUR	168.2117	191.7476	198.9118
Class Dist				
Number of shares		2 677 620	1 284 266	225 266
Net asset value per share	EUR	16.4598	18.7582	19.8381
Total Net Assets	EUR	1 068 061 556	767 516 575	1 021 924 183

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		7 881 815	7 111 265	3 151 832
Net asset value per share	EUR	162.4154	172.9717	162.8168

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		312 702	198 702	128 800
Net asset value per share	EUR	141.9677	151.1950	143.5701
Total Net Assets	EUR	1 324 522 144	1 260 090 561	531 663 238

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		56 451 702	30 333 061	42 122 860
Net asset value per share	GBP	11.3646	11.4863	9.7188
Class Dist				
Number of shares		789 307	311 111	221 817
Net asset value per share	GBP	109.7359	110.9109	97.1085
Class Monthly Hedged to EUR - Acc				
Number of shares		389 244	349 169	208 707
Net asset value per share	EUR	126.2642	128.6659	109.8805
Class Monthly Hedged to USD - Acc				
Number of shares		25 904	370 904	33 758
Net asset value per share	USD	142.8268	144.4514	122.2437
Total Net Assets	GBP	773 523 260	460 199 321	454 470 475

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		5 238 300	5 683 245	5 233 581
Net asset value per share	USD	18.2745	22.0577	22.5259
Total Net Assets	USD	95 727 366	125 359 545	117 891 448

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		137 758 060	103 047 756	63 256 500
Net asset value per share	USD	12.9507	16.3163	13.3981
Total Net Assets	USD	1 784 073 362	1 681 368 253	847 521 360

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		100 852 807	96 196 274	79 048 072
Net asset value per share	JPY	1 782	1 896	1 674
Class Daily Hedged EUR - Dist				
Number of shares		615 000	615 000	275 000
Net asset value per share	EUR	18.2101	19.6403	17.8578
Class Daily Hedged to GBP - Acc				
Number of shares		13 699 729	13 286 416	10 029 320
Net asset value per share	GBP	11.7159	12.5794	11.1607
Class Dist				
Number of shares		522 766	1 174 680	214 883
Net asset value per share	JPY	7 567	8 053	7 251
Total Net Assets	JPY	211 708 929 450	219 399 737 320	150 207 824 803

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		21 403 314	20 918 386	13 725 606
Net asset value per share	USD	10.0947	12.1839	12.8251
Total Net Assets	USD	216 061 901	254 868 017	176 033 034

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		30 681 106	26 231 556	6 822 831
Net asset value per share	GBP	10.2342	10.6167	9.3275
Total Net Assets	GBP	313 996 748	278 493 742	63 640 493

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

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		3 662 600	3 662 600	4 442 600
Net asset value per share	USD	13.6394	17.3745	13.9664
Total Net Assets	USD	49 955 798	63 636 015	62 047 453

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 157 556	1 279 898	1 630 174
Net asset value per share	EUR	21.5811	28.2548	22.8833
Total Net Assets	EUR	24 981 357	36 163 293	37 303 857

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		11 358 594	9 575 220	2 711 089
Net asset value per share	USD	29.6926	38.2947	28.9979
Total Net Assets	USD	337 266 274	366 680 453	78 616 035

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		19 986 223	20 605 327	9 942 302
Net asset value per share	USD	26.7749	34.4853	27.4242

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		25 000	10 000	-
Net asset value per share	USD	16.2402	20.9301	-
Class Monthly Hedged to EUR - Acc				
Number of shares		2 322 290	2 322 290	-
Net asset value per share	EUR	17.8728	22.6635	-
Total Net Assets	USD	578 929 534	770 643 093	272 659 990

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		10 263 266	8 069 697	6 156 000
Net asset value per share	EUR	99.5973	100.2705	100.6273
Total Net Assets	EUR	1 022 194 546	809 153 212	619 461 949

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		2 159 295	1 874 812	1 232 054
Net asset value per share	EUR	330.8069	381.3003	299.4552
Class Acc (USD)				
Number of shares		64 121	47 217	114 089
Net asset value per share	USD	245.0673	307.2670	259.6363
Total Net Assets	EUR	729 340 680	727 624 411	393 154 683

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		24 837 484	23 323 014	19 443 450
Net asset value per share	EUR	43.8200	56.9905	41.6315
Class Daily Hedged to EUR - Acc				
Number of shares		558 903	410 000	-
Net asset value per share	EUR	8.7572	12.5252	-

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Dist (USD)				
Number of shares		5 503 976	5 462 162	6 003 049
Net asset value per share	USD	121.2698	171.5596	135.5158
Total Net Assets	EUR	1 731 724 364	2 158 356 474	1 474 336 811

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		14 279 106	13 712 613	10 435 594
Net asset value per share	EUR	81.7610	98.2436	69.6682
Total Net Assets	EUR	1 167 474 950	1 347 177 248	727 029 523

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		5 460 580	5 186 242	4 706 000
Net asset value per share	EUR	137.2341	155.4765	157.4383
Class Monthly Hedged to SEK - Acc				
Number of shares		43 250	43 250	43 250
Net asset value per share	SEK	178.6605	202.3774	204.4607
Total Net Assets	EUR	750 099 286	807 188 934	741 784 770

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		338 000	398 000	405 000
Net asset value per share	EUR	123.6158	140.3121	142.6553
Total Net Assets	EUR	41 782 156	55 844 236	57 775 421

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		82 519 351	61 478 551	41 338 894
Net asset value per share	EUR	26.3896	19.3155	12.9996
Class Daily Hedged to EUR - Acc				
Number of shares		834 389	1 155 989	6 045 575
Net asset value per share	EUR	30.2949	24.2583	17.7881
Total Net Assets	EUR	2 202 930 498	1 215 535 482	644 929 734

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		18 062 320	6 861 852	3 529 102
Net asset value per share	EUR	24.8500	22.6713	17.1635
Total Net Assets	EUR	448 849 660	155 567 694	60 571 857

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		5 427 441	2 068 441	1 432 000
Net asset value per share	EUR	97.0695	99.4611	100.4854
Total Net Assets	EUR	526 839 195	205 729 600	143 895 116

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 607 673	1 190 201	1 258 530
Net asset value per share	EUR	104.7667	111.0541	112.9344
Total Net Assets	EUR	168 430 707	132 176 803	142 131 402

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		23 298 511	10 268 740	4 785 008
Net asset value per share	USD	18.7050	21.0698	26.9183
Total Net Assets	USD	435 799 260	216 360 735	128 804 283

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		3 310 137	1 795 500	1 378 500
Net asset value per share	USD	92.7852	93.6102	103.6538
Total Net Assets	USD	307 131 715	168 077 053	142 886 727

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		5 237 873	2 416 697	2 250 614
Net asset value per share	EUR	106.8800	112.5029	137.2575
Class USD				
Number of shares		2 048 932	1 713 370	1 901 544
Net asset value per share	USD	11.1821	12.8034	16.8066
Total Net Assets	EUR	581 739 781	291 175 985	335 033 333

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

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		5 965 500	4 523 524	4 035 224
Net asset value per share	EUR	25.2550	24.5837	26.5949
Total Net Assets	EUR	150 658 914	111 205 355	107 316 608

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		2 413 907	2 472 407	3 799 977
Net asset value per share	EUR	119.0123	130.9937	128.5405
Total Net Assets	EUR	287 284 837	323 869 913	488 451 059

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		6 942 324	6 798 215	10 983 054
Net asset value per share	EUR	60.8054	66.4808	64.0610
Class USD				
Number of shares		3 092 015	2 823 057	2 707 818
Net asset value per share	USD	6.3568	7.5600	7.8380
Total Net Assets	EUR	440 931 907	470 718 586	720 932 363

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		282 901	289 601	205 085
Net asset value per share	EUR	131.1402	121.2413	110.3419
Total Net Assets	EUR	37 099 702	35 111 629	22 629 482

MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 490 462	2 314 882	2 516 947
Net asset value per share	EUR	19.2775	27.6857	20.6382
Class Dist				
Number of shares		83 900	83 900	133 900
Net asset value per share	EUR	32.6344	46.8660	35.8620
Total Net Assets	USD	32 900 886	77 353 898	69 433 060

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		14 233 138	12 310 123	12 519 323
Net asset value per share	EUR	16.0833	14.4301	16.3700
Total Net Assets	EUR	228 916 187	177 637 509	204 941 925

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		7 266 593	7 019 622	7 316 424
Net asset value per share	EUR	15.4085	20.7103	17.0211
Class Dist				
Number of shares		126 348	166 155	180 560
Net asset value per share	EUR	24.6027	33.0680	27.5464
Total Net Assets	EUR	115 076 270	150 872 907	129 507 610

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 325 782	1 161 766	1 721 466
Net asset value per share	EUR	25.0446	23.2234	23.6799
Total Net Assets	EUR	33 203 689	26 980 177	40 764 300

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 343 892	1 254 846	1 674 346
Net asset value per share	EUR	56.3743	72.5388	72.9850
Total Net Assets	EUR	75 761 104	91 025 028	122 202 203

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		2 641 907	3 051 768	2 567 031
Net asset value per share	EUR	21.6165	19.6839	25.2394
Total Net Assets	EUR	57 108 968	60 070 843	64 790 564

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

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		3 925 310	1 430 106	404 000
Net asset value per share	USD	10.5932	11.4488	11.2350
Class Monthly Hedged to EUR - Dist				
Number of shares		8 806 086	4 119 707	707 300
Net asset value per share	EUR	10.5059	10.9223	10.4803
Class Monthly Hedged to GBP - Dist				
Number of shares		4 063 157	3 357 000	-
Net asset value per share	GBP	10.0840	10.4212	-
Total Net Assets	USD	188 065 185	114 928 047	13 608 876

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*

	Currency	04/03/22	31/12/21	31/12/20
Class Acc				
Number of shares		6 502 463	5 238 093	6 732 374
Net asset value per share	EUR	1.9221	51.6706	37.0901
Class Dist				
Number of shares		1 175 453	854 681	924 910
Net asset value per share	GBP	0.7973	21.7846	17.2878
Total Net Assets	EUR	13 633 591	292 831 416	267 568 520

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		50 855 465	47 987 742	42 714 647
Net asset value per share	EUR	25.3956	29.9208	23.9354

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

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Monthly Hedged to EUR- Acc				
Number of shares		4 044 806	3 605 775	-
Net asset value per share	EUR	18.7507	22.0668	-
Total Net Assets	EUR	1 367 349 553	1 515 404 190	1 022 393 428

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		905 400	1 659 400	967 900
Net asset value per share	EUR	17.7098	20.0518	20.5235
Class Monthly Hedged to CHF - Acc				
Number of shares		4 784 523	-	-
Net asset value per share	CHF	19.5160	-	-
Class Monthly Hedged to CHF - Dist				
Number of shares		170 000	-	-
Net asset value per share	CHF	19.6035	-	-
Class Monthly Hedged to EUR - Acc				
Number of shares		1 699 625	-	-
Net asset value per share	EUR	19.5110	-	-
Class Monthly Hedged to GBP - Dist				
Number of shares		120 000	-	-
Net asset value per share	GBP	19.5388	-	-
Class Monthly Hedged to USD - Acc				
Number of shares		540 000	-	-
Net asset value per share	USD	19.5621	-	-
Total Net Assets	EUR	158 644 612	33 274 104	19 864 696

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		6 348 653	5 008 131	2 200 454
Net asset value per share	USD	20.6036	26.0421	23.7869
Total Net Assets	USD	130 805 535	130 422 465	52 342 139

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		178 000	33 000	500 000
Net asset value per share	USD	8.2568	9.7099	10.5624
Class Monthly Hedged to EUR - Dist				
Number of shares		1 656 000	1 693 000	1 600 000
Net asset value per share	EUR	8.5920	9.6206	10.0419
Total Net Assets	USD	16 344 819	18 842 937	24 940 199

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		973 482	840 000	-
Net asset value per share	JPY	959.2675	1 001.0042	-
Total Net Assets	JPY	933 829 729	840 843 590	-

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		204 654	1 188 173	765 500
Net asset value per share	USD	96.1515	97.6161	98.6657
Total Net Assets	USD	19 677 807	115 984 846	75 528 607

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		957 817	702 643	2 100 457
Net asset value per share	USD	27.5194	37.0920	29.3112
Total Net Assets	USD	26 358 622	26 062 470	61 567 017

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		2 451 208	607 161	2 420 000
Net asset value per share	USD	22.9375	28.5684	29.2398
Total Net Assets	USD	56 224 641	17 345 659	70 760 405

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		147 406	147 406	75 000
Net asset value per share	EUR	27.1042	32.6697	26.0186
Total Net Assets	EUR	3 995 325	4 815 714	1 951 398

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		32 197 000	32 197 000	2 502 710
Net asset value per share	USD	5.8102	7.5526	30.6702
Total Net Assets	USD	187 071 680	243 174 141	76 758 620

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		59 474 789	51 818 385	13 007 083
Net asset value per share	EUR	21.4164	27.2967	21.7977
Total Net Assets	EUR	1 273 737 638	1 414 473 458	283 525 170

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		14 122 187	10 309 803	4 990 582
Net asset value per share	USD	23.6112	30.7500	23.4832

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Daily Hedged to EUR - Acc				
Number of shares		8 515 216	5 007 150	-
Net asset value per share	EUR	19.2657	25.4672	-
Class Dist				
Number of shares		10 481 865	6 906 687	-
Net asset value per share	USD	16.3032	21.2320	-
Class S - Acc				
Number of shares		543 430	543 430	-
Net asset value per share	USD	98.4326	128.1835	-
Total Net Assets	USD	729 328 750	678 342 177	117 195 133

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		868 500	748 500	198 500
Net asset value per share	EUR	22.1688	26.6150	21.2053
Class S - Acc				
Number of shares		460 910	460 910	-
Net asset value per share	EUR	102.8707	123.4354	-
Total Net Assets	EUR	66 667 804	76 814 003	4 209 270

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		9 456 176	8 695 221	2 488 000
Net asset value per share	USD	20.9950	27.7073	22.3819
Total Net Assets	USD	198 532 457	240 921 602	55 686 348

Statistical information (continued)

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

	Currency	30/06/22	31/12/21	31/12/20
Class Dist				
Number of shares		898 550	1 000 550	-
Net asset value per share	EUR	144.8679	165.1120	-
Total Net Assets	EUR	130 171 136	165 202 882	-

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		8 045 000	5 168 000	-
Net asset value per share	EUR	7.9369	10.0846	-
Total Net Assets	EUR	63 852 939	52 117 597	-

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

	Currency	30/06/22	31/12/21	31/12/20
Class Acc				
Number of shares		5 203 000	5 203 000	-
Net asset value per share	EUR	8.8721	9.9174	-
Total Net Assets	EUR	46 161 609	51 600 623	-

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
89 951	ADIDAS AG - REG	EUR	18 964 069	15 180 131	2.62
309 174	AIRBUS SE	EUR	34 729 620	28 580 045	4.94
215 670	ALLIANZ SE - REG	EUR	43 507 062	39 277 820	6.79
477 959	BASF SE - REG	EUR	26 713 023	19 847 247	3.43
520 447	BAYER AG	EUR	31 541 085	29 519 754	5.10
169 757	BAYERISCHE MOTOREN WERKE AG	EUR	11 805 545	12 470 349	2.16
51 838	BEIERSDORF AG	EUR	4 650 905	5 053 168	0.87
81 848	BRENNTAG SE	EUR	6 742 936	5 082 761	0.88
57 216	CONTINENTAL AG	EUR	6 836 806	3 804 864	0.66
100 957	COVESTRO AG	EUR	5 639 985	3 329 562	0.58
249 416	DAIMLER TRUCK HOLDING AG	EUR	6 137 874	6 212 953	1.07
1 080 436	DEUTSCHE BANK AG - REG	EUR	8 793 421	8 987 067	1.55
97 272	DEUTSCHE BOERSE AG	EUR	12 823 630	15 524 611	2.68
512 846	DEUTSCHE POST AG - REG	EUR	18 812 179	18 329 116	3.17
1 829 318	DEUTSCHE TELEKOM AG - REG	EUR	28 283 142	34 658 259	5.99
1 102 041	E.ON SE	EUR	10 472 500	8 825 144	1.53
105 286	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	7 397 025	5 014 772	0.87
219 607	FRESENIUS SE & CO KGAA	EUR	10 670 998	6 346 642	1.10
31 803	HANNOVER RUECK SE - REG	EUR	4 565 522	4 404 716	0.76
75 031	HEIDELBERGCEMENT AG	EUR	4 654 534	3 439 421	0.59
90 848	HELLOFRESH SE	EUR	7 545 993	2 802 661	0.48
89 994	HENKEL AG & CO KGAA - PFD	EUR	8 226 455	5 289 847	0.91
689 677	INFINEON TECHNOLOGIES AG - REG	EUR	15 216 519	15 924 642	2.75
213 380	LINDE PLC	EUR	37 829 010	58 455 451	10.10
416 565	MERCEDES-BENZ GROUP AG	EUR	26 793 549	23 002 719	3.98
68 467	MERCK KGAA	EUR	7 908 823	11 023 187	1.90
28 266	MTU AERO ENGINES AG	EUR	5 801 095	4 909 804	0.85
74 218	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	17 086 538	16 639 676	2.88
81 119	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	6 743 998	5 120 231	0.88
53 286	PUMA SE	EUR	5 284 268	3 348 492	0.58
120 498	QIAGEN NV	EUR	5 500 227	5 386 261	0.93
358 233	RWE AG	EUR	9 899 193	12 566 814	2.17
546 354	SAP SE	EUR	59 268 753	47 494 552	8.21
13 033	SARTORIUS AG	EUR	7 185 308	4 345 202	0.75
397 474	SIEMENS AG - REG	EUR	41 266 002	38 590 751	6.67
147 300	SIEMENS HEALTHINEERS AG	EUR	8 574 146	7 142 577	1.23
70 328	SYMRISE AG	EUR	8 217 690	7 303 563	1.26
109 239	VOLKSWAGEN AG - PFD	EUR	16 857 027	13 919 233	2.41
379 995	VONOVIA SE	EUR	17 054 140	11 171 853	1.93

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
122 337	ZALANDO SE	EUR	11 132 671	3 053 532	0.53
Total Shares			627 133 266	571 379 450	98.74
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			627 133 266	571 379 450	98.74
Total Investments			627 133 266	571 379 450	98.74

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Chemicals	16.26	Germany	82.77
Non-life Insurance	10.42	Ireland	10.10
Automobiles and Parts	10.08	Netherlands	5.87
Pharmaceuticals and Biotechnology	8.24		98.74
Software and Computer Services	8.21		
General Industrials	6.67		
Telecommunications Service Providers	5.99		
Aerospace and Defense	5.79		
Industrial Transportation	4.24		
Gas, Water and Multi-utilities	3.70		
Personal Goods	3.20		
Technology Hardware and Equipment	2.75		
Investment Banking and Brokerage Services	2.68		
Health Care Providers	1.96		
Real Estate Investment and Services	1.93		
Banks	1.55		
Personal Care, Drug and Grocery Stores	1.36		
Medical Equipment and Services	0.93		
Household Goods and Home Construction	0.91		
Industrial Engineering	0.75		
Construction and Materials	0.59		
Retailers	0.53		
	98.74		

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
19 982	ACTIVISION BLIZZARD INC	USD	1 445 810	1 488 162	1.17
2 016	ALPHABET CLASS - A	USD	4 787 474	4 202 390	3.31
189	ALPHABET INC	USD	447 463	395 455	0.31
41 400	AMAZON.COM INC	USD	5 729 443	4 205 934	3.31
31 099	APPLE INC	USD	4 409 045	4 067 010	3.20
90 789	AXA SA	EUR	2 069 081	1 966 490	1.55
34 941	BAWAG GROUP AG	EUR	1 535 308	1 403 231	1.11
289 524	BILLERUDKORSNAS AB	SEK	3 293 782	3 225 446	2.54
141 441	BNP PARIBAS SA	EUR	6 825 235	6 416 470	5.05
153 646	BOLIDEN AB (ISIN SE0017768716)	SEK	6 034 561	4 666 109	3.67
24 922	CARLSBERG AS - B	DKK	2 918 757	3 029 521	2.39
5 045	DSV A/S	DKK	813 524	672 427	0.53
546 411	EDP - ENERGIAS DE PORTUGAL SA	EUR	2 372 517	2 432 622	1.92
25 020	EVOLUTION AB	SEK	2 310 660	2 172 200	1.71
347 718	GALP ENERGIA SGPS SA	EUR	3 967 740	3 889 226	3.06
15 225	GENMAB A/S	DKK	3 838 588	4 702 632	3.70
55 986	GJENSIDIGE FORSIKRING ASA	NOK	1 047 191	1 081 371	0.85
72 396	GN STORE NORD AS	DKK	2 436 865	2 421 102	1.91
88 230	INDUSTRIVARDEN AB - A	SEK	1 966 202	1 895 852	1.49
12 045	MICROSOFT CORP	USD	2 930 614	2 959 029	2.33
567 364	MOWI ASA	NOK	12 308 581	12 309 937	9.69
73 933	NORDIC SEMICONDUCTOR ASA	NOK	1 806 755	1 093 740	0.86
416 824	NORSK HYDRO ASA	NOK	2 418 066	2 226 021	1.75
116 647	NOVO NORDISK A/S	DKK	12 140 264	12 347 564	9.72
59 402	ORKLA ASA	NOK	421 319	452 729	0.36
21 090	ORSTED AS	DKK	2 287 600	2 103 995	1.66
54 666	PAYPAL HOLDINGS INC	USD	4 083 228	3 651 895	2.88
1 878	PEPSICO INC	USD	290 026	299 381	0.24
6 927	RINGKJOEBING LANDBOBANK A/S	DKK	778 603	720 025	0.57
90 180	SANDVIK AB	SEK	1 588 801	1 396 074	1.10
272 289	SSAB AB - B	SEK	1 486 087	1 075 619	0.85
644 231	STOREBRAND ASA	NOK	4 663 832	4 372 319	3.44
416 138	SVENSKA HANDELSBANKEN AB	SEK	3 460 787	3 395 713	2.67
1 777	SYNOPSIS INC	USD	363 222	516 213	0.41
717 676	TELE2 AB	SEK	8 261 746	7 804 357	6.15
1 558 352	TELIA CO AB	SEK	5 931 004	5 699 185	4.49
4 681	TESLA INC	USD	3 849 387	3 015 237	2.37
372 096	UNIVERSAL MUSIC GROUP NV	EUR	6 995 405	7 119 684	5.61
235 227	VIVENDI SE	EUR	1 207 383	2 280 761	1.80
Total Shares			135 521 956	129 173 128	101.73
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			135 521 956	129 173 128	101.73
Total Investments			135 521 956	129 173 128	101.73

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	13.44	Sweden	24.67
Telecommunications Service Providers	10.64	Denmark	20.47
Food Producers	10.06	United States of America	19.53
Banks	9.40	Norway	16.96
Media	7.40	France	8.40
Software and Computer Services	6.36	Netherlands	5.61
Industrial Metals and Mining	6.27	Portugal	4.98
Non-life Insurance	5.84	Austria	1.11
Technology Hardware and Equipment	4.06		
Electricity	3.57		101.73
Retailers	3.31		
Oil, Gas and Coal	3.06		
Industrial Support Services	2.88		
Beverages	2.62		
Industrial Materials	2.54		
Automobiles and Parts	2.37		
Medical Equipment and Services	1.91		
Travel and Leisure	1.71		
Investment Banking and Brokerage Services	1.49		
Leisure Goods	1.17		
Industrial Engineering	1.10		
Industrial Transportation	0.53		
	101.73		

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 026	AALBERTS NV	EUR	134 082	112 537	0.00
175 450	ABBVIE INC	USD	25 662 527	25 703 689	0.33
1 871 123	ACTIVISION BLIZZARD INC	USD	136 993 751	139 352 085	1.80
257 961	ADOBE INC	USD	104 011 158	90 323 979	1.17
771 299	ADVANCED MICRO DEVICES INC	USD	60 707 502	56 417 078	0.73
746 946	AIRBNB INC	USD	87 208 592	63 645 272	0.82
124 681	AKAMAI TECHNOLOGIES INC	USD	11 931 036	10 892 071	0.14
277 658	ALASKA AIR GROUP INC	USD	12 684 002	10 636 762	0.14
107 292	ALCOA CORP	USD	5 401 025	4 677 765	0.06
229 506	ALIGN TECHNOLOGY INC	USD	58 316 956	51 955 794	0.67
159 001	ALNYLAM PHARMACEUTICALS INC	USD	18 527 339	22 182 119	0.29
185 953	ALPHABET CLASS - A	USD	406 148 044	387 622 492	4.99
1 994 955	AMAZON.COM INC	USD	240 981 066	202 672 696	2.61
62 287	AMERICAN WATER WORKS CO INC	USD	8 702 138	8 863 587	0.11
201 771	AMERISOURCEBERGEN CORP	USD	29 154 850	27 305 525	0.35
663 664	AMETEK INC	USD	71 577 920	69 759 469	0.90
16 102	AMGEN INC	USD	3 721 882	3 747 302	0.05
20 557	ANSYS INC	USD	4 831 273	4 705 232	0.06
611 067	APA CORP	USD	21 779 055	20 399 099	0.26
1 439 394	APPLE INC	USD	213 916 552	188 238 508	2.43
177 147	ARCHER-DANIELS-MIDLAND CO	USD	13 058 009	13 148 986	0.17
488 539	ARISTA NETWORKS INC	USD	53 481 977	43 804 721	0.57
89 438	ASAHI KASEI CORP	JPY	659 637	652 383	0.01
7 900	AUTOMATIC DATA PROCESSING INC	USD	1 608 326	1 587 179	0.02
18 250	AUTOZONE INC	USD	30 588 900	37 516 323	0.48
9 064 401	AXA SA	EUR	191 942 881	196 334 926	2.53
757 207	BAKER HUGHES CO	USD	26 554 595	20 910 198	0.27
303 969	BAXTER INTERNATIONAL INC	USD	19 796 046	18 675 144	0.24
257 284	BERKSHIRE HATHAWAY INC - B	USD	74 615 893	67 189 897	0.87
65 892	BEST BUY CO INC	USD	4 667 337	4 108 757	0.05
427 909	BIOGEN INC	USD	83 104 243	83 473 874	1.08
20 241	BIO-RAD LABORATORIES INC	USD	12 229 249	9 583 715	0.12
22 793	BIO-TECHNE CORP	USD	7 241 250	7 557 478	0.10
400 805	BLACK KNIGHT INC	USD	25 314 601	25 069 242	0.32
8 130 904	BNP PARIBAS SA	EUR	374 993 128	368 858 460	4.76
22 199	BOOKING HOLDINGS INC	USD	48 083 897	37 137 911	0.48
4 646 284	BOSTON SCIENTIFIC CORP	USD	168 116 298	165 638 725	2.14
4 885	BROADCOM INC	USD	2 315 781	2 270 010	0.03
36 524	BROWN-FORMAN CORP - B	USD	2 374 121	2 451 120	0.03
2 151 221	CARRIER GLOBAL CORP	USD	73 459 910	73 377 532	0.95
244 168	CBRE GROUP INC	USD	22 153 251	17 191 837	0.22
6 107	CELANESE CORP - A	USD	718 664	687 019	0.01
318 100	CENTENE CORP	USD	23 556 324	25 744 360	0.33
36 669	CHENIERE ENERGY INC	USD	4 703 202	4 666 007	0.06

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
855 975	CHEVRON CORP	USD	141 295 549	118 540 399	1.53
19	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	1 785 357	1 900 190	0.02
240 953	CIGNA CORP	USD	57 733 994	60 735 506	0.78
17 231	CINTAS CORP	USD	5 872 226	6 156 483	0.08
408 522	COCA-COLA CO	USD	23 654 367	24 582 829	0.32
136 608	COGNEX CORP	USD	6 119 414	5 556 050	0.07
177 562	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	12 420 144	11 462 681	0.15
1 201 272	COLGATE-PALMOLIVE CO	USD	89 884 517	92 084 689	1.19
11 956	CONOCOPHILLIPS	USD	1 043 561	1 027 087	0.01
7 072	COOPER COS INC	USD	2 245 280	2 118 116	0.03
73 787	COPART INC	USD	8 132 699	7 669 133	0.10
217 754	CORTEVA INC	USD	11 728 544	11 276 677	0.15
86 461	COSTAR GROUP INC	USD	4 686 732	4 996 039	0.06
158 322	COSTCO WHOLESALE CORP	USD	79 566 023	72 581 729	0.94
422 445	COUPA SOFTWARE INC	USD	41 665 986	23 072 944	0.30
339 287	CROWDSTRIKE HOLDINGS INC - A	USD	50 672 137	54 703 923	0.71
397 821	CSX CORP	USD	11 446 727	11 058 088	0.14
227 073	CVS HEALTH CORP	USD	20 237 021	20 125 864	0.26
170 328	DAI NIPPON PRINTING CO LTD	JPY	3 559 818	3 508 984	0.05
14 484	DAIKIN INDUSTRIES LTD	JPY	2 231 600	2 218 037	0.03
188 681	DANAHER CORP	USD	45 237 850	45 754 849	0.59
33 379	DATADOG INC	USD	4 287 011	3 040 811	0.04
81 308	DELL TECHNOLOGIES INC	USD	3 349 774	3 593 900	0.05
387 104	DELTA AIR LINES INC	USD	15 103 286	10 726 867	0.14
79 105	DEVON ENERGY CORP	USD	4 033 834	4 169 952	0.05
75 083	DOCUSIGN INC	USD	6 685 734	4 120 965	0.05
104 025	DOLLAR TREE INC	USD	15 511 176	15 507 481	0.20
158 691	DOVER CORP	USD	19 752 511	18 415 412	0.24
236 311	DR HORTON INC	USD	14 897 902	14 961 428	0.19
271 434	DUPONT DE NEMOURS INC	USD	17 431 146	14 430 438	0.19
116 640	DXC TECHNOLOGY CO	USD	3 242 235	3 381 662	0.04
162 249	ELANCO ANIMAL HEALTH INC	USD	3 096 798	3 046 485	0.04
89 424	ELECTRONIC ARTS INC	USD	11 041 780	10 405 500	0.13
161 920	ELEVANCE HEALTH INC	USD	71 835 413	74 742 315	0.96
407 020	ELI LILLY & CO	USD	115 464 684	126 230 900	1.63
251 505	EMERSON ELECTRIC CO	USD	19 945 379	19 135 021	0.25
116 391	ENPHASE ENERGY INC	USD	22 062 737	21 736 266	0.28
29 010	EPAM SYSTEMS INC	USD	7 277 690	8 179 796	0.11
17 538	EQT CORP	USD	583 630	577 079	0.01
78 558	ESTEE LAUDER COS INC - A	USD	20 130 278	19 136 607	0.25
138 242	EVERSOURCE ENERGY	USD	11 013 449	11 169 642	0.14
6 614	EXPEDIA GROUP INC	USD	766 281	599 938	0.01
605 510	EXXON MOBIL CORP	USD	54 337 990	49 601 489	0.64
15 468	FAIR ISAAC CORP	USD	5 476 518	5 931 533	0.08

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
65 953	FANUC CORP	JPY	9 644 677	9 863 023	0.13
4 853	FERRARI NV	EUR	842 723	850 246	0.01
26 170	FLEETCOR TECHNOLOGIES INC	USD	5 441 583	5 259 533	0.07
167 187	FREEMPORT-MCMORAN INC - B	USD	6 651 551	4 679 221	0.06
551 941	FUCHS PETROLUB SE	EUR	14 637 475	14 681 631	0.19
17 249	FUJI ELECTRIC CO LTD	JPY	700 671	682 529	0.01
17 212	F5 NETWORKS INC	USD	3 476 081	2 519 608	0.03
7 406	GALENICA AG	CHF	483 364	542 372	0.01
48 039	GARTNER INC	USD	10 878 165	11 112 221	0.14
7 294	GENERAC HOLDINGS INC	USD	1 499 289	1 469 196	0.02
1 073 078	GENERAL MOTORS CO	USD	37 766 263	32 599 318	0.42
21 965	GENUINE PARTS CO	USD	2 798 633	2 794 342	0.04
34 885	GILEAD SCIENCES INC	USD	1 998 099	2 062 501	0.03
21 802	GUIDEWIRE SOFTWARE INC	USD	1 821 316	1 480 438	0.02
30 310	HERSHEY CO	USD	6 000 696	6 237 983	0.08
53 696	HESS CORP	USD	5 178 383	5 441 249	0.07
531 908	HEWLETT PACKARD ENTERPRISE CO	USD	7 092 443	6 746 473	0.09
20 818	HOLOGIC INC	USD	1 283 879	1 379 968	0.02
150 780	HOME DEPOT INC	USD	42 902 409	39 556 584	0.51
87 345	HUBSPOT INC	USD	25 575 899	25 118 632	0.32
66 480	IDEX CORP	USD	11 559 301	11 549 823	0.15
17 156	IDEX LABORATORIES INC	USD	8 046 769	5 755 535	0.07
242 091	ILLUMINA INC	USD	43 515 232	42 691 565	0.55
272 902	INCYTE CORP	USD	19 566 216	19 831 044	0.26
1 823 156	INTEL CORP	USD	74 294 188	65 239 147	0.84
441 317	INTUITIVE SURGICAL INC	USD	96 139 796	84 725 941	1.09
16 125	ISUZU MOTORS LTD	JPY	175 514	170 412	0.00
1 296 181	JOHNSON & JOHNSON	USD	216 560 376	220 082 347	2.84
100 000	KAJIMA CORP	JPY	1 010 229	1 096 250	0.01
183 620	KDDI CORP	JPY	5 641 534	5 544 942	0.07
7 569	KELLOGG CO	USD	504 788	516 498	0.01
80 000	KERING SA	EUR	34 405 271	39 208 000	0.51
154 800	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	6 910 177	6 854 170	0.09
633 991	KRAFT HEINZ CO	USD	21 697 803	23 129 195	0.30
1 801 312	KROGER CO	USD	92 108 611	81 549 665	1.05
65 783	KYOCERA CORP	JPY	3 370 045	3 360 717	0.04
11 201	LAM RESEARCH CORP	USD	4 782 188	4 565 791	0.06
109 144	LAMB WESTON HOLDINGS INC	USD	6 663 617	7 460 357	0.10
27 836	LEAR CORPORATION	USD	3 567 360	3 351 929	0.04
10 402	LEIDOS HOLDINGS INC	USD	986 247	1 002 043	0.01
117 837	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	4 418 321	4 062 218	0.05
89 117	LONZA GROUP AG - REG	CHF	43 585 454	45 319 765	0.58
190 359	LOWE'S COS INC	USD	33 780 910	31 804 492	0.41
177 157	MARATHON OIL CORP	USD	4 574 067	3 809 354	0.05

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 376 299	MARATHON PETROLEUM CORP	USD	122 617 799	108 226 640	1.40
42 532	MASIMO CORP	USD	5 418 012	5 316 042	0.07
191 540	MATCH GROUP INC	USD	16 091 904	12 768 112	0.16
113 966	MCKESSON CORP	USD	33 453 616	35 560 619	0.46
1 357 830	MERCK & CO INC	USD	117 301 647	118 411 556	1.53
712 782	META PLATFORMS INC	USD	114 897 230	109 939 354	1.42
807 492	MGM RESORTS INTERNATIONAL	USD	22 478 925	22 360 604	0.29
1 459 913	MICROSOFT CORP	USD	356 159 434	358 648 865	4.63
11 887	MOHAWK INDUSTRIES INC	USD	1 508 429	1 410 931	0.02
10 097	MOLINA HEALTHCARE INC	USD	2 740 308	2 700 485	0.03
195 325	MONGODB INC	USD	66 658 243	48 483 273	0.63
753 448	MOSAIC CO	USD	41 859 394	34 038 308	0.44
43 418	M3 INC	JPY	1 188 818	1 191 606	0.02
248 242	NETFLIX INC	USD	55 950 127	41 522 864	0.54
10 393	NEUROCRINE BIOSCIENCES INC	USD	701 834	969 066	0.01
235 967	NEXTERA ENERGY INC	USD	17 317 891	17 483 384	0.23
410 337	NIKE INC - B	USD	43 849 766	40 113 292	0.52
15 416	NIPPON STEEL CORP	JPY	248 522	206 119	0.00
172 551	NISOURCE INC	USD	4 683 399	4 867 310	0.06
154 765	NISSAN MOTOR CO LTD	JPY	583 474	575 562	0.01
64 519	NITTO DENKO CORP	JPY	4 154 286	3 988 441	0.05
51 015	NORFOLK SOUTHERN CORP	USD	12 087 600	11 091 108	0.14
4	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	101	43	0.00
165 875	NVIDIA CORP	USD	28 823 902	24 051 835	0.31
1 267	NVR INC	USD	5 583 965	4 852 691	0.06
28 545	OCCIDENTAL PETROLEUM CORP	USD	1 557 123	1 607 661	0.02
561 899	ORACLE CORP	USD	40 476 537	37 553 095	0.48
7 274	O'REILLY AUTOMOTIVE INC	USD	3 603 089	4 395 640	0.06
119 952	OWENS CORNING	USD	10 347 607	8 526 121	0.11
72 247	PACKAGING CORP OF AMERICA	USD	9 577 622	9 502 092	0.12
76 937	PALO ALTO NETWORKS INC	USD	35 963 828	36 350 148	0.47
24 271	PAYCOM SOFTWARE INC	USD	8 938 284	6 503 221	0.08
165 084	PAYPAL HOLDINGS INC	USD	18 806 213	11 028 233	0.14
398 819	PENN NATIONAL GAMING INC	USD	11 457 155	11 604 643	0.15
491 569	PEPSICO INC	USD	76 176 771	78 363 279	1.01
3 397 924	PFIZER INC	USD	163 993 165	170 408 107	2.20
137 271	PHILLIPS 66	USD	12 620 666	10 765 555	0.14
218 145	PINTEREST INC - A	USD	4 813 744	3 789 290	0.05
411 295	PLUG POWER INC	USD	6 700 731	6 518 875	0.08
610 137	PROCTER & GAMBLE CO	USD	90 452 939	83 917 547	1.08
190 471	PVH CORP	USD	11 869 054	10 366 636	0.13
995 577	QUALCOMM INC	USD	126 245 903	121 646 187	1.57
19 510	RECRUIT HOLDINGS CO LTD	JPY	548 633	548 776	0.01
31 277	REGENERON PHARMACEUTICALS INC	USD	19 259 257	17 684 990	0.23

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
247 677	RINGCENTRAL INC - A	USD	14 423 932	12 380 889	0.16
291 099	SALESFORCE INC	USD	45 969 091	45 954 354	0.59
1 396 290	SANOFI	EUR	104 626 324	134 518 579	1.74
21 392	SERVICENOW INC	USD	9 335 000	9 730 091	0.13
7 256	SGS SA - REG	CHF	15 756 997	15 840 104	0.20
206 428	SHIONOGI & CO LTD	JPY	9 880 826	9 963 159	0.13
731 379	SKYWORKS SOLUTIONS INC	USD	71 339 735	64 809 365	0.84
125 000	SOFTBANK GROUP CORP	JPY	4 723 408	4 607 313	0.06
93 168	SOUTHWEST AIRLINES CO	USD	3 551 364	3 218 928	0.04
748 702	STARBUCKS CORP	USD	52 624 608	54 706 916	0.71
5 989	SYSMEX CORP	JPY	366 259	344 338	0.00
150 877	TAKEDA PHARMACEUTICAL CO LTD	JPY	3 817 058	4 055 832	0.05
7 488	TARGET CORP	USD	1 096 749	1 011 555	0.01
118 368	T&D HOLDINGS INC	JPY	1 368 939	1 353 447	0.02
5 183 864	TELSTRA CORP LTD	AUD	13 410 516	13 127 159	0.17
618 670	TESLA INC	USD	522 621 203	398 512 363	5.13
416 650	TEXAS INSTRUMENTS INC	USD	66 869 184	61 235 136	0.79
22 970	THERMO FISHER SCIENTIFIC INC	USD	11 049 279	11 936 622	0.15
133 563	T-MOBILE US INC	USD	15 827 803	17 188 355	0.22
354 461	TOSOH CORP	JPY	4 419 340	4 205 226	0.05
3 070 833	TOTALENERGIES SE	EUR	79 140 000	154 677 858	2.00
50 819	TRIMBLE INC	USD	3 049 680	2 830 542	0.04
53 381	TWILIO INC - A	USD	5 011 615	4 279 364	0.06
93 333	TWITTER INC	USD	3 434 064	3 338 008	0.04
3 230	TYLER TECHNOLOGIES INC	USD	1 040 887	1 027 223	0.01
54 602	TYSON FOODS INC - A	USD	4 362 767	4 494 761	0.06
148 300	UGI CORP	USD	5 551 141	5 476 936	0.07
14 066	ULTA BEAUTY INC	USD	5 386 740	5 186 438	0.07
351 816	UNION PACIFIC CORP	USD	72 933 572	71 773 223	0.93
42 771	UNITEDHEALTH GROUP INC	USD	20 408 194	21 013 409	0.27
380 600	UNITY SOFTWARE INC	USD	12 826 174	13 404 459	0.17
223 054	VALERO ENERGY CORP	USD	23 803 153	22 675 574	0.29
93 390	VERISIGN INC	USD	18 363 595	14 947 581	0.19
803 730	VINCI SA	EUR	73 653 817	68 284 901	0.88
2 509 605	VIVENDI SE	EUR	13 093 589	24 333 130	0.31
378 488	WALMART INC	USD	46 726 135	44 016 042	0.57
303 228	WALT DISNEY CO	USD	28 976 580	27 380 289	0.35
22 674	WASTE MANAGEMENT INC	USD	3 384 527	3 317 871	0.04
42 622	WEST PHARMACEUTICAL SERVICES INC	USD	12 595 298	12 327 337	0.16
44 199	WESTROCK CO	USD	1 902 502	1 684 335	0.02
256 406	WILLIAMS COS INC	USD	7 307 127	7 654 533	0.10
298 706	WORKDAY INC	USD	55 765 065	39 880 801	0.51
241 655	XCEL ENERGY INC	USD	15 442 417	16 356 122	0.21
3 612	ZEBRA TECHNOLOGIES CORP - A	USD	1 614 093	1 015 589	0.01

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
504 506	ZOETIS INC	USD	80 477 573	82 949 482	1.07
761 171	ZOOMINFO TECHNOLOGIES INC	USD	25 024 537	24 201 372	0.31
Total Shares			8 104 932 069	7 715 664 034	99.52
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			8 104 932 069	7 715 664 034	99.52
Total Investments			8 104 932 069	7 715 664 034	99.52

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	17.83	United States of America	84.86
Pharmaceuticals and Biotechnology	14.72	France	12.72
Technology Hardware and Equipment	7.93	Switzerland	0.82
Oil, Gas and Coal	6.90	Japan	0.75
Retailers	5.91	Germany	0.19
Automobiles and Parts	5.62	Australia	0.17
Medical Equipment and Services	5.21	Netherlands	0.01
Banks	4.76		
Personal Care, Drug and Grocery Stores	4.64		99.52
Non-life Insurance	3.40		
Travel and Leisure	2.77		
Health Care Providers	2.39		
Construction and Materials	2.03		
Leisure Goods	1.93		
Beverages	1.36		
Electronic and Electrical Equipment	1.35		
Media	1.26		
Industrial Transportation	1.25		
Telecommunications Equipment	1.24		
Personal Goods	1.16		
Chemicals	0.94		
Food Producers	0.88		
Industrial Support Services	0.73		
General Industrials	0.60		
Electricity	0.58		
Industrial Engineering	0.54		
Telecommunications Service Providers	0.35		
Alternative Energy	0.28		
Gas, Water and Multi-utilities	0.25		
Real Estate Investment and Services	0.22		
Household Goods and Home Construction	0.19		
Industrial Metals and Mining	0.12		
Consumer Services	0.10		
Waste and Disposal Services	0.04		
Investment Banking and Brokerage Services	0.02		
Life Insurance	0.02		
	99.52		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
12 610	ADIDAS AG - REG	EUR	2 159 336	2 128 064	3.08
18 401	ADOBE INC	USD	7 457 874	6 443 035	9.35
69 841	ADVANCED MICRO DEVICES INC	USD	5 933 644	5 108 557	7.40
32 435	AIRBUS SE	EUR	3 518 549	2 998 616	4.34
1 070	ALPHABET INC	USD	2 526 246	2 238 817	3.24
5 363	CARL ZEISS MEDITEC AG	EUR	615 404	610 846	0.89
80 778	COVESTRO AG	EUR	3 185 077	2 664 058	3.86
857 987	EDP - ENERGIAS DE PORTUGAL SA	EUR	3 827 615	3 819 758	5.53
50 596	EVONIK INDUSTRIES AG	EUR	1 165 262	1 030 135	1.49
4 333	FREENET AG	EUR	102 865	102 562	0.15
91 640	GENERAL MOTORS CO	USD	3 293 116	2 783 956	4.03
7 886	HEINEKEN HOLDING NV	EUR	565 032	547 683	0.79
1 440	HUGO BOSS AG	EUR	73 469	72 518	0.11
38 789	KNORR-BREMSE AG	EUR	2 288 551	2 110 897	3.06
11 904	LEG IMMOBILIEN SE	EUR	1 013 983	941 844	1.36
19 284	META PLATFORMS INC	USD	3 918 794	2 974 360	4.31
24 464	MODERNA INC	USD	3 624 255	3 342 754	4.84
365 667	NORDEA BANK ABP	EUR	3 606 208	3 070 140	4.45
31 640	NOVO NORDISK A/S	DKK	3 359 714	3 349 224	4.85
31 283	PAYPAL HOLDINGS INC	USD	2 982 629	2 089 822	3.03
4 468	QIAGEN NV	EUR	194 894	199 720	0.29
27 951	RWE AG	EUR	1 101 269	980 521	1.42
232 678	SHELL PLC	EUR	6 507 039	5 780 886	8.38
142 872	SIEMENS ENERGY AG	EUR	2 248 435	1 998 065	2.89
100 042	SOUTHWEST AIRLINES CO	USD	4 121 546	3 456 423	5.01
41 758	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	119 428	114 417	0.17
1 082	TESLA INC	USD	730 565	696 963	1.01
21 148	UMICORE SA	EUR	883 986	704 651	1.02
18 014	VERISIGN INC	USD	3 629 360	2 883 239	4.18
4 306	VERTEX PHARMACEUTICALS INC	USD	1 167 445	1 160 637	1.68
12 297	WACKER CHEMIE AG	EUR	1 672 392	1 692 067	2.45
27 195	WYNN RESORTS LTD	USD	1 625 103	1 482 205	2.15
Total Shares			79 219 085	69 577 440	100.81
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			79 219 085	69 577 440	100.81
Total Investments			79 219 085	69 577 440	100.81

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	21.08	United States of America	50.22
Pharmaceuticals and Biotechnology	11.38	Germany	20.93
Chemicals	8.83	United Kingdom	8.38
Oil, Gas and Coal	8.38	Portugal	5.53
Technology Hardware and Equipment	7.40	Netherlands	5.43
Travel and Leisure	7.16	Denmark	4.85
Electricity	5.53	Finland	4.45
Automobiles and Parts	5.04	Belgium	1.02
Banks	4.45		
Aerospace and Defense	4.34		100.81
Personal Goods	3.19		
Industrial Engineering	3.06		
Industrial Support Services	3.03		
General Industrials	2.89		
Gas, Water and Multi-utilities	1.42		
Real Estate Investment and Services	1.36		
Medical Equipment and Services	1.17		
Beverages	0.79		
Telecommunications Service Providers	0.31		
	100.81		

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 230	ABBVIE INC	USD	611 259	619 701	1.47
26 178	ACTIVISION BLIZZARD INC	USD	1 929 021	1 949 609	4.62
1 580	ALPHABET CLASS - A	USD	3 611 564	3 293 539	7.80
168	ALPHABET INC	USD	390 084	351 515	0.83
31 205	AMAZON.COM INC	USD	4 029 747	3 170 198	7.51
29 812	APPLE INC	USD	4 116 242	3 898 701	9.24
6 240	AUTOMATIC DATA PROCESSING INC	USD	1 241 646	1 253 670	2.97
3 258	BANK OF AMERICA CORP	USD	102 624	97 012	0.23
26 436	BANK OF NEW YORK MELLON CORP	USD	1 077 604	1 054 709	2.50
4 401	CHEVRON CORP	USD	708 384	609 476	1.44
24 484	CITIGROUP INC	USD	1 212 304	1 077 066	2.55
14 137	GILEAD SCIENCES INC	USD	777 427	835 820	1.98
6 435	HOME DEPOT INC	USD	1 681 876	1 688 199	4.00
5 182	INCYTE CORP	USD	343 758	376 562	0.89
41 057	INTEL CORP	USD	1 661 503	1 469 169	3.48
7 905	MICROSOFT CORP	USD	1 900 099	1 941 978	4.60
2 713	MODERNA INC	USD	367 667	370 704	0.88
13 147	MORGAN STANLEY	USD	992 714	956 488	2.27
3 627	NIKE INC - B	USD	385 747	354 564	0.84
45 942	NISOURCE INC	USD	1 162 448	1 295 930	3.07
11 775	NVIDIA CORP	USD	1 806 908	1 707 372	4.05
22 318	PAYPAL HOLDINGS INC	USD	2 742 562	1 490 927	3.53
39 850	PFIZER INC	USD	2 005 539	1 998 504	4.74
12 465	PNC FINANCIAL SERVICES GROUP INC	USD	2 019 881	1 881 107	4.46
4 542	PROCTER & GAMBLE CO	USD	677 196	624 702	1.48
8 275	QUALCOMM INC	USD	1 096 763	1 011 094	2.40
4 574	TESLA INC	USD	3 823 697	2 946 313	6.98
2 894	T-MOBILE US INC	USD	358 432	372 432	0.88
1 905	UNITEDHEALTH GROUP INC	USD	866 117	935 927	2.22
10 127	VALERO ENERGY CORP	USD	1 201 079	1 029 506	2.44
2 701	WELLS FARGO & CO	USD	110 941	101 199	0.24
7 739	3M CO	USD	1 051 563	957 965	2.27
Total Shares			46 064 396	41 721 658	98.86
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			46 064 396	41 721 658	98.86
Total Investments			46 064 396	41 721 658	98.86

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	19.17	United States of America	98.86
Software and Computer Services	13.24		
Retailers	11.51		98.86
Pharmaceuticals and Biotechnology	9.95		
Banks	7.48		
Automobiles and Parts	6.98		
Industrial Support Services	6.50		
Investment Banking and Brokerage Services	4.77		
Leisure Goods	4.62		
Oil, Gas and Coal	3.88		
Gas, Water and Multi-utilities	3.07		
General Industrials	2.27		
Health Care Providers	2.22		
Personal Care, Drug and Grocery Stores	1.48		
Telecommunications Service Providers	0.88		
Personal Goods	0.84		
	98.86		

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
48 807	ACTIVISION BLIZZARD INC	USD	3 530 867	3 634 907	4.69
2 488	ALPHABET CLASS - A	USD	5 597 561	5 186 282	6.69
238	ALPHABET INC	USD	568 999	497 980	0.64
53 290	AMAZON.COM INC	USD	6 881 854	5 413 871	6.98
40 625	APPLE INC	USD	5 688 576	5 312 785	6.85
9 461	BANK OF AMERICA CORP	USD	298 012	281 717	0.36
60 905	BANK OF NEW YORK MELLON CORP	USD	2 482 656	2 429 908	3.13
83 046	CITIGROUP INC	USD	3 964 215	3 653 246	4.71
10 443	HOME DEPOT INC	USD	2 971 414	2 739 683	3.53
273 449	HUNTINGTON BANCSHARES INC/OH	USD	3 244 200	3 146 579	4.06
102 854	INTEL CORP	USD	4 069 841	3 680 490	4.75
8 131	INTUITIVE SURGICAL INC	USD	2 573 605	1 561 024	2.01
20 539	LOWE'S COS INC	USD	3 561 431	3 431 582	4.42
23 509	META PLATFORMS INC	USD	5 821 946	3 626 023	4.68
17 115	METLIFE INC	USD	1 040 548	1 027 931	1.33
16 576	MICROSOFT CORP	USD	3 962 323	4 072 136	5.25
3 702	MORGAN STANLEY	USD	279 533	269 333	0.35
17 954	NIKE INC - B	USD	1 909 483	1 755 128	2.26
134 766	NISOURCE INC	USD	3 409 919	3 801 472	4.90
23 562	NVIDIA CORP	USD	3 573 476	3 416 484	4.41
49 569	PAYPAL HOLDINGS INC	USD	6 078 600	3 311 396	4.27
12 858	PEPSICO INC	USD	1 916 649	2 049 753	2.64
18 279	PROCTER & GAMBLE CO	USD	2 709 458	2 514 073	3.24
6 868	TESLA INC	USD	5 925 289	4 423 979	5.70
42 321	TJX COS INC	USD	2 423 116	2 260 871	2.92
30 169	T-MOBILE US INC	USD	3 646 860	3 882 479	5.01
1 436	UNITEDHEALTH GROUP INC	USD	652 884	705 507	0.91
Total Shares			88 783 315	78 086 619	100.69
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			88 783 315	78 086 619	100.69
Total Investments			88 783 315	78 086 619	100.69

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Retailers	17.86	United States of America	100.69
Software and Computer Services	17.26		
Technology Hardware and Equipment	16.00		
Banks	9.13		
Automobiles and Parts	5.70		
Telecommunications Service Providers	5.01		
Gas, Water and Multi-utilities	4.90		
Leisure Goods	4.69		
Industrial Support Services	4.27		
Investment Banking and Brokerage Services	3.48		
Personal Care, Drug and Grocery Stores	3.24		
Beverages	2.64		
Personal Goods	2.26		
Medical Equipment and Services	2.01		
Life Insurance	1.33		
Health Care Providers	0.91		
	100.69		100.69

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
517	ALPHABET CLASS - A	USD	1 044 575	1 077 696	4.50
9 764	AUTOMATIC DATA PROCESSING INC	USD	1 859 961	1 961 672	8.19
548	AUTOZONE INC	USD	1 044 813	1 126 518	4.70
4 422	CIGNA CORP	USD	1 046 096	1 114 626	4.65
37 757	CSX CORP	USD	1 130 738	1 049 518	4.38
2 848	CUMMINS INC	USD	549 107	527 212	2.20
7 473	DUPONT DE NEMOURS INC	USD	466 418	397 292	1.66
1 658	ELI LILLY & CO	USD	466 457	514 203	2.15
5 416	EVERSOURCE ENERGY	USD	466 749	437 601	1.83
8 960	FORTIVE CORP	USD	516 648	466 062	1.94
3 810	HONEYWELL INTERNATIONAL INC	USD	688 627	633 427	2.64
5 043	MASTERCARD INC	USD	1 654 094	1 521 799	6.35
3 938	NORFOLK SOUTHERN CORP	USD	933 078	856 156	3.57
17 619	RAYTHEON TECHNOLOGIES CORP	USD	1 564 452	1 619 744	6.76
6	SALESFORCE INC	USD	1 135	947	0.00
2 610	SERVICENOW INC	USD	1 138 947	1 187 151	4.95
11 377	SS&C TECHNOLOGIES HOLDINGS INC	USD	684 190	631 941	2.64
1 876	SYNOPSYS INC	USD	573 333	544 972	2.27
11 170	TERADYNE INC	USD	1 139 262	956 788	3.99
5 553	UNION PACIFIC CORP	USD	1 139 266	1 132 856	4.73
7 168	VEEVA SYSTEMS INC	USD	1 139 252	1 357 837	5.67
23 796	VERIZON COMMUNICATIONS INC	USD	1 139 320	1 155 146	4.82
55 580	VIATRIS INC	USD	636 608	556 624	2.32
3 721	WATERS CORP	USD	1 139 138	1 178 035	4.92
9 238	WESTLAKE CHEMICAL CORP	USD	1 139 260	866 143	3.61
13 588	YUM! BRANDS INC	USD	1 503 272	1 475 320	6.16
Total Shares			24 804 796	24 347 286	101.60
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			24 804 796	24 347 286	101.60
Total Investments			24 804 796	24 347 286	101.60

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	20.03	United States of America	101.60
Industrial Transportation	14.88		
Industrial Support Services	14.54		101.60
Aerospace and Defense	6.76		
Travel and Leisure	6.16		
Chemicals	5.27		
Medical Equipment and Services	4.92		
Telecommunications Service Providers	4.82		
Retailers	4.70		
Health Care Providers	4.65		
Pharmaceuticals and Biotechnology	4.47		
Technology Hardware and Equipment	3.99		
General Industrials	2.64		
Electronic and Electrical Equipment	1.94		
Electricity	1.83		
	101.60		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
54 237	ABBOTT LABORATORIES	USD	5 786 275	5 636 664	0.59
601 370	ACTIVISION BLIZZARD INC	USD	43 503 895	44 787 095	4.71
41 360	ALPHABET CLASS - A	USD	87 475 517	86 215 690	9.06
59	ALPHABET INC	USD	129 651	123 449	0.01
296 352	AMAZON.COM INC	USD	33 218 166	30 107 175	3.16
37 330	AMERICAN AIRLINES GROUP INC	USD	627 805	452 766	0.05
51 009	AMERISOURCEBERGEN CORP	USD	7 370 533	6 903 011	0.73
12 150	APA CORP	USD	533 182	405 600	0.04
700 102	APPLE INC	USD	97 180 707	91 556 693	9.63
1 173	AUTOZONE INC	USD	2 246 886	2 411 323	0.25
116 154	AXA SA	EUR	2 647 150	2 515 896	0.26
759 770	BANK OF AMERICA CORP	USD	23 390 451	22 623 406	2.38
261 138	BANK OF NEW YORK MELLON CORP	USD	10 651 705	10 418 543	1.09
235 653	BNP PARIBAS SA	EUR	11 181 735	10 690 398	1.12
205 185	BOSTON SCIENTIFIC CORP	USD	7 753 066	7 314 788	0.77
1 539	BUCHER INDUSTRIES AG - REG	CHF	500 145	510 489	0.05
92 118	CF INDUSTRIES HOLDINGS INC	USD	8 729 441	7 553 949	0.79
15 417	CINTAS CORP	USD	5 309 651	5 508 357	0.58
909 905	CITIGROUP INC	USD	42 811 145	40 027 291	4.21
427 349	COCA-COLA CO	USD	24 661 342	25 715 745	2.70
73 787	COLGATE-PALMOLIVE CO	USD	5 271 351	5 656 215	0.59
8 829	COPART INC	USD	1 174 534	917 652	0.10
37 885	CROWDSTRIKE HOLDINGS INC - A	USD	5 658 083	6 108 275	0.64
900 000	DEUTSCHE BANK AG - REG	EUR	9 302 400	7 486 200	0.79
166 223	DOLLAR TREE INC	USD	25 685 898	24 779 621	2.60
105 448	ENGIE SA LOYALTY BONUS 2023	EUR	1 397 713	1 156 343	0.12
10 399	ENPHASE ENERGY INC	USD	1 501 975	1 942 035	0.20
543 402	EXELON CORP	USD	24 361 985	23 556 343	2.48
14 249	EXPEDIA GROUP INC	USD	2 490 201	1 292 489	0.14
1 992	GENERAC HOLDINGS INC	USD	430 083	401 239	0.04
60 670	HOLOGIC INC	USD	3 870 168	4 021 647	0.42
37 172	HOME DEPOT INC	USD	9 715 413	9 751 939	1.02
35 129	INGERSOLL RAND INC	USD	1 551 674	1 413 964	0.15
1 030 214	INTEL CORP	USD	41 880 858	36 864 801	3.87
1 019 185	JAPAN POST HOLDINGS CO LTD	JPY	6 895 908	6 954 127	0.73
13 784	KINDER MORGAN	USD	251 937	220 976	0.02
3 875	LOWE'S COS INC	USD	734 338	647 421	0.07
126 230	MARSH & MCLENNAN COS INC	USD	18 776 189	18 745 237	1.97
12 103	META PLATFORMS INC	USD	2 209 295	1 866 764	0.20
2 319	METTLER-TOLEDO INTERNATIONAL INC	USD	2 784 142	2 548 183	0.27
369 624	MICROSOFT CORP	USD	88 610 408	90 803 511	9.54
53 144	MORGAN STANLEY	USD	4 012 837	3 866 405	0.41
30 288	NASDAQ INC	USD	4 455 126	4 419 275	0.46
173 134	NIKE INC - B	USD	18 413 521	16 925 051	1.78

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
570 754	NVIDIA CORP	USD	86 135 163	82 759 194	8.70
41 556	PACCAR INC	USD	3 348 227	3 272 965	0.34
2 348	PALO ALTO NETWORKS INC	USD	1 102 009	1 109 351	0.12
610	PARTNERS GROUP HOLDING AG	CHF	513 034	524 250	0.06
944 192	PFIZER INC	USD	46 867 310	47 351 845	4.98
42 026	PNC FINANCIAL SERVICES GROUP INC	USD	6 810 070	6 342 190	0.67
61 763	PROCTER & GAMBLE CO	USD	9 265 479	8 494 813	0.89
72 696	RAYTHEON TECHNOLOGIES CORP	USD	6 443 779	6 683 067	0.70
7 314	RECRUIT HOLDINGS CO LTD	JPY	263 362	205 728	0.02
35 692	REGENERON PHARMACEUTICALS INC	USD	20 590 743	20 181 369	2.12
5 607	SNAP-ON INC	USD	1 147 140	1 056 719	0.11
12 481	TARGET CORP	USD	1 836 568	1 686 060	0.18
67 794	TESLA INC	USD	51 219 432	43 669 076	4.59
16 043	TJX COS INC	USD	918 552	857 049	0.09
14 276	T-MOBILE US INC	USD	1 768 133	1 837 193	0.19
409 444	TOTALENERGIES SE	EUR	12 632 000	20 623 694	2.17
2 081	ULTA BEAUTY INC	USD	795 882	767 310	0.08
181 867	VALERO ENERGY CORP	USD	21 569 729	18 488 521	1.94
192 036	VIATRIS INC	USD	2 151 950	1 923 207	0.20
37 618	VIVENDI SE	EUR	196 860	364 744	0.04
459	WALMART INC	USD	53 962	53 379	0.01
108 795	3M CO	USD	14 782 894	13 467 082	1.41
Total Shares			987 556 763	955 542 847	100.40
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			987 556 763	955 542 847	100.40
Total Investments			987 556 763	955 542 847	100.40

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	22.46	United States of America	95.04
Software and Computer Services	19.45	France	3.71
Banks	9.16	Germany	0.79
Retailers	7.47	Japan	0.75
Pharmaceuticals and Biotechnology	7.30	Switzerland	0.11
Leisure Goods	4.71		
Automobiles and Parts	4.59		100.40
Oil, Gas and Coal	4.18		
Beverages	2.70		
Electricity	2.48		
Non-life Insurance	2.23		
Personal Care, Drug and Grocery Stores	2.21		
General Industrials	2.15		
Investment Banking and Brokerage Services	2.06		
Medical Equipment and Services	1.78		
Personal Goods	1.78		
Chemicals	0.79		
Aerospace and Defense	0.70		
Industrial Engineering	0.60		
Industrial Support Services	0.60		
Alternative Energy	0.20		
Telecommunications Service Providers	0.19		
Travel and Leisure	0.18		
Gas, Water and Multi-utilities	0.12		
Telecommunications Equipment	0.12		
Consumer Services	0.10		
Industrial Transportation	0.05		
Media	0.04		
	100.40		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
39 582	ABBVIE INC	USD	5 684 495	5 798 823	0.72
282 059	ACTIVISION BLIZZARD INC	USD	20 131 750	21 006 374	2.61
33 063	ADOBE INC	USD	11 888 953	11 576 873	1.44
152	ALPHABET CLASS - A	USD	331 267	316 847	0.04
3 259	ALPHABET INC	USD	6 969 129	6 818 977	0.85
51 000	AMAZON.COM INC	USD	5 301 255	5 181 223	0.64
77 501	AMERISOURCEBERGEN CORP	USD	10 619 453	10 488 155	1.30
1 712	ANSYS INC	USD	455 421	391 855	0.05
558 303	APPLE INC	USD	77 856 038	73 012 757	9.09
175 029	AUTOMATIC DATA PROCESSING INC	USD	34 827 585	35 164 849	4.37
303 002	AXA SA	EUR	6 905 416	6 563 023	0.82
248 892	BANK OF AMERICA CORP	USD	7 660 450	7 411 170	0.92
57 934	BANK OF NEW YORK MELLON CORP	USD	2 369 915	2 311 375	0.29
13 396	BAXTER INTERNATIONAL INC	USD	909 378	823 019	0.10
255 576	BNP PARIBAS SA	EUR	12 127 081	11 594 205	1.44
726	BOOKING HOLDINGS INC	USD	1 600 079	1 214 565	0.15
11 700	CHARLES SCHWAB CORP	USD	692 310	707 070	0.09
419 134	CITIGROUP INC	USD	20 580 309	18 437 967	2.29
74 318	CONSOLIDATED EDISON INC	USD	6 744 088	6 760 382	0.84
8 178	COPART INC	USD	1 078 898	849 989	0.11
4 679	COSTCO WHOLESALE CORP	USD	2 197 925	2 145 058	0.27
1 828 652	CREDIT SUISSE GROUP AG - REG	CHF	10 400 674	9 902 382	1.23
700 000	DEUTSCHE BANK AG - REG	EUR	7 235 200	5 822 600	0.72
54 544	DKSH HOLDING AG	CHF	4 262 350	4 294 202	0.53
43 458	ELEVANCE HEALTH INC	USD	19 496 559	20 060 224	2.49
228 726	ENGIE SA LOYALTY BONUS 2023	EUR	3 031 763	2 508 209	0.31
18 841	ENPHASE ENERGY INC	USD	3 240 928	3 518 597	0.44
19 201	FIRST REPUBLIC BANK/CA	USD	2 778 745	2 648 414	0.33
65 880	GALENICA AG	CHF	4 664 129	4 824 662	0.60
81 189	HOLCIM AG - REG	CHF	3 410 083	3 313 588	0.41
178 486	INCYTE CORP	USD	12 631 056	12 970 091	1.61
35 310	INTUITIVE SURGICAL INC	USD	7 901 315	6 778 966	0.84
110 763	JAPAN POST HOLDINGS CO LTD	JPY	749 434	755 761	0.09
58 735	KIMBERLY-CLARK CORP	USD	7 368 304	7 592 936	0.94
54 921	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	12 362 815	12 400 985	1.54
3 862	LAS VEGAS SANDS CORP	USD	137 156	124 085	0.02
2 663	LOWE'S COS INC	USD	519 458	444 924	0.06
32 800	META PLATFORMS INC	USD	5 131 681	5 059 065	0.63
301 145	MICROSOFT CORP	USD	72 076 103	73 980 651	9.21
35 855	MORGAN STANLEY	USD	2 707 367	2 608 572	0.32
739 578	M3 INC	JPY	23 993 267	20 297 699	2.52
12 142	NASDAQ INC	USD	1 785 992	1 771 621	0.22
151 463	NIKE INC - B	USD	16 108 720	14 806 560	1.84
1 752 285	NISSAN MOTOR CO LTD	JPY	6 575 804	6 516 646	0.81

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
634 228	NTT DATA CORP	JPY	11 168 096	8 377 207	1.04
456 572	NVIDIA CORP	USD	70 434 245	66 202 831	8.23
93 728	PAYPAL HOLDINGS INC	USD	7 165 075	6 261 384	0.78
17 484	PIONEER NATURAL RESOURCES CO	USD	4 553 461	3 730 767	0.46
48 271	PNC FINANCIAL SERVICES GROUP INC	USD	7 980 675	7 284 629	0.91
64 936	PRINCIPAL FINANCIAL GROUP INC	USD	4 333 706	4 148 525	0.52
189 229	PROCTER & GAMBLE CO	USD	25 706 007	26 026 341	3.24
56 709	QUALCOMM INC	USD	7 516 174	6 929 081	0.86
1 022 886	RECRUIT HOLDINGS CO LTD	JPY	36 832 004	28 771 665	3.58
5 367	SGS SA - REG	CHF	11 654 879	11 716 350	1.46
15 744	SWISS RE AG	CHF	1 177 165	1 163 694	0.14
10 775	SWISSCOM AG - REG	CHF	5 606 295	5 677 625	0.71
13 671	TARGET CORP	USD	2 011 675	1 846 817	0.23
77 529	TESLA INC	USD	62 996 390	49 939 815	6.21
126 633	TEXAS INSTRUMENTS INC	USD	20 207 470	18 611 278	2.31
56 965	THERMO FISHER SCIENTIFIC INC	USD	27 690 668	29 602 511	3.68
348 007	TIS INC	JPY	7 379 344	8 710 610	1.08
138 608	T-MOBILE US INC	USD	17 419 362	17 837 601	2.22
156 283	TOKIO MARINE HOLDINGS INC	JPY	8 807 249	8 696 104	1.08
26 782	TOKYO ELECTRON LTD	JPY	11 000 120	8 353 485	1.04
31 322	UNITEDHEALTH GROUP INC	USD	14 240 696	15 388 511	1.91
98 131	VIVENDI SE	EUR	513 534	951 478	0.12
127 697	WELLS FARGO & CO	USD	5 245 051	4 784 439	0.59
1 943	ZEBRA TECHNOLOGIES CORP - A	USD	767 572	546 315	0.07
60 779	ZIMMER BIOMET HOLDINGS INC	USD	6 180 276	6 107 840	0.76
Total Shares			844 087 287	799 242 899	99.37
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			844 087 287	799 242 899	99.37
Total Investments			844 087 287	799 242 899	99.37

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	25.21	United States of America	78.08
Software and Computer Services	14.33	Japan	11.25
Industrial Support Services	10.72	Switzerland	6.63
Banks	7.21	France	2.69
Automobiles and Parts	7.02	Germany	0.72
Personal Care, Drug and Grocery Stores	5.48		
Health Care Providers	4.41		99.37
Pharmaceuticals and Biotechnology	2.93		
Telecommunications Service Providers	2.92		
Media	2.64		
Leisure Goods	2.61		
Investment Banking and Brokerage Services	2.15		
Non-life Insurance	2.04		
Personal Goods	1.84		
Medical Equipment and Services	1.70		
Industrial Transportation	1.54		
Retailers	1.20		
Electricity	0.84		
Life Insurance	0.52		
Oil, Gas and Coal	0.46		
Alternative Energy	0.44		
Construction and Materials	0.41		
Gas, Water and Multi-utilities	0.31		
Travel and Leisure	0.17		
Consumer Services	0.11		
General Industrials	0.09		
Electronic and Electrical Equipment	0.07		
	99.37		

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
19 253	ADIDAS AG - REG	EUR	3 561 232	3 249 136	7.53
22 473	ADVANCED MICRO DEVICES INC	USD	2 024 545	1 643 800	3.81
3 765	ALASKA AIR GROUP INC	USD	190 398	144 233	0.33
1 278	BIOGEN INC	USD	242 653	249 304	0.58
1 029	BIO-RAD LABORATORIES INC	USD	561 956	487 211	1.13
5 053	CHR HANSEN HOLDING A/S	DKK	366 444	351 016	0.81
12 644	COVESTRO AG	EUR	544 451	416 999	0.97
40 733	DELTA AIR LINES INC	USD	1 520 004	1 128 734	2.61
402 090	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 794 126	1 790 105	4.15
84 137	FREENET AG	EUR	1 997 412	1 991 523	4.61
24 823	GETINGE AB - B	SEK	659 815	547 753	1.27
3 244	HEINEKEN HOLDING NV	EUR	225 134	225 296	0.52
434	HEINEKEN NV	EUR	37 975	37 758	0.09
7 475	ILLUMINA INC	USD	2 447 054	1 318 180	3.05
7 230	KONINKLIJKE DSM NV	EUR	1 047 854	991 233	2.30
6 249	MERCK KGAA	EUR	989 529	1 006 089	2.33
11 499	META PLATFORMS INC	USD	2 753 703	1 773 603	4.11
3 997	MODERNA INC	USD	547 132	546 149	1.27
4 457	O'REILLY AUTOMOTIVE INC	USD	2 709 873	2 693 342	6.24
26 419	PAYPAL HOLDINGS INC	USD	3 038 546	1 764 889	4.09
102 466	PINTEREST INC - A	USD	4 374 022	1 779 887	4.12
29 999	PROSIEBENSAT.1 MEDIA SE	EUR	290 990	264 291	0.61
17 169	PUMA SE	EUR	1 175 046	1 078 900	2.50
4 117	QORVO INC	USD	455 689	371 434	0.86
135 858	SHELL PLC	EUR	3 802 829	3 375 392	7.82
701 092	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	2 000 403	1 920 992	4.45
5 592	TESLA INC	USD	4 543 320	3 602 051	8.33
129 234	THYSSENKRUPP AG	EUR	974 197	699 156	1.62
42 310	UMICORE SA	EUR	1 768 558	1 409 769	3.27
13 750	VOLKSWAGEN AG - PFD	EUR	2 173 600	1 752 025	4.06
69 800	WYNN RESORTS LTD	USD	5 023 937	3 804 298	8.80
Total Shares			53 842 427	42 414 548	98.24
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			53 842 427	42 414 548	98.24
Total Investments			53 842 427	42 414 548	98.24

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Automobiles and Parts	12.39	United States of America	49.34
Travel and Leisure	11.76	Germany	28.67
Personal Goods	10.02	United Kingdom	7.82
Telecommunications Service Providers	9.67	Portugal	4.15
Oil, Gas and Coal	7.82	Belgium	3.27
Pharmaceuticals and Biotechnology	7.23	Netherlands	2.91
Retailers	6.24	Sweden	1.27
General Industrials	5.74	Denmark	0.81
Technology Hardware and Equipment	4.67		
Chemicals	4.23		
Electricity	4.15		
Software and Computer Services	4.11		
Industrial Support Services	4.09		
Food Producers	3.11		
Medical Equipment and Services	2.40		
Beverages	0.61		
	98.24		98.24

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
56 073	ABBVIE INC	USD	8 403 353	8 214 779	4.13
93 679	ACTIVISION BLIZZARD INC	USD	6 890 383	6 976 753	3.51
14 310	ADOBE INC	USD	5 145 659	5 010 587	2.52
6 198	ALPHABET CLASS - A	USD	14 250 887	12 919 846	6.50
1 995	ALPHABET INC	USD	4 731 451	4 174 243	2.10
142 804	AMAZON.COM INC	USD	17 722 398	14 507 832	7.28
22 608	AMERICAN AIRLINES GROUP INC	USD	375 399	274 207	0.14
104 809	APPLE INC	USD	14 138 302	13 706 525	6.89
102 414	AXA SA	EUR	2 334 015	2 218 287	1.12
29 363	BANK OF AMERICA CORP	USD	924 905	874 332	0.44
9 249	BERKSHIRE HATHAWAY INC - B	USD	2 408 989	2 415 383	1.21
78 160	BNP PARIBAS SA	EUR	3 771 611	3 545 728	1.78
121 187	CITIGROUP INC	USD	5 852 125	5 331 092	2.68
16 727	COLGATE-PALMOLIVE CO	USD	1 194 979	1 282 225	0.64
50 516	CUMMINS INC	USD	9 254 556	9 351 343	4.70
200 000	DEUTSCHE BANK AG - REG	EUR	2 067 200	1 663 600	0.84
55 090	DOLLAR TREE INC	USD	8 533 339	8 212 518	4.13
14 366	FANUC CORP	JPY	2 207 832	2 148 381	1.08
7 545	GOLDMAN SACHS GROUP INC	USD	2 155 148	2 143 590	1.08
5 265	HOLOGIC INC	USD	313 703	349 002	0.18
6 497	INCYTE CORP	USD	463 750	472 119	0.24
251 259	INTEL CORP	USD	9 891 623	8 990 960	4.52
585 809	JAPAN POST HOLDINGS CO LTD	JPY	3 855 873	3 997 106	2.01
59 879	MICROSOFT CORP	USD	14 344 603	14 710 147	7.39
31 195	MORGAN STANLEY	USD	2 355 496	2 269 541	1.14
200 000	M3 INC	JPY	6 488 367	5 488 995	2.76
65 250	NORTHERN TRUST CORP	USD	6 097 736	6 021 637	3.03
57 164	NVIDIA CORP	USD	8 959 368	8 288 766	4.17
55 610	PAYPAL HOLDINGS INC	USD	4 217 361	3 714 958	1.87
40 707	PEPSICO INC	USD	6 333 341	6 489 290	3.26
119 383	STARBUCKS CORP	USD	8 109 183	8 723 198	4.39
22 084	TESLA INC	USD	16 858 790	14 225 269	7.15
117 189	TOKIO MARINE HOLDINGS INC	JPY	5 872 325	6 520 784	3.28
7 657	UNITEDHEALTH GROUP INC	USD	3 481 291	3 761 887	1.89
33 168	VIVENDI SE	EUR	173 573	321 597	0.16
9 579	WELLS FARGO & CO	USD	366 051	358 898	0.18
2 152	ZEBRA TECHNOLOGIES CORP - A	USD	854 084	605 080	0.30
Total Shares			211 399 049	200 280 485	100.69
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			211 399 049	200 280 485	100.69
Total Investments			211 399 049	200 280 485	100.69

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	18.51	United States of America	87.66
Technology Hardware and Equipment	15.58	Japan	9.13
Retailers	11.42	France	3.06
Automobiles and Parts	7.15	Germany	0.84
Banks	5.92		
Non-life Insurance	5.61		
Investment Banking and Brokerage Services	5.25		
Industrial Transportation	4.70		
Travel and Leisure	4.52		
Pharmaceuticals and Biotechnology	4.37		
Leisure Goods	3.51		
Beverages	3.26		
Media	2.92		
General Industrials	2.01		
Health Care Providers	1.89		
Industrial Support Services	1.87		
Industrial Engineering	1.08		
Personal Care, Drug and Grocery Stores	0.64		
Electronic and Electrical Equipment	0.30		
Medical Equipment and Services	0.18		
	100.69		100.69

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
43 199	ADVANCED MICRO DEVICES INC	USD	4 007 381	3 159 814	0.55
4 323	AIRBNB INC	USD	469 703	368 351	0.06
4 871	ALPHABET INC	USD	11 956 520	10 191 849	1.78
54 742	AMAZON.COM INC	USD	5 591 603	5 561 383	0.97
50 097	ANSYS INC	USD	11 947 490	11 466 556	2.00
5 567	APPLIED MATERIALS INC	USD	474 620	484 467	0.08
5 793	ARCHER-DANIELS-MIDLAND CO	USD	470 075	429 994	0.08
139 944	ARROW ELECTRONICS INC	USD	16 336 414	15 004 374	2.62
9 116	AUTOMATIC DATA PROCESSING INC	USD	1 837 340	1 831 484	0.32
4 638	AUTOZONE INC	USD	9 495 969	9 534 285	1.66
74 917	BIOGEN INC	USD	14 593 933	14 614 351	2.55
15 315	BOOZ ALLEN HAMILTON HOLDING CORP	USD	1 179 240	1 323 701	0.23
17 245	BUNGE LTD	USD	1 833 691	1 495 958	0.26
16 314	CARRIER GLOBAL CORP	USD	558 411	556 466	0.10
46 187	CELANESE CORP - A	USD	5 568 552	5 195 899	0.91
88 538	CF INDUSTRIES HOLDINGS INC	USD	9 113 897	7 260 379	1.27
122 928	CLOUDFLARE INC	USD	4 807 918	5 144 292	0.90
227 114	COCA-COLA CO	USD	13 577 947	13 666 595	2.39
353 627	COLGATE-PALMOLIVE CO	USD	25 780 166	27 107 626	4.73
15 980	COPART INC	USD	1 769 198	1 660 899	0.29
1 930	COSTCO WHOLESALE CORP	USD	886 561	884 796	0.15
4 947	CROWN HOLDINGS INC	USD	473 615	436 142	0.08
983 232	CSX CORP	USD	29 891 438	27 330 548	4.77
38 007	CUMMINS INC	USD	7 419 392	7 035 721	1.23
490 518	CVS HEALTH CORP	USD	45 998 478	43 475 440	7.58
229 519	DUPONT DE NEMOURS INC	USD	14 325 137	12 202 081	2.13
78 347	DYNATRACE INC	USD	2 891 261	2 955 670	0.52
98 274	ELECTRONIC ARTS INC	USD	12 001 426	11 435 298	2.00
28 822	ELI LILLY & CO	USD	8 108 708	8 938 693	1.56
63 414	ENTERGY CORP	USD	7 179 484	6 832 419	1.19
825 065	GENERAL MOTORS CO	USD	29 114 509	25 064 866	4.37
72 384	GILEAD SCIENCES INC	USD	4 201 708	4 279 550	0.75
249 374	HALLIBURTON CO	USD	7 500 272	7 480 385	1.31
32 876	HONEYWELL INTERNATIONAL INC	USD	5 980 982	5 465 759	0.95
12 032	HUBSPOT INC	USD	3 554 413	3 460 157	0.60
199 270	ILLUMINA INC	USD	36 356 551	35 140 291	6.13
269 773	JOHNSON & JOHNSON	USD	45 040 802	45 805 544	7.98
207 918	KINDER MORGAN	USD	3 616 746	3 333 211	0.58
215 968	KRAFT HEINZ CO	USD	7 391 321	7 878 922	1.38
15 251	LAM RESEARCH CORP	USD	6 206 741	6 216 666	1.09
35 967	LKQ CORP	USD	1 728 181	1 688 861	0.29
70 989	MARRIOTT INTERNATIONAL INC/MD - A	USD	9 141 848	9 235 462	1.61
11 557	MCKESSON CORP	USD	3 392 445	3 606 111	0.63
161 579	META PLATFORMS INC	USD	39 506 920	24 921 913	4.35

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
86 069	MICROSOFT CORP	USD	21 687 479	21 144 102	3.69
241 291	NEWMONT CORP	USD	15 102 750	13 771 901	2.40
61 028	OKTA INC	USD	4 781 527	5 277 088	0.92
28 029	PFIZER INC	USD	1 343 792	1 405 673	0.25
39 655	PROCTER & GAMBLE CO	USD	5 912 422	5 454 103	0.95
342 737	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	20 750 017	20 745 514	3.62
80 178	SYNOPSYS INC	USD	24 691 188	23 291 462	4.07
7 797	VERISIGN INC	USD	1 470 724	1 247 953	0.22
1 537	WEST PHARMACEUTICAL SERVICES INC	USD	475 518	444 538	0.08
13 091	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	1 075 527	1 027 796	0.18
258 081	WESTROCK CO	USD	11 108 837	9 834 949	1.72
6 128	ZEBRA TECHNOLOGIES CORP - A	USD	1 827 389	1 723 015	0.30
170 638	ZOETIS INC	USD	26 134 845	28 055 828	4.90
Total Shares			609 641 022	574 587 151	100.28
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			609 641 022	574 587 151	100.28
Total Investments			609 641 022	574 587 151	100.28

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	24.12	United States of America	100.02
Software and Computer Services	19.03	Bermuda	0.26
Personal Care, Drug and Grocery Stores	13.90		
Industrial Transportation	6.18		100.28
Electricity	4.81		
Automobiles and Parts	4.67		
Technology Hardware and Equipment	4.34		
Chemicals	4.30		
Retailers	2.79		
General Industrials	2.67		
Precious Metals and Mining	2.40		
Beverages	2.39		
Leisure Goods	2.00		
Oil, Gas and Coal	1.89		
Food Producers	1.71		
Travel and Leisure	1.68		
Industrial Support Services	0.55		
Electronic and Electrical Equipment	0.30		
Consumer Services	0.29		
Construction and Materials	0.10		
Investment Banking and Brokerage Services	0.08		
Medical Equipment and Services	0.08		
	100.28		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
7 670	ACTIVISION BLIZZARD INC	USD	576 168	571 224	0.88
1 423	ALPHABET CLASS - A	USD	3 174 496	2 966 270	4.56
30 040	AMAZON.COM INC	USD	3 952 689	3 051 842	4.69
46 363	APPLE INC	USD	6 273 068	6 063 178	9.30
109 090	AXA SA	EUR	2 486 161	2 362 889	3.63
8 503	BANK OF AMERICA CORP	USD	267 836	253 191	0.39
31 513	BOSTON SCIENTIFIC CORP	USD	1 265 506	1 123 430	1.73
17	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	1 682 951	1 700 170	2.61
2 966	CITIGROUP INC	USD	142 088	130 476	0.20
1 639	COSTCO WHOLESALE CORP	USD	752 888	751 389	1.15
20 192	DOLLAR TREE INC	USD	2 615 278	3 010 114	4.62
14 254	FIRST REPUBLIC BANK/CA	USD	2 062 822	1 966 069	3.02
1 880	GOLDMAN SACHS GROUP INC	USD	510 994	534 122	0.82
37 153	INTEL CORP	USD	1 462 648	1 329 469	2.04
25 026	KDDI CORP	JPY	788 793	755 733	1.16
47 131	KELLOGG CO	USD	2 978 546	3 216 151	4.94
6 138	MCDONALD'S CORP	USD	1 404 794	1 449 471	2.23
5 872	META PLATFORMS INC	USD	912 524	905 696	1.39
25 047	MICROSOFT CORP	USD	6 115 250	6 153 161	9.44
4 536	NETFLIX INC	USD	784 764	758 726	1.17
44 073	NEXTERA ENERGY INC	USD	3 234 569	3 265 479	5.02
3 274	NIKE INC - B	USD	335 843	320 056	0.49
147 207	NISSAN MOTOR CO LTD	JPY	552 424	547 454	0.84
19 292	NVIDIA CORP	USD	3 112 234	2 797 335	4.30
22 525	PROCTER & GAMBLE CO	USD	3 027 956	3 098 063	4.76
50 084	ROHM CO LTD	JPY	3 372 401	3 335 885	5.12
9 447	S&P GLOBAL INC	USD	2 940 238	3 045 775	4.68
1 187	SYNOPSIS INC	USD	285 182	344 820	0.53
53 800	SYSMEX CORP	JPY	3 461 745	3 093 233	4.75
63 092	T&D HOLDINGS INC	JPY	763 482	721 409	1.11
9 396	TESLA INC	USD	7 870 888	6 052 374	9.29
Total Shares			69 167 226	65 674 654	100.86
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			69 167 226	65 674 654	100.86
Total Investments			69 167 226	65 674 654	100.86

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	20.76	United States of America	81.64
Software and Computer Services	15.92	Japan	12.98
Retailers	10.45	France	3.63
Automobiles and Parts	10.14	Switzerland	2.61
Food Producers	7.55		
Medical Equipment and Services	6.48		
Electricity	5.02		
Personal Care, Drug and Grocery Stores	4.76		
Finance and Credit Services	4.68		
Non-life Insurance	3.63		
Banks	3.61		
Travel and Leisure	2.23		
Media	1.17		
Telecommunications Service Providers	1.16		
Life Insurance	1.11		
Leisure Goods	0.88		
Investment Banking and Brokerage Services	0.82		
Personal Goods	0.49		
	100.86		100.86

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
41 417	ACTIVISION BLIZZARD INC	USD	2 952 077	3 084 535	4.59
2 313	ALPHABET CLASS - A	USD	5 344 265	4 821 492	7.17
410	ALPHABET INC	USD	968 167	857 865	1.28
56 164	AMAZON.COM INC	USD	7 294 067	5 705 848	8.49
47 538	APPLE INC	USD	6 475 376	6 216 841	9.25
5 339	APPLIED MATERIALS INC	USD	572 863	464 625	0.69
12 443	BALOISE HOLDING AG - REG	CHF	1 948 427	1 938 119	2.88
8 099	BANK OF AMERICA CORP	USD	255 110	241 161	0.36
12	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	1 187 965	1 200 120	1.79
12 517	CIGNA CORP	USD	2 987 872	3 155 081	4.69
70 667	CITIGROUP INC	USD	3 323 360	3 108 686	4.62
13 124	COPART INC	USD	1 745 903	1 364 057	2.03
3 790	ELEVANCE HEALTH INC	USD	1 652 970	1 749 465	2.60
3 454	FANUC CORP	JPY	530 826	516 533	0.77
25 331	GENERAL MOTORS CO	USD	1 068 382	769 537	1.14
1 951	GOLDMAN SACHS GROUP INC	USD	530 292	554 293	0.82
46 244	KELLOGG CO	USD	2 922 490	3 155 624	4.69
6 253	LABORATORY CORP OF AMERICA HOLDINGS	USD	1 462 364	1 401 744	2.09
7 507	META PLATFORMS INC	USD	1 150 582	1 157 878	1.72
12 476	MICROSOFT CORP	USD	2 990 675	3 064 911	4.56
60 715	MOLSON COORS BEVERAGE CO - B	USD	3 051 167	3 165 694	4.71
41 991	NEXTERA ENERGY INC	USD	3 081 768	3 111 218	4.63
20 387	NISOURCE INC	USD	515 842	575 075	0.86
20 891	NVIDIA CORP	USD	3 201 696	3 029 190	4.51
6 792	PAYPAL HOLDINGS INC	USD	704 935	453 731	0.67
10 980	PEPSICO INC	USD	1 708 308	1 750 372	2.60
3 501	QUALCOMM INC	USD	420 153	427 775	0.64
586	SWISS LIFE HOLDING AG - REG	CHF	307 811	272 245	0.40
26 792	SWISS RE AG	CHF	2 003 215	1 980 290	2.95
63 488	T&D HOLDINGS INC	JPY	768 274	725 937	1.08
8 873	TESLA INC	USD	6 702 454	5 715 487	8.50
18 108	TRUIST FINANCIAL CORP	USD	798 561	821 524	1.22
Total Shares			70 628 217	66 556 953	99.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			70 628 217	66 556 953	99.00
Total Investments			70 628 217	66 556 953	99.00

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	15.08	United States of America	89.13
Software and Computer Services	14.73	Switzerland	8.02
Automobiles and Parts	9.65	Japan	1.85
Health Care Providers	9.38		
Retailers	8.49		
Beverages	7.31		
Food Producers	6.48		
Banks	6.20		
Non-life Insurance	5.83		
Electricity	4.63		
Leisure Goods	4.59		
Consumer Services	2.03		
Life Insurance	1.48		
Gas, Water and Multi-utilities	0.86		
Investment Banking and Brokerage Services	0.82		
Industrial Engineering	0.77		
Industrial Support Services	0.67		
	99.00		99.00

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
53 040	ACTIVISION BLIZZARD INC	USD	4 202 890	4 129 694	3.82
1 797	ALPHABET CLASS - A	USD	4 752 074	3 916 130	3.62
64 844	AMAZON.COM INC	USD	8 475 986	6 887 082	6.38
40 661	APPLE INC	USD	5 545 184	5 559 172	5.15
44 909	BANK OF AMERICA CORP	USD	1 489 632	1 398 017	1.29
61 157	CITIGROUP INC	USD	3 197 758	2 812 610	2.60
7 461	CUMMINS INC	USD	1 466 161	1 443 927	1.34
17 764	DOLLAR TREE INC	USD	2 502 237	2 768 519	2.56
366 412	ENGIE SA (ISIN FR0010208488)	EUR	5 459 882	4 200 695	3.89
8 877	GENERAL MOTORS CO	USD	504 159	281 934	0.26
82 048	JAPAN POST HOLDINGS CO LTD	JPY	570 484	585 276	0.54
88 814	KIKKOMAN CORP	JPY	4 583 393	4 706 935	4.36
91 911	KONAMI HOLDINGS CORP	JPY	5 825 295	5 080 795	4.70
7 398	MCKESSON CORP	USD	2 340 579	2 413 302	2.23
24 120	MICROSOFT CORP	USD	6 153 574	6 194 741	5.74
12 578	M3 INC	JPY	409 561	360 892	0.33
1 037 063	NISSAN MOTOR CO LTD	JPY	4 098 248	4 032 067	3.73
341 918	NORDEA BANK ABP	EUR	3 152 540	3 001 219	2.78
28 516	NVIDIA CORP	USD	4 461 899	4 322 740	4.00
34 004	ORIX CORP	JPY	615 228	569 674	0.53
20 213	PAYPAL HOLDINGS INC	USD	1 642 913	1 411 676	1.31
53 999	SANOFI	EUR	5 415 630	5 438 707	5.03
58 334	SOMPO HOLDINGS INC	JPY	2 352 718	2 569 005	2.38
64 572	SYSMEX CORP	JPY	4 425 140	3 881 306	3.59
468 838	T&D HOLDINGS INC	JPY	6 047 666	5 604 451	5.19
6 587	TESLA INC	USD	5 715 938	4 435 818	4.11
3 704	T-MOBILE US INC	USD	486 854	498 336	0.46
108 868	TOTALENERGIES SE	EUR	5 400 709	5 732 915	5.31
56 531	TRUIST FINANCIAL CORP	USD	2 620 777	2 681 265	2.48
52 551	VINCI SA	EUR	5 466 144	4 667 655	4.32
268 007	VIVENDI SE	EUR	3 629 122	2 716 702	2.51
21 678	YAMAHA CORP	JPY	941 153	893 576	0.83
Total Shares			113 951 528	105 196 833	97.37
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			113 951 528	105 196 833	97.37
Total Investments			113 951 528	105 196 833	97.37

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	9.35	United States of America	47.35
Leisure Goods	9.34	Japan	26.18
Banks	9.16	France	21.06
Technology Hardware and Equipment	9.15	Finland	2.78
Retailers	8.94		
Automobiles and Parts	8.10		97.37
Oil, Gas and Coal	5.31		
Life Insurance	5.19		
Pharmaceuticals and Biotechnology	5.03		
Food Producers	4.36		
Construction and Materials	4.32		
Gas, Water and Multi-utilities	3.89		
Medical Equipment and Services	3.59		
Media	2.85		
Non-life Insurance	2.38		
Personal Care, Drug and Grocery Stores	2.23		
Industrial Transportation	1.34		
Industrial Support Services	1.31		
General Industrials	0.54		
Investment Banking and Brokerage Services	0.53		
Telecommunications Service Providers	0.46		
	97.37		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
35 783	ABBVIE INC	USD	5 118 006	5 242 263	0.62
554 712	ACTIVISION BLIZZARD INC	USD	40 141 320	41 312 236	4.87
105 381	AFLAC INC	USD	5 498 616	5 577 245	0.66
18 249	ALPHABET CLASS - A	USD	39 073 323	38 040 380	4.48
6 187	ANSYS INC	USD	1 735 427	1 416 124	0.17
586 955	APPLE INC	USD	78 315 807	76 759 758	9.05
1 805 233	AXA SA	EUR	39 284 680	39 101 347	4.61
20 940	BALL CORP	USD	1 437 403	1 377 439	0.16
51 445	BANK OF AMERICA CORP	USD	1 620 465	1 531 860	0.18
867 302	BNP PARIBAS SA	EUR	35 130 068	39 345 155	4.64
415	BOOKING HOLDINGS INC	USD	957 857	694 276	0.08
23 301	CAPITAL ONE FINANCIAL CORP	USD	2 509 305	2 322 188	0.27
27 585	CENTENE CORP	USD	2 219 759	2 232 500	0.26
66 979	CIGNA CORP	USD	15 988 229	16 882 975	1.99
286 707	CITIGROUP INC	USD	13 978 973	12 612 420	1.49
43 806	CNH INDUSTRIAL NV	EUR	515 597	482 742	0.06
29 203	COLGATE-PALMOLIVE CO	USD	2 078 065	2 238 585	0.26
112 088	CORTEVA INC	USD	6 245 047	5 804 624	0.68
5 026	CUMMINS INC	USD	920 766	930 395	0.11
24 533	EURONEXT NV	EUR	1 918 481	1 911 121	0.23
8 640	EXPEDIA GROUP INC	USD	1 455 620	783 712	0.09
4 410	FANUC CORP	JPY	677 749	659 499	0.08
75 023	FIRSTENERGY CORP	USD	3 013 298	2 754 922	0.32
3 952	GENERAC HOLDINGS INC	USD	826 634	796 032	0.09
3 206	IDEXX LABORATORIES INC	USD	1 309 353	1 075 556	0.13
769 262	INTEL CORP	USD	31 212 399	27 526 990	3.24
17 970	INTUITIVE SURGICAL INC	USD	5 687 821	3 449 958	0.41
7 570	IQVIA HOLDINGS INC	USD	1 546 573	1 571 203	0.19
151 235	KELLOGG CO	USD	9 557 623	10 320 058	1.22
62 561	KERING SA	EUR	26 905 352	30 661 146	3.61
26 572	KIKKOMAN CORP	JPY	1 287 538	1 347 031	0.16
16 230	LABORATORY CORP OF AMERICA HOLDINGS	USD	3 795 646	3 638 302	0.43
64 930	META PLATFORMS INC	USD	10 090 294	10 014 790	1.18
175 689	METLIFE INC	USD	10 681 438	10 551 927	1.24
1 565	METTLER-TOLEDO INTERNATIONAL INC	USD	1 835 933	1 719 666	0.20
229 929	MICROSOFT CORP	USD	56 055 617	56 485 404	6.66
24 384	MOODY'S CORP	USD	6 657 890	6 343 409	0.75
208 033	NETFLIX INC	USD	36 058 752	34 797 198	4.10
143 114	NEXTERA ENERGY INC	USD	10 503 302	10 603 673	1.25
1 144 908	NISOURCE INC	USD	28 969 057	32 295 506	3.81
1 697 678	NORDEA BANK ABP	EUR	14 886 938	14 253 704	1.68
245 755	NVIDIA CORP	USD	39 001 443	35 634 416	4.20
36 937	PFIZER INC	USD	1 770 868	1 852 415	0.22
96 623	PROCTER & GAMBLE CO	USD	13 557 368	13 289 417	1.57

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 462	QUALCOMM INC	USD	655 492	667 383	0.08
465 611	SANOFI	EUR	34 889 004	44 856 965	5.29
264 941	STARBUCKS CORP	USD	17 964 323	19 358 977	2.28
57 251	TESLA INC	USD	46 727 366	36 877 869	4.35
43 648	T-MOBILE US INC	USD	5 098 628	5 617 105	0.66
1 480 000	TOTALENERGIES SE	EUR	43 780 694	74 547 600	8.79
172 393	TRUIST FINANCIAL CORP	USD	7 602 511	7 821 130	0.92
31 651	TWITTER INC	USD	1 114 562	1 131 982	0.13
1 610	ULTA BEAUTY INC	USD	511 329	593 642	0.07
337 428	VINCI SA	EUR	30 921 902	28 667 883	3.38
1 038 141	VIVENDI SE	EUR	5 398 034	10 065 815	1.19
28 754	WALMART INC	USD	3 246 332	3 343 930	0.39
992	ZEBRA TECHNOLOGIES CORP - A	USD	233 047	278 921	0.03
Total Shares			810 174 924	842 070 769	99.26
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			810 174 924	842 070 769	99.26
Total Investments			810 174 924	842 070 769	99.26

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	16.78	United States of America	65.56
Software and Computer Services	12.63	France	31.50
Banks	8.91	Finland	1.68
Oil, Gas and Coal	8.79	Netherlands	0.28
Pharmaceuticals and Biotechnology	6.12	Japan	0.24
Media	5.29		
Leisure Goods	4.87		99.26
Non-life Insurance	4.61		
Automobiles and Parts	4.35		
Gas, Water and Multi-utilities	3.81		
Personal Goods	3.61		
Construction and Materials	3.38		
Health Care Providers	2.68		
Travel and Leisure	2.46		
Food Producers	2.06		
Life Insurance	1.90		
Personal Care, Drug and Grocery Stores	1.83		
Electricity	1.57		
Finance and Credit Services	0.75		
Telecommunications Service Providers	0.66		
Medical Equipment and Services	0.53		
Investment Banking and Brokerage Services	0.50		
Retailers	0.46		
Industrial Support Services	0.27		
Industrial Transportation	0.17		
General Industrials	0.16		
Industrial Engineering	0.08		
Electronic and Electrical Equipment	0.03		
	99.26		

MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
105 504	AGEAS SA/NV	EUR	4 440 663	4 429 058	3.41
20 481	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	2 835 330	2 624 026	2.02
31 636	ALLIANZ SE - REG	EUR	6 289 103	5 761 547	4.44
5 001	ASM INTERNATIONAL NV	EUR	1 170 234	1 193 239	0.92
133 743	BASF SE - REG	EUR	6 058 558	5 553 678	4.28
219 673	BOUYGUES SA	EUR	7 582 663	6 449 598	4.97
30 842	BRENTAG SE	EUR	2 088 620	1 915 288	1.48
124 118	CRH PLC	EUR	5 290 100	4 095 894	3.15
141 326	DEUTSCHE POST AG - REG	EUR	6 672 357	5 050 991	3.89
90 017	ELISA OYJ	EUR	4 896 158	4 826 712	3.72
242 381	ENAGAS SA	EUR	4 723 964	5 106 968	3.93
53 366	ERG SPA	EUR	1 584 970	1 581 768	1.22
50 284	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	3 168 762	2 395 027	1.84
102 665	FRESENIUS SE & CO KGAA	EUR	4 088 429	2 967 019	2.29
70 059	GEA GROUP AG	EUR	2 391 114	2 304 241	1.77
23 983	HANNOVER RUECK SE - REG	EUR	3 692 622	3 321 646	2.56
762 279	HERA SPA	EUR	2 734 081	2 103 890	1.62
72 629	HUHTAMAKI OYJ	EUR	2 991 903	2 745 376	2.11
23 175	IPSEN SA	EUR	2 007 018	2 086 909	1.61
17 401	KERRY GROUP PLC	EUR	2 031 919	1 589 407	1.22
125 003	KONE OYJ - B	EUR	7 548 216	5 670 135	4.37
16 591	KONINKLIJKE DSM NV	EUR	2 898 753	2 274 626	1.75
90 094	KONINKLIJKE VOPAK NV	EUR	3 034 599	2 169 464	1.67
42 966	LEGRAND SA	EUR	4 033 989	3 027 384	2.33
7 395	L'OREAL SA	EUR	2 819 996	2 435 174	1.88
6 609	MERCK KGAA	EUR	1 306 020	1 064 049	0.82
23 208	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	5 657 957	5 203 234	4.01
55 641	SANOFI	EUR	4 908 954	5 360 454	4.13
24 619	SAP SE	EUR	2 969 274	2 140 130	1.65
28 873	SCHNEIDER ELECTRIC SE	EUR	4 297 285	3 259 762	2.51
150 185	SMURFIT KAPPA GROUP PLC	EUR	4 929 072	4 817 935	3.71
50 287	SOLVAY SA	EUR	4 107 442	3 888 191	2.99
10 581	SYMRISE AG	EUR	1 253 476	1 098 837	0.85
5 822	TELEPERFORMANCE	EUR	2 087 042	1 707 593	1.32
31 068	UCB SA	EUR	3 064 123	2 505 324	1.93
195 728	UPM-KYMMENE OYJ	EUR	6 525 035	5 678 068	4.37
87 373	WAREHOUSES DE PAUW CVA	EUR	3 239 669	2 621 190	2.02
14 461	WENDEL SE	EUR	1 148 203	1 153 265	0.89
94 078	WIENERBERGER AG	EUR	2 101 703	1 926 717	1.48

**MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS
ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
32 038	WOLTERS KLUWER NV	EUR	3 109 075	2 965 437	2.28
Total Shares			147 778 451	129 069 251	99.41
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			147 778 451	129 069 251	99.41
Total Investments			147 778 451	129 069 251	99.41

MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Chemicals	11.60	Germany	29.87
Non-life Insurance	11.00	France	21.65
Construction and Materials	9.61	Finland	14.57
Pharmaceuticals and Biotechnology	8.49	Belgium	10.35
Industrial Engineering	6.14	Ireland	8.09
General Industrials	5.83	Netherlands	6.63
Industrial Transportation	5.56	Spain	3.93
Gas, Water and Multi-utilities	5.55	Italy	2.84
Industrial Materials	4.37	Austria	1.48
Health Care Providers	4.13		
Telecommunications Service Providers	3.72		99.41
Life Insurance	3.41		
Technology Hardware and Equipment	3.25		
Food Producers	2.98		
Electronic and Electrical Equipment	2.51		
Media	2.28		
Real Estate Investment Trusts	2.02		
Personal Goods	1.88		
Software and Computer Services	1.65		
Industrial Support Services	1.32		
Electricity	1.22		
Investment Banking and Brokerage Services	0.89		
	99.41		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
2 130 000	ATLANTIA SPA 1.875% 12/02/2028	EUR	1 861 676	1 664 403	2.03
2 541 000	ATLANTIA SPA 1.875% 13/07/2027	EUR	2 229 959	2 076 836	2.53
611 000	AUTOSTRADE PER L'ITALIA SPA 2% 04/12/2028	EUR	537 029	502 193	0.61
131 000	BANCA MONTE DEI PASCHI DI SIENA SPA 2.125% 26/11/2025	EUR	134 303	131 812	0.16
1 700 000	BANCO DE SABADELL SA 1.75% 10/05/2024	EUR	1 656 881	1 646 637	2.01
700 000	BPCE SFH SA 1.125% 12/04/2030	EUR	681 632	650 524	0.79
2 400 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 26/01/2024	EUR	2 424 325	2 420 208	2.96
6 000 000	CIE DE FINANCEMENT FONCIER SA 0.5% 16/03/2028	EUR	5 688 401	5 541 120	6.77
1 641 000	COMMERZBANK AG 4% 23/03/2026	EUR	1 631 042	1 606 276	1.96
1 800 000	CREDIT MUTUEL - CIC HOME LOAN SFH SA 1% 30/01/2029	EUR	1 808 516	1 690 020	2.06
350 000	DEUTSCHE BANK AG 2.75% 17/02/2025	EUR	345 958	346 248	0.42
120 000	ENBW INTERNATIONAL FINANCE BV 0.25% 19/10/2030	EUR	98 112	90 360	0.11
41 000	ENGIE ALLIANCE GIE 5.75% 24/06/2023	EUR	43 111	42 853	0.05
28 000	E.ON SE 0.375% 20/04/2023	EUR	27 834	27 827	0.03
1 250 000	FAURECIA SA 2.625% 15/06/2025	EUR	1 104 524	1 083 813	1.32
1 408 000	FAURECIA SE 2.375% 15/06/2027	EUR	1 082 814	1 057 084	1.29
2 317 000	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	2 186 221	2 146 840	2.62
600 000	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	621 398	592 650	0.72
3 127 000	INTESA SANPAOLO SPA 6.625% 13/09/2023	EUR	3 425 368	3 245 389	3.97
980 000	INTRUM AB - REGS - 3% 15/09/2027	EUR	849 049	757 471	0.92
1 579 000	INTRUM AB - REGS - 4.875% 15/08/2025	EUR	1 485 070	1 432 958	1.75
1 409 000	IQVIA INC - REGS - 2.25% 15/03/2029	EUR	1 226 937	1 121 620	1.37
400 000	LIBERBANK SA 0.25% 25/09/2029	EUR	363 152	346 212	0.42
2 827 000	LINCOLN FINANCING SARL - REGS - 3.625% 01/04/2024	EUR	2 802 879	2 741 145	3.35
1 245 000	NEXI SPA 1.625% 30/04/2026	EUR	1 128 823	1 017 439	1.24
1 533 000	NEXI SPA 2.125% 30/04/2029	EUR	1 244 516	1 073 345	1.31
2 342 000	NORDEA KIINNITYSLUOTTOPANKKI OYJ 1% 30/03/2029	EUR	2 276 799	2 198 271	2.69
2 575 000	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV - REGS - 2.875% 30/04/2028	EUR	2 360 364	2 168 356	2.65
1 700 000	RAIFFEISENLANDESBANK OBEROESTERREICH AG 1.25% 26/04/2027	EUR	1 692 724	1 654 236	2.02
1 120 000	ROYAL BANK OF CANADA/TORONTO FRN 31/01/2024	EUR	1 131 658	1 129 666	1.38
1 334 000	SANTANDER UK PLC 1.125% 12/03/2027	EUR	1 319 479	1 290 578	1.57
874 000	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	1 007 626	917 193	1.12
807 000	TELECOM ITALIA SPA/MILANO 1.625% 18/01/2029	EUR	631 070	588 989	0.72
1 327 000	TELECOM ITALIA SPA/MILANO 2.375% 12/10/2027	EUR	1 221 988	1 091 006	1.33
1 000	UNICREDIT BANK AG 0.25% 15/01/2032	EUR	830	834	0.00
2 300 000	UNICREDIT BANK AG 0.375% 17/01/2033	EUR	2 092 035	1 894 418	2.31
1 717 000	VMED O2 UK FINANCING I PLC - REGS - 3.25% 31/01/2031	EUR	1 448 483	1 328 992	1.62
1 000	VOLKSWAGEN LEASING GMBH 0.25% 12/01/2026	EUR	904	910	0.00
100 000	ZF EUROPE FINANCE BV 2% 23/02/2026	EUR	85 238	82 997	0.10
Total Bonds			51 958 728	49 399 729	60.28
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.42% 30/04/2031	EUR	878	843	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
6 114 829	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	6 130 082	5 957 617	7.27
1 623 726	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2030	EUR	2 253 582	2 109 412	2.57
1 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	754	769	0.00
1 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	695	714	0.00
1 164 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	1 156 166	1 117 917	1.36
1 115 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	1 134 518	1 110 796	1.36
362 212	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	449 485	451 788	0.55
626 873	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	858 586	798 935	0.97
13 846 920	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2031	EUR	17 189 405	15 891 940	19.40
22 597	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2038	EUR	24 575	24 271	0.03
1 054	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	800	857	0.00
1 000	INTERNATIONAL DEVELOPMENT ASSOCIATION 0.35% 22/04/2036	EUR	795	763	0.00
554 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	609 154	625 702	0.76
11 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	10 977	10 865	0.01
865 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/09/2022	EUR	867 262	865 865	1.06
1 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	699	666	0.00
3 291 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	3 388 430	3 349 975	4.09
56 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.65% 22/02/2038	EUR	55 414	50 729	0.06
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			34 132 257	32 370 424	39.49
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			86 090 985	81 770 153	99.77
Total Investments			86 090 985	81 770 153	99.77

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	39.49	France	33.24
Banks	29.52	Italy	15.39
Investment Banking and Brokerage Services	10.02	Germany	14.63
Industrial Transportation	5.18	Austria	7.18
Finance and Credit Services	2.68	United States of America	6.63
Pharmaceuticals and Biotechnology	2.65	Finland	5.40
Automobiles and Parts	2.61	Luxembourg	4.46
Industrial Support Services	2.55	Canada	4.33
Telecommunications Service Providers	2.05	United Kingdom	3.20
Consumer Services	1.62	Sweden	2.67
Health Care Providers	1.37	Spain	2.43
Gas, Water and Multi-utilities	0.03	Netherlands	0.21
	99.77		99.77

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 935	ABBVIE INC	USD	296 326	296 365	1.98
511	ADVANTEST CORP	JPY	35 458	27 307	0.18
430	ALPHABET CLASS - A	USD	1 144 521	937 082	6.25
154	ALPHABET INC	USD	439 709	336 867	2.25
11 857	AMAZON.COM INC	USD	1 640 938	1 259 332	8.40
9 885	APPLE INC	USD	1 416 743	1 351 476	9.01
1 442	BANK OF AMERICA CORP	USD	47 831	44 889	0.30
11 176	BAYER AG	EUR	707 763	662 714	4.42
6 693	BEIERSDORF AG	EUR	688 676	682 087	4.55
63	CINTAS CORP	USD	25 005	23 532	0.16
14 426	CITIGROUP INC	USD	716 235	663 452	4.42
1 303	DKSH HOLDING AG	CHF	106 539	107 247	0.72
2 622	DOLLAR TREE INC	USD	450 643	408 639	2.73
1 856	FIRST REPUBLIC BANK/CA	USD	287 736	267 635	1.78
4 644	FRESENIUS SE & CO KGAA	EUR	161 093	140 312	0.94
737	FUJIFILM HOLDINGS CORP	JPY	40 803	39 482	0.26
12 414	GENERAL MOTORS CO	USD	724 853	394 269	2.63
3 949	HESS CORP	USD	392 373	418 357	2.79
340	HOYA CORP	JPY	34 089	28 993	0.19
812	KOMATSU LTD	JPY	18 307	17 979	0.12
5 306	MICROSOFT CORP	USD	1 348 629	1 362 739	9.08
390	MOTOROLA SOLUTIONS INC	USD	84 759	81 744	0.55
2 974	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	707 643	697 076	4.65
750	NEC CORP	JPY	29 234	29 094	0.19
595	NOMURA RESEARCH INSTITUTE LTD	JPY	17 038	15 811	0.11
4 031	NVIDIA CORP	USD	688 288	611 059	4.08
3 329	ORKLA ASA	NOK	25 817	26 525	0.18
6 296	QIAGEN NV	EUR	289 065	294 222	1.96
288	ROHM CO LTD	JPY	20 362	20 054	0.13
17 936	RWE AG	EUR	752 992	657 792	4.39
976	SEKISUI HOUSE LTD	JPY	19 650	17 073	0.11
292	SGS SA - REG	CHF	756 069	666 418	4.44
3 953	SONY GROUP CORP	JPY	370 247	322 833	2.15
888	TERUMO CORP	JPY	26 689	26 721	0.18
968	TESLA INC	USD	865 762	651 871	4.35
4 887	T-MOBILE US INC	USD	581 504	657 497	4.38
34 251	UNIVERSAL MUSIC GROUP NV	EUR	782 036	685 145	4.57
2 646	WELLS FARGO & CO	USD	100 283	103 644	0.69
Total Shares			16 841 708	15 035 334	100.27
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			16 841 708	15 035 334	100.27
Total Investments			16 841 708	15 035 334	100.27

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	17.68	United States of America	65.82
Technology Hardware and Equipment	13.86	Germany	18.94
Retailers	11.12	Netherlands	6.53
Banks	7.20	Switzerland	5.16
Automobiles and Parts	6.98	Japan	3.64
Pharmaceuticals and Biotechnology	6.40	Norway	0.18
Industrial Support Services	5.32		
Non-life Insurance	4.65		100.27
Media	4.57		
Personal Care, Drug and Grocery Stores	4.55		
Gas, Water and Multi-utilities	4.39		
Telecommunications Service Providers	4.38		
Oil, Gas and Coal	2.79		
Leisure Goods	2.15		
Medical Equipment and Services	2.14		
Health Care Providers	0.94		
Telecommunications Equipment	0.55		
Electronic and Electrical Equipment	0.19		
Food Producers	0.18		
Industrial Transportation	0.12		
Household Goods and Home Construction	0.11		
	100.27		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
52 000	AETNA INC 2.75% 15/11/2022	USD	52 082	51 886	0.10
5 000	AHOLD FINANCE USA LLC 6.875% 01/05/2029	USD	5 738	5 583	0.01
13 000	ALLSTATE CORP 3.28% 15/12/2026	USD	12 595	12 847	0.02
50 000	AMAZON.COM INC 0.25% 12/05/2023	USD	49 056	48 974	0.09
25 000	AMERIPRISE FINANCIAL INC 4% 15/10/2023	USD	25 438	25 202	0.05
24 000	APPLE INC 1.125% 11/05/2025	USD	22 756	22 580	0.04
2 000	APPLE INC 2.75% 13/01/2025	USD	2 000	1 978	0.00
75 000	APPLE INC 3.25% 23/02/2026	USD	77 952	74 471	0.14
48 000	APPLIED MATERIALS INC 3.3% 01/04/2027	USD	48 494	47 004	0.09
9 000	AT&T INC FRN 12/06/2024	USD	9 042	8 997	0.02
60 000	AVIATION CAPITAL GROUP LLC 3.5% 01/11/2027	USD	55 371	52 973	0.10
194 000	BANK OF MONTREAL 2.35% 11/09/2022	USD	194 763	193 992	0.37
50 000	BANK OF NOVA SCOTIA 1.3% 11/06/2025	USD	46 258	46 359	0.09
1 286 000	BARCLAYS PLC FRN 16/05/2024	USD	1 286 426	1 286 964	2.46
11 000	BURLINGTON NORTHERN SANTA FE LLC 3.75% 01/04/2024	USD	11 234	11 086	0.02
100 000	CENTENE CORP 2.45% 15/07/2028	USD	93 658	83 966	0.16
50 000	CENTENE CORP 3% 15/10/2030	USD	43 237	41 740	0.08
50 000	CENTENE CORP 4.25% 15/12/2027	USD	46 500	46 853	0.09
50 000	CENTENE CORP 4.625% 15/12/2029	USD	45 569	46 736	0.09
25 000	CF INDUSTRIES INC 4.5% 01/12/2026	USD	25 408	24 992	0.05
95 000	CHARLES SCHWAB CORP 0.9% 11/03/2026	USD	88 730	85 515	0.16
498 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.908% 23/07/2025	USD	497 264	499 638	0.95
608 000	CITIGROUP INC FRN 01/06/2024	USD	606 996	605 221	1.15
50 000	CITIGROUP INC 2.7% 27/10/2022	USD	50 170	50 048	0.10
70 000	COMCAST CORP 4.15% 15/10/2028	USD	71 902	69 852	0.13
100 000	CONSTELLATION BRANDS INC 4.65% 15/11/2028	USD	101 393	99 295	0.19
51 000	CONTINENTAL RESOURCES INC/OK 4.375% 15/01/2028	USD	49 881	48 131	0.09
50 000	COSTCO WHOLESALE CORP 3% 18/05/2027	USD	49 171	48 698	0.09
45 000	CVS HEALTH CORP 1.875% 28/02/2031	USD	40 439	36 080	0.07
122 000	CVS HEALTH CORP 2.75% 01/12/2022	USD	122 356	121 883	0.23
100 000	DEUTSCHE BANK AG/NEW YORK NY 3.95% 27/02/2023	USD	100 535	100 238	0.19
50 000	EQT CORP - 144A - 3.125% 15/05/2026	USD	47 085	46 928	0.09
100 000	ESTEE LAUDER COS INC 3.15% 15/03/2027	USD	96 879	97 340	0.19
98 000	FIFTH THIRD BANCORP 2.375% 28/01/2025	USD	99 312	93 994	0.18
15 000	GENERAL MILLS INC 3.65% 15/02/2024	USD	15 314	15 105	0.03
20 000	GENERAL MOTORS FINANCIAL CO INC 2.4% 15/10/2028	USD	17 550	16 615	0.03
50 000	GENERAL MOTORS FINANCIAL CO INC 3.6% 21/06/2030	USD	43 102	43 280	0.08
724 000	GOLDMAN SACHS GROUP INC - QS8 A1 - FRN 29/11/2023	USD	729 824	727 995	1.39
118 000	GOLDMAN SACHS GROUP INC FRN 15/05/2026	USD	117 969	115 756	0.22
1 025 000	GOLDMAN SACHS GROUP INC FRN 23/02/2023	USD	1 024 516	1 021 802	1.95
55 000	HOME DEPOT INC 2.7% 01/04/2023	USD	55 310	54 911	0.10
200 000	HOST HOTELS & RESORTS LP 3.375% 15/12/2029	USD	169 887	169 904	0.32
75 000	HUGHES SATELLITE SYSTEMS CORP 5.25% 01/08/2026	USD	74 270	69 258	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
70 000	JPMORGAN CHASE & CO FRN 15/10/2030	USD	63 037	61 097	0.12
90 000	KINDER MORGAN INC/DE - 144A - 5.625% 15/11/2023	USD	92 355	91 683	0.17
450 000	KREDITANSTALT FUER WIEDERAUFBAU 2.5% 20/11/2024	USD	447 032	444 348	0.85
1 000	LABORATORY CORP OF AMERICA HOLDINGS 2.95% 01/12/2029	USD	910	881	0.00
50 000	MCCORMICK & CO INC/MD 2.5% 15/04/2030	USD	44 614	42 748	0.08
25 000	MERCK & CO INC 2.15% 10/12/2031	USD	21 729	21 515	0.04
40 000	METLIFE INC 4.55% 23/03/2030	USD	43 480	40 412	0.08
100 000	MORGAN STANLEY FRN 20/07/2027	USD	88 773	88 134	0.17
8 000	MORGAN STANLEY FRN 22/01/2031	USD	7 843	6 928	0.01
50 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 4.625% 01/08/2029	USD	45 810	44 219	0.08
50 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 5.25% 01/08/2026	USD	51 216	47 441	0.09
100 000	NASDAQ INC 3.85% 30/06/2026	USD	98 920	99 482	0.19
50 000	NETFLIX INC 4.875% 15/04/2028	USD	48 813	47 282	0.09
200 000	NETFLIX INC 5.875% 15/11/2028	USD	203 149	197 216	0.38
55 000	ORACLE CORP 2.3% 25/03/2028	USD	50 321	47 439	0.09
25 000	PACKAGING CORP OF AMERICA 3% 15/12/2029	USD	22 154	22 436	0.04
53 000	PENSKE TRUCK LEASING CO LP / PTL FINANCE CORP - 144A - 2.7% 14/03/2023	USD	53 245	52 624	0.10
90 000	PENSKE TRUCK LEASING CO LP / PTL FINANCE CORP - 144A - 3.95% 10/03/2025	USD	92 726	88 817	0.17
95 000	PFIZER INC 2.625% 01/04/2030	USD	91 762	86 753	0.17
40 000	ROYAL BANK OF CANADA FRN 26/10/2023	USD	39 882	39 652	0.08
89 000	SAN DIEGO GAS & ELECTRIC CO 1.7% 01/10/2030	USD	78 029	73 088	0.14
15 000	SEMPRA ENERGY 3.25% 15/06/2027	USD	14 006	14 242	0.03
30 000	SHELL INTERNATIONAL FINANCE BV 2.75% 06/04/2030	USD	28 767	27 163	0.05
1 000	SOUTHERN CALIFORNIA EDISON CO 3.5% 01/10/2023	USD	1 009	1 000	0.00
50 000	TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP 4% 15/01/2032	USD	49 469	43 057	0.08
75 000	TIME WARNER ENTERTAINMENT CO LP 8.375% 15/07/2033	USD	103 259	86 799	0.17
53 000	TOYOTA MOTOR CREDIT CORP FRN 08/09/2022	USD	53 020	52 984	0.10
13 000	TOYOTA MOTOR CREDIT CORP 0.35% 14/10/2022	USD	12 939	12 934	0.02
45 000	TOYOTA MOTOR CREDIT CORP 1.9% 06/04/2028	USD	41 596	40 081	0.08
171 000	TOYOTA MOTOR CREDIT CORP 2.8% 13/07/2022	USD	173 011	170 988	0.33
40 000	TOYOTA MOTOR CREDIT CORP 3.375% 01/04/2030	USD	39 905	37 701	0.07
80 000	TOYOTA MOTOR CREDIT CORP 3.4% 14/04/2025	USD	81 259	79 481	0.15
170 000	UNION PACIFIC CORP 2.375% 20/05/2031	USD	149 451	147 446	0.28
100 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 3.75% 15/02/2027	USD	91 174	87 834	0.17
100 000	VICI PROPERTIES LP / VICI NOTE CO INC 4.25% 01/12/2026	USD	95 336	91 873	0.18
100 000	WALMART INC 3.3% 22/04/2024	USD	101 072	100 434	0.19
60 000	WELLS FARGO & CO FRN 02/06/2024	USD	59 166	58 708	0.11
1 240 000	WELLS FARGO & CO FRN 31/10/2023	USD	1 244 395	1 240 780	2.37
75 000	WESTPAC BANKING CORP 3.35% 08/03/2027	USD	78 175	72 482	0.14

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
20 000	WRKCO INC 3% 15/06/2033	USD	16 596	16 922	0.03
Total Bonds			10 542 837	10 399 774	19.82
Supranationals, Governments and Local Public Authorities, Debt Instruments					
950 000	ASIAN DEVELOPMENT BANK 0.375% 11/06/2024	USD	901 811	902 234	1.72
100 000	ASIAN DEVELOPMENT BANK 0.75% 08/10/2030	USD	85 053	82 524	0.16
537 000	INTER-AMERICAN DEVELOPMENT BANK FRN 16/09/2022	USD	537 254	537 215	1.02
500 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.875% 07/10/2022	USD	500 750	499 440	0.95
23 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 03/03/2025	USD	23 335	22 465	0.04
300 000	NORDIC INVESTMENT BANK 0.375% 11/09/2025	USD	283 349	275 055	0.52
637 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	809 120	802 841	1.53
121 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	191 606	188 618	0.36
811 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	1 247 984	1 189 452	2.27
290 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	344 193	338 095	0.64
488 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	582 156	565 498	1.08
1 516 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	1 731 766	1 628 687	3.10
603 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	736 519	705 452	1.34
123 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	152 749	136 052	0.26
6 937 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2052	USD	6 292 710	5 608 005	10.70
10 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	21 323	20 905	0.04
1 571 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	3 475 699	3 339 236	6.36
759 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	963 071	960 436	1.83
34 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	40 732	40 098	0.08
273 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	324 154	317 326	0.60
417 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	479 771	457 796	0.87
297 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2030	USD	336 499	320 479	0.61
211 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2031	USD	230 717	217 095	0.41
47 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2024	USD	54 660	54 340	0.10
152 100	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	126 308	126 778	0.24
6 060 700	UNITED STATES TREASURY NOTE/BOND 1% 31/07/2028	USD	5 733 043	5 359 220	10.22
12 118 000	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	10 382 151	10 426 212	19.88
3 064 800	UNITED STATES TREASURY NOTE/BOND 1.25% 31/05/2028	USD	2 696 939	2 760 116	5.26
3 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2041	USD	2 396	2 348	0.00
2 317 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	1 966 554	1 948 452	3.71
943 400	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	798 139	794 004	1.51
1 375 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	1 459 542	1 358 818	2.59
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			43 512 053	41 985 292	80.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			54 054 890	52 385 066	99.82
Total Investments			54 054 890	52 385 066	99.82

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	80.00	United States of America	93.40
Banks	8.19	United Kingdom	2.45
Investment Banking and Brokerage Services	5.49	Philippines	1.88
Leisure Goods	0.95	Germany	0.85
Industrial Transportation	0.67	Canada	0.53
Media	0.63	Finland	0.52
Health Care Providers	0.52	Australia	0.14
Personal Care, Drug and Grocery Stores	0.49	Netherlands	0.05
Retailers	0.48		
Oil, Gas and Coal	0.36		99.82
Travel and Leisure	0.32		
Technology Hardware and Equipment	0.28		
Pharmaceuticals and Biotechnology	0.21		
Beverages	0.19		
Gas, Water and Multi-utilities	0.17		
Real Estate Investment Trusts	0.17		
Telecommunications Service Providers	0.15		
Telecommunications Equipment	0.13		
Food Producers	0.11		
Software and Computer Services	0.09		
Life Insurance	0.08		
General Industrials	0.07		
Chemicals	0.05		
Non-life Insurance	0.02		
	99.82		

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
23 791	ABBOTT LABORATORIES	USD	2 538 143	2 472 516	7.61
10 829	ABBVIE INC	USD	1 561 736	1 586 465	4.88
20 390	ACTIVISION BLIZZARD INC	USD	1 478 050	1 518 547	4.67
758	ALPHABET CLASS - A	USD	1 763 872	1 580 065	4.86
225	ALPHABET INC	USD	510 961	470 779	1.45
13 871	AMAZON.COM INC	USD	1 940 027	1 409 191	4.34
1 202	ANSYS INC	USD	340 416	275 122	0.85
19 787	APPLE INC	USD	2 714 454	2 587 670	7.96
11 955	BANK OF AMERICA CORP	USD	376 570	355 980	1.10
1 035	BROADCOM INC	USD	490 652	480 954	1.48
30 239	CITIGROUP INC	USD	1 497 258	1 330 233	4.09
5 281	COCA-COLA CO	USD	304 755	317 784	0.98
917	ELEVANCE HEALTH INC	USD	407 724	423 287	1.30
17 506	GILEAD SCIENCES INC	USD	962 697	1 035 005	3.18
11 134	HESS CORP	USD	1 073 751	1 128 257	3.47
30 077	INTEL CORP	USD	1 255 514	1 076 264	3.31
63 266	KINDER MORGAN	USD	1 156 343	1 014 241	3.12
16 953	MERCK & CO INC	USD	1 412 630	1 478 411	4.55
9 395	META PLATFORMS INC	USD	1 776 478	1 449 083	4.46
9 637	MICROSOFT CORP	USD	2 362 364	2 367 469	7.28
41 723	NISOURCE INC	USD	1 055 697	1 176 920	3.62
9 767	NVIDIA CORP	USD	1 493 445	1 416 213	4.36
20 455	PAYPAL HOLDINGS INC	USD	2 390 053	1 366 471	4.20
3 030	SALESFORCE INC	USD	478 484	478 331	1.47
3 243	SYNOPSYS INC	USD	901 959	942 082	2.90
3 259	TESLA INC	USD	2 776 264	2 099 264	6.46
1 573	UNITEDHEALTH GROUP INC	USD	750 557	772 816	2.38
Total Shares			35 770 854	32 609 420	100.33
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			35 770 854	32 609 420	100.33
Total Investments			35 770 854	32 609 420	100.33

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	23.27	United States of America	100.33
Technology Hardware and Equipment	17.11		
Pharmaceuticals and Biotechnology	12.61		
Medical Equipment and Services	7.61		
Oil, Gas and Coal	6.59		
Automobiles and Parts	6.46		
Banks	5.19		
Leisure Goods	4.67		
Retailers	4.34		
Industrial Support Services	4.20		
Health Care Providers	3.68		
Gas, Water and Multi-utilities	3.62		
Beverages	0.98		
	100.33		100.33

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
4 995 560	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	5 110 084	4 718 756	1.95
5 451 160	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	5 545 776	5 076 066	2.09
6 017 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	6 075 592	5 674 774	2.34
5 790 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	6 008 719	5 491 463	2.26
5 790 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	6 076 597	5 602 242	2.31
6 700 040	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	7 050 972	6 516 526	2.69
3 123 720	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	4 214 422	3 786 542	1.56
3 861 570	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	5 379 267	4 802 750	1.98
3 123 720	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.5% 04/07/2027	EUR	4 460 810	3 952 006	1.63
1 526 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	1 593 306	1 463 022	0.60
1 146 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	1 183 782	1 079 498	0.45
1 204 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	1 443 476	1 296 696	0.53
11 268 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	10 670 385	10 480 930	4.32
1 312 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/02/2028	EUR	1 278 572	1 258 484	0.52
11 951 080	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	12 506 423	11 463 954	4.73
11 469 940	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	12 055 000	10 920 300	4.50
12 284 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	14 591 122	13 134 423	5.41
8 997 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	11 656 563	11 279 899	4.65
1 920 800	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	2 026 635	1 855 781	0.77
2 323 000	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	2 292 310	2 251 103	0.93
4 451 000	ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/03/2028	EUR	4 313 196	3 891 776	1.60
3 713 000	ITALY BUONI POLIENNALI DEL TESORO 0.45% 15/02/2029	EUR	3 428 039	3 183 303	1.31
3 587 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 15/07/2028	EUR	3 526 395	3 154 121	1.30
4 384 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	4 452 464	4 056 997	1.67
5 241 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	5 666 409	5 091 212	2.10
4 359 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	4 683 906	4 273 258	1.76
4 161 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	4 497 687	4 121 096	1.70
5 080 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	5 666 785	5 107 788	2.11
5 431 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	6 831 561	6 052 578	2.50
6 078 070	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	8 292 995	7 320 731	3.02
1 817 380	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2027	EUR	1 839 793	1 690 491	0.70
3 510 690	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2027	EUR	3 692 226	3 419 974	1.41
3 525 960	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	3 720 626	3 395 958	1.40
4 630 250	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	6 355 495	5 689 883	2.35
2 309 420	NETHERLANDS GOVERNMENT BOND 0% 15/01/2029	EUR	2 264 821	2 102 011	0.87
3 492 980	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	3 712 483	3 408 764	1.41
3 889 730	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	4 118 534	3 754 640	1.55
2 958 880	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	4 070 247	3 618 266	1.49
1 495 980	PORTUGAL OBRIGACOES DO TESOURO OT 0.7% 15/10/2027	EUR	1 550 588	1 422 378	0.59
3 450 180	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	3 854 153	3 515 975	1.45
1 124 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2028	EUR	1 085 634	1 018 636	0.42
2 664 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	2 667 375	2 486 151	1.03
2 457 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	2 587 123	2 363 290	0.97
2 145 680	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	3 007 727	2 669 204	1.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
4 303 000	SPAIN GOVERNMENT BOND 0% 31/01/2028	EUR	4 226 023	3 886 254	1.60
4 943 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2027	EUR	5 105 713	4 714 287	1.94
5 451 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	5 838 618	5 315 216	2.19
5 306 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	5 720 026	5 157 379	2.13
4 841 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	4 806 626	4 674 276	1.93
5 424 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	5 859 472	5 328 646	2.20
4 262 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	5 612 145	5 075 104	2.09
5 792 550	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	7 946 262	7 256 096	2.99
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			262 220 960	240 320 954	99.10
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			262 220 960	240 320 954	99.10
Total Investments			262 220 960	240 320 954	99.10

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.10
	99.10

Geographical classification	%
France	24.15
Italy	19.08
Germany	18.81
Spain	17.07
Belgium	5.85
Netherlands	5.31
Austria	3.52
Portugal	2.04
Ireland	1.69
Finland	1.58
	99.10

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
20 898 180	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	20 588 155	19 073 560	2.09
20 898 180	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	20 347 411	18 729 367	2.06
20 062 310	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2032	EUR	18 674 465	17 612 301	1.93
22 152 470	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	21 851 278	20 376 728	2.24
6 686 920	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	6 551 499	6 059 954	0.67
26 748 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	26 246 417	24 205 593	2.66
6 686 920	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	6 398 600	5 945 140	0.65
25 914 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001102564)	EUR	25 054 519	22 989 390	2.52
17 971 830	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	26 549 006	24 102 920	2.65
9 821 940	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	14 687 873	13 376 304	1.47
4 552 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	4 343 269	3 951 455	0.43
5 329 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	5 024 182	4 572 548	0.50
5 245 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	5 261 445	4 859 440	0.53
4 095 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	4 123 166	3 766 049	0.41
48 272 600	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	56 020 684	51 315 221	5.64
24 870 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2032	EUR	21 093 202	20 535 656	2.25
35 693 010	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	34 262 766	31 619 724	3.47
43 138 130	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	40 853 301	37 184 636	4.09
38 364 760	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	35 784 411	32 207 982	3.54
44 526 580	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	47 882 556	43 494 008	4.79
7 685 670	IRELAND GOVERNMENT BOND 0% 18/10/2031	EUR	7 059 939	6 432 906	0.71
6 760 720	IRELAND GOVERNMENT BOND 0.2% 18/10/2030	EUR	6 517 393	5 931 721	0.65
5 724 930	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	6 077 924	5 522 783	0.61
7 865 100	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	9 051 713	8 302 321	0.91
16 971 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 01/08/2031	EUR	15 293 415	13 512 989	1.48
18 747 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/04/2031	EUR	17 416 110	15 520 829	1.70
15 795 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	14 902 846	13 410 113	1.47
16 480 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/12/2031	EUR	15 056 635	13 449 987	1.48
19 861 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	19 381 299	17 640 540	1.94
20 470 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	19 342 153	17 851 478	1.96
19 317 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	19 355 421	17 247 377	1.89
3 135 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 15/06/2029	EUR	3 143 916	3 112 459	0.34
19 198 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	21 222 087	19 366 174	2.13
21 865 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	25 107 742	22 785 954	2.50
25 762 950	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	33 080 080	29 912 846	3.28
25 716 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	35 326 975	31 456 326	3.45
11 775 620	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2031	EUR	10 890 383	9 852 544	1.08
10 648 650	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	10 254 645	9 347 278	1.03
14 745 840	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	15 233 038	14 062 223	1.54
14 709 820	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	15 159 210	13 657 627	1.50
7 244 000	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	9 174 172	8 572 912	0.94

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
11 735 050	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	11 353 626	10 375 310	1.14
11 167 540	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	10 695 920	9 669 079	1.06
10 211 990	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	10 142 856	9 388 393	1.03
6 206 550	PORTUGAL OBRIGACOES DO TESOURO OT 0.3% 17/10/2031	EUR	5 699 937	5 169 311	0.57
9 380 620	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	8 951 662	8 185 435	0.90
9 939 770	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	10 775 095	9 969 987	1.09
6 018 560	PORTUGAL OBRIGACOES DO TESOURO OT 3.875% 15/02/2030	EUR	7 454 207	6 802 658	0.75
9 892 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	9 466 457	8 697 046	0.95
10 802 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	10 158 270	9 231 173	1.01
5 198 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.9% 20/02/2032	EUR	5 006 934	4 731 428	0.52
18 365 000	SPAIN GOVERNMENT BOND 0.1% 30/04/2031	EUR	16 720 882	15 172 245	1.67
19 002 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	18 278 988	16 804 419	1.85
18 194 000	SPAIN GOVERNMENT BOND 0.5% 31/10/2031	EUR	16 993 079	15 358 465	1.69
19 003 000	SPAIN GOVERNMENT BOND 0.6% 31/10/2029	EUR	18 596 975	17 145 837	1.88
18 080 000	SPAIN GOVERNMENT BOND 0.7% 30/04/2032	EUR	15 896 538	15 336 541	1.68
3 978 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2029	EUR	3 785 374	3 655 185	0.40
20 993 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	21 481 693	19 479 405	2.14
19 215 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	20 801 342	18 910 442	2.08
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			991 905 136	907 009 722	99.59
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			991 905 136	907 009 722	99.59
Total Investments			991 905 136	907 009 722	99.59

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.59
	99.59

Geographical classification	%
France	23.75
Italy	23.64
Germany	18.94
Spain	13.38
Belgium	6.09
Portugal	3.31
Netherlands	3.23
Ireland	2.88
Austria	2.49
Finland	1.88
	99.59

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
250 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	222 280	160 389	0.32
1 267 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	1 168 987	810 022	1.61
603 760	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2052	EUR	508 757	371 669	0.74
166 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/05/2038	EUR	159 120	151 702	0.30
1 246 900	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	1 569 268	1 149 829	2.28
1 184 600	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	1 796 543	1 381 232	2.73
1 309 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	2 024 940	1 546 131	3.06
810 820	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	1 343 601	1 037 769	2.06
769 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	1 359 297	1 068 967	2.12
852 360	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	1 619 641	1 264 263	2.51
166 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	138 141	92 914	0.18
166 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	159 758	117 965	0.23
166 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2043	EUR	149 015	117 563	0.23
176 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	208 909	149 966	0.30
229 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	325 335	242 559	0.48
1 022 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	975 271	746 811	1.48
421 540	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	325 165	185 494	0.37
590 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	541 506	399 613	0.79
1 269 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	1 226 235	806 990	1.60
802 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	700 596	497 863	0.99
144 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2038	EUR	133 054	124 176	0.25
1 379 590	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	1 594 277	1 112 874	2.21
585 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	716 595	464 589	0.92
1 285 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	1 525 053	1 196 389	2.38
1 195 360	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	1 489 285	1 093 575	2.17
1 235 100	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	1 859 906	1 413 807	2.80
836 500	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	1 560 121	1 101 286	2.19
694 380	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	1 353 132	927 476	1.84
1 102 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	1 728 251	1 362 994	2.71
1 597 660	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	2 730 962	2 100 427	4.16
172 610	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	162 912	125 071	0.25
296 890	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	334 585	237 218	0.47
439 120	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	530 166	407 354	0.81
562 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	526 159	386 701	0.77
681 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	637 380	454 813	0.90
690 000	ITALY BUONI POLIENNALI DEL TESORO 1.8% 01/03/2041	EUR	685 575	526 436	1.05
209 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	192 786	138 989	0.28
341 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	321 753	247 460	0.49
658 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	693 007	523 360	1.04
738 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	787 468	635 160	1.26
400 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	418 523	320 540	0.64
623 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	693 043	582 636	1.16
591 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	685 450	557 644	1.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
209 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/03/2038	EUR	205 445	201 528	0.40
683 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	803 694	650 803	1.29
765 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	903 313	748 774	1.49
555 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	716 993	576 573	1.14
749 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	1 082 336	881 985	1.75
947 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	1 363 401	1 126 921	2.24
921 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	1 334 454	1 100 144	2.18
371 260	KINGDOM OF BELGIUM GOVERNMENT BOND 0.4% 22/06/2040	EUR	350 542	259 273	0.51
230 860	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	188 935	107 486	0.21
252 640	KINGDOM OF BELGIUM GOVERNMENT BOND 1.4% 22/06/2053	EUR	243 469	185 905	0.37
294 730	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	328 097	260 485	0.52
459 480	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	521 500	374 779	0.74
465 330	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	541 050	380 486	0.76
357 610	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	427 730	334 491	0.66
316 590	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	419 224	276 538	0.55
269 310	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	356 458	246 241	0.49
405 370	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	658 812	486 144	0.97
719 420	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	1 183 225	901 153	1.79
332 900	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	312 375	246 246	0.49
567 250	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	493 745	326 055	0.65
445 700	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	463 985	349 130	0.69
852 780	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	1 348 998	996 098	1.98
783 410	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	1 329 479	1 008 327	2.00
137 460	PORTUGAL OBRIGACOES DO TESOURO OT 1% 12/04/2052	EUR	121 056	81 243	0.16
124 580	PORTUGAL OBRIGACOES DO TESOURO OT 1.15% 11/04/2042	EUR	117 943	92 117	0.18
175 060	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	262 346	208 496	0.41
220 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	200 192	145 952	0.29
146 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	128 661	78 202	0.16
281 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	284 462	193 173	0.38
183 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	167 893	83 741	0.17
111 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	134 522	78 888	0.16
365 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	426 392	316 221	0.63
166 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	160 964	152 036	0.30
250 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	390 122	214 718	0.43
294 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	457 741	342 563	0.68
157 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	316 762	214 121	0.43
476 000	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	450 310	361 070	0.72
301 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	271 802	214 797	0.43
812 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	728 470	498 755	0.99
749 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	742 877	567 937	1.13
260 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	211 877	145 686	0.29
292 000	SPAIN GOVERNMENT BOND 1.9% 31/10/2052	EUR	282 782	219 602	0.44
723 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	894 536	681 348	1.35
770 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	984 713	759 482	1.51

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
619 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	916 743	644 682	1.28
893 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	1 419 083	1 136 209	2.26
801 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	1 290 927	1 038 793	2.06
630 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	1 091 572	861 027	1.71
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			65 913 816	49 697 110	98.66
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			65 913 816	49 697 110	98.66
Total Investments			65 913 816	49 697 110	98.66

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	98.66
	98.66

Geographical classification	%
France	26.87
Italy	19.18
Germany	17.75
Spain	14.15
Belgium	7.57
Netherlands	5.81
Austria	3.61
Ireland	1.53
Finland	1.43
Portugal	0.76
	98.66

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 647 050	BUNDESobligation FRN 16/04/2027	EUR	2 579 604	2 520 786	0.77
3 271 380	BUNDESobligation 0% 05/04/2024	EUR	3 339 552	3 241 120	0.99
3 343 910	BUNDESobligation 0% 09/10/2026	EUR	3 418 328	3 206 308	0.98
3 479 460	BUNDESobligation 0% 10/04/2026	EUR	3 562 946	3 361 680	1.02
695 660	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	715 984	678 234	0.21
3 480 300	BUNDESobligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	3 577 458	3 385 027	1.03
2 784 160	BUNDESobligation 0% 11/04/2025	EUR	2 856 029	2 724 301	0.83
2 576 480	BUNDESobligation 0% 13/10/2023	EUR	2 621 852	2 562 696	0.78
3 131 060	BUNDESobligation 0% 18/10/2024	EUR	3 208 447	3 078 458	0.94
3 481 300	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	3 598 446	3 174 249	0.97
3 479 020	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	3 541 013	3 116 680	0.95
3 341 880	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2032	EUR	3 135 048	2 931 330	0.89
3 134 440	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	3 194 203	2 571 808	0.78
3 480 730	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	3 424 110	2 803 728	0.85
4 107 200	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	4 203 656	3 950 510	1.20
3 688 640	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	3 811 164	3 392 811	1.03
1 115 200	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	1 142 354	1 010 817	0.31
4 455 890	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	4 591 758	4 030 575	1.23
1 113 330	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	1 109 085	989 695	0.30
4 317 690	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001102564)	EUR	4 369 613	3 830 655	1.17
834 370	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	763 064	534 706	0.16
4 245 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	4 035 299	2 710 464	0.82
1 807 910	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2052	EUR	1 576 759	1 112 226	0.34
3 062 060	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	3 164 466	2 891 197	0.88
3 343 400	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	3 412 527	3 112 705	0.95
4 246 180	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	4 413 038	4 106 693	1.25
3 690 900	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	3 872 174	3 480 334	1.06
3 549 020	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	3 700 062	3 365 181	1.02
4 245 460	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	4 459 027	4 187 722	1.27
3 550 890	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	3 762 474	3 434 776	1.04
4 107 880	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	4 343 596	3 994 503	1.21
280 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/05/2038	EUR	265 517	256 032	0.08
3 134 180	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	3 320 122	3 154 239	0.96
3 827 860	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	4 102 738	3 846 329	1.17
4 176 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	5 386 739	3 850 539	1.17
3 133 540	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	3 366 559	3 186 967	0.97
3 131 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	3 376 870	3 195 311	0.97
3 133 570	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	3 367 861	3 189 144	0.97
3 969 410	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	6 163 858	4 625 949	1.41

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
4 387 090	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	6 927 341	5 178 520	1.57
2 715 430	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	4 564 112	3 477 108	1.06
3 828 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	6 316 065	5 025 881	1.52
2 576 810	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	4 602 939	3 582 281	1.09
1 915 203.56	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	2 677 671	2 318 287	0.71
3 410 860	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	5 689 220	4 647 296	1.40
2 853 620	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	5 485 310	4 231 062	1.29
2 992 760	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	4 764 275	4 014 937	1.22
2 366 683.51	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	3 408 130	2 948 059	0.90
1 636 720	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	2 633 934	2 227 650	0.68
3 828 060	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	3 995 403	3 802 221	1.16
2 716 300	BUNDESSCHATZANWEISUNGEN 0% 15/03/2024	EUR	2 716 506	2 692 193	0.82
2 229 120	BUNDESSCHATZANWEISUNGEN 0% 15/09/2023	EUR	2 253 654	2 218 153	0.67
2 090 180	BUNDESSCHATZANWEISUNGEN 0% 15/12/2023	EUR	2 113 537	2 078 705	0.63
657 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	665 312	653 459	0.20
455 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	462 988	447 720	0.14
454 000	FINLAND GOVERNMENT BOND 0% 15/09/2026	EUR	457 131	430 574	0.13
619 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	620 681	537 044	0.16
455 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	447 169	348 576	0.11
456 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	380 252	255 086	0.08
723 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	707 347	619 900	0.19
451 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	440 238	320 526	0.10
758 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	787 217	739 277	0.22
340 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2043	EUR	310 240	240 618	0.07
764 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	795 011	732 218	0.22
572 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	594 754	538 595	0.16
713 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	743 235	660 381	0.20
556 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	584 634	510 464	0.16
556 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	586 416	553 290	0.17
518 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	571 295	469 360	0.14
480 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	582 734	408 864	0.12
568 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	614 419	582 285	0.18
625 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	899 923	662 063	0.20
603 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	730 980	649 190	0.20
694 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	831 980	752 886	0.23
2 551 930	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	2 640 695	2 512 120	0.76
3 403 990	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	4 139 423	3 615 888	1.10
1 865 160	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	1 889 199	1 848 234	0.56
794 980	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2025	EUR	788 443	773 555	0.24
2 441 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	2 483 423	2 338 715	0.71
2 282 600	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	2 253 401	2 145 644	0.65
2 506 650	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	2 540 685	2 480 393	0.75
2 819 420	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	2 866 811	2 741 604	0.83
1 755 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2032	EUR	1 568 472	1 448 276	0.44

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 518 240	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	2 519 601	2 230 531	0.68
3 040 740	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	3 027 388	2 620 358	0.80
2 705 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	2 630 899	2 269 342	0.69
2 331 410	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	2 381 819	2 226 730	0.68
2 838 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	2 936 217	2 759 905	0.84
2 922 510	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	3 028 179	2 719 396	0.83
1 448 310	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	1 407 393	1 055 963	0.32
597 740	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	442 921	260 854	0.08
834 580	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	767 711	565 428	0.17
3 101 770	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	3 270 114	2 974 597	0.90
1 800 340	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	1 787 290	1 144 656	0.35
1 139 650	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	1 005 066	707 039	0.22
2 977 520	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	3 143 482	2 834 897	0.86
2 288 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	2 449 515	2 249 715	0.68
2 234 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	2 371 049	2 223 560	0.68
2 285 230	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	2 552 881	2 077 046	0.63
2 464 210	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	2 744 758	2 182 551	0.66
205 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2038	EUR	190 792	176 618	0.05
3 140 180	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	3 551 596	3 067 171	0.93
1 956 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	2 330 174	1 579 541	0.48
828 880	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	1 063 608	662 109	0.20
1 823 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	2 208 788	1 697 844	0.52
2 272 920	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	2 465 258	2 318 947	0.71
1 694 600	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	2 186 536	1 550 559	0.47
2 235 810	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	2 442 598	2 299 475	0.70
3 188 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	3 815 340	3 408 652	1.04
1 751 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	2 694 708	2 004 021	0.61
2 604 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	3 135 609	2 829 898	0.86
1 186 010	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	2 268 798	1 559 722	0.47
985 280	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	1 983 788	1 313 378	0.40
1 564 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	2 483 916	1 933 038	0.59
2 648 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	3 026 978	2 779 918	0.85
2 265 810	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	3 936 789	2 976 595	0.91
1 708 480	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	2 752 206	2 206 673	0.67
2 334 420	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	3 412 214	2 926 662	0.89
2 073 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	3 407 023	2 807 560	0.85
1 807 750	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	2 376 823	2 096 628	0.64
1 949 280	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	1 979 419	1 934 290	0.59
1 054 420	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	1 046 668	1 014 363	0.31
1 999 050	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	2 048 223	1 891 701	0.58
1 290 090	NETHERLANDS GOVERNMENT BOND 0% 15/01/2029	EUR	1 281 579	1 175 046	0.36
1 013 690	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	965 950	750 151	0.23
1 534 520	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	1 415 745	879 679	0.27
1 780 320	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	1 809 344	1 576 429	0.48

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 694 520	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	1 693 551	1 469 428	0.45
2 526 110	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	2 599 899	2 471 698	0.75
1 547 910	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	1 605 248	1 424 069	0.43
1 358 180	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	1 450 879	1 061 153	0.32
2 402 200	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	2 514 037	2 343 538	0.71
1 076 000	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2032	EUR	1 028 213	956 069	0.29
1 950 090	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	2 078 038	1 902 332	0.58
2 170 320	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	2 303 092	2 092 579	0.64
2 231 210	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	2 370 360	2 259 636	0.69
2 207 880	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	2 402 800	2 265 086	0.69
1 967 590	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	2 545 873	2 111 775	0.64
2 599 300	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	4 226 929	3 032 187	0.92
2 389 050	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	4 133 174	3 071 912	0.93
2 279 770	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	3 677 887	2 883 145	0.88
1 651 820	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	2 336 702	2 021 150	0.61
673 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	681 676	665 833	0.20
783 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	797 013	772 586	0.23
813 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	818 659	714 302	0.22
887 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	873 936	756 966	0.23
518 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	525 128	504 431	0.15
328 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2028	EUR	315 161	296 758	0.09
364 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	334 102	238 893	0.07
413 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	395 347	316 903	0.10
807 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	843 328	749 864	0.23
809 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	842 542	778 383	0.24
242 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	211 311	122 047	0.04
743 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	786 304	713 243	0.22
453 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	476 934	310 405	0.09
1 047 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	1 105 737	1 024 385	0.31
288 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	296 233	131 157	0.04
429 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.9% 20/02/2032	EUR	406 911	389 489	0.12
826 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	885 161	828 065	0.25
183 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	241 610	130 116	0.04
600 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	727 697	519 594	0.16
733 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	791 839	746 670	0.23
819 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	873 362	831 187	0.25
413 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	702 643	353 522	0.11
589 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	754 438	612 737	0.19
484 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	769 852	563 245	0.17
260 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	546 763	353 328	0.11
1 026 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	1 638 457	1 284 608	0.39
630 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	804 663	717 246	0.22

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
648 725.63	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	928 086	805 023	0.24
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			378 074 333	326 371 622	99.27
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			378 074 333	326 371 622	99.27
Total Investments			378 074 333	326 371 622	99.27

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.27
	99.27

Geographical classification	%
Germany	49.64
France	28.96
Netherlands	12.35
Austria	4.94
Finland	3.38
	99.27

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
401	ALPHABET CLASS - A	USD	1 092 983	873 883	1.38
464	ALPHABET INC	USD	1 199 347	1 014 977	1.60
6 900	AMAZON.COM INC	USD	1 141 257	732 849	1.15
27 422	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 518 928	1 472 405	2.32
12 887	APPLE INC	USD	1 798 541	1 761 911	2.78
24 912	ASR NEDERLAND NV	EUR	1 065 860	1 004 527	1.58
51 623	BAWAG GROUP AG	EUR	2 390 310	2 167 406	3.42
152 579	BILLERUDKORSNAS AB	SEK	1 825 130	1 777 065	2.80
579 661	EDP - ENERGIAS DE PORTUGAL SA	EUR	2 752 045	2 697 941	4.25
55 395	EPIROC AB - A	SEK	1 069 550	853 840	1.35
42 972	ESSITY AB	SEK	1 029 886	1 120 071	1.77
106 013	FORTUM OYJ	EUR	1 718 704	1 586 550	2.50
43 113	HOLMEN AB	SEK	1 976 520	1 745 572	2.75
2 306	IQVIA HOLDINGS INC	USD	597 831	500 379	0.79
39 923	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 034 977	1 037 594	1.64
133 635	KONINKLIJKE PHILIPS NV	EUR	2 812 302	2 871 713	4.53
70 302	KYOCERA CORP	JPY	3 771 373	3 754 821	5.91
2 250	MICROSOFT CORP	USD	589 062	577 868	0.91
113 334	MOWI ASA	NOK	2 684 741	2 570 737	4.05
6 753	NESTLE SA	CHF	796 672	786 050	1.24
889 232	NOKIA OYJ	EUR	4 229 463	4 127 169	6.49
16 164	NORDEA BANK ABP	SEK	153 395	141 964	0.22
25 528	NORDEA BANK ABP	EUR	248 441	224 075	0.35
27 677	NOVO NORDISK A/S	DKK	3 077 206	3 062 880	4.83
7 743	NVIDIA CORP	USD	1 314 297	1 173 761	1.85
77 173	PROXIMUS SADP	EUR	1 334 341	1 134 771	1.79
8 666	RINGKJOEBING LANDBOBANK A/S	DKK	945 190	941 725	1.48
100 397	SAMPO OYJ - A	EUR	4 323 540	4 357 940	6.86
338 369	SSAB AB - B	SEK	1 475 410	1 397 405	2.20
55 304	SVENSKA CELLULOSA AB SCA - B	SEK	985 297	824 643	1.30
93 831	SVENSKA HANDELSBANKEN AB	SEK	897 583	800 467	1.26
87 870	SWEDBANK AB - A	SEK	1 482 978	1 108 729	1.75
78 987	SWEDISH ORPHAN BIOVITRUM AB	SEK	1 843 631	1 705 010	2.69
99 374	TELENOR ASA	NOK	1 299 197	1 317 648	2.08
83 198	TELE2 AB	SEK	1 094 505	945 856	1.49
435 495	TELIA CO AB	SEK	1 790 252	1 665 075	2.62
1 127	TESLA INC	USD	944 284	758 944	1.20
10 906	UCB SA	EUR	937 881	919 431	1.45
112 081	UPM-KYMMENE OYJ	EUR	3 935 560	3 399 249	5.36

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 896	WOLTERS KLUWER NV	EUR	173 378	183 470	0.29
Total Shares			65 351 848	61 098 371	96.28
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			65 351 848	61 098 371	96.28
Total Investments			65 351 848	61 098 371	96.28

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Industrial Materials	10.91	Sweden	21.97
Technology Hardware and Equipment	10.54	Finland	21.80
Pharmaceuticals and Biotechnology	8.96	United States of America	11.65
Banks	8.48	Netherlands	8.03
Non-life Insurance	8.45	Denmark	6.31
Telecommunications Service Providers	7.98	Norway	6.13
Electricity	6.75	Japan	5.92
Telecommunications Equipment	6.50	Belgium	5.56
Food Producers	5.29	Portugal	4.25
Personal Care, Drug and Grocery Stores	4.70	Austria	3.42
Medical Equipment and Services	4.53	Switzerland	1.24
Software and Computer Services	3.89		
Beverages	2.32		
Industrial Metals and Mining	2.20		
Industrial Engineering	1.35		
Automobiles and Parts	1.20		
Retailers	1.15		
Investment Banking and Brokerage Services	0.79		
Media	0.29		
	96.28		96.28

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
700 000	AAREAL BANK AG 0.01% 03/08/2026	EUR	642 817	654 031	0.03
34 400 000	AAREAL BANK AG 1.375% 01/02/2029	EUR	34 077 328	33 073 536	1.50
3 137 000	ABB FINANCE BV FRN 31/03/2024	EUR	3 162 318	3 157 202	0.14
100 000	ABB FINANCE BV 0.625% 03/05/2023	EUR	99 764	99 692	0.00
1 000 000	ACEF HOLDING SCA 0.75% 14/06/2028	EUR	822 700	806 310	0.04
300 000	ADIF ALTA VELOCIDAD 1.25% 04/05/2026	EUR	299 474	295 347	0.01
6 000 000	ADIF ALTA VELOCIDAD 1.875% 22/09/2022	EUR	6 040 890	6 024 720	0.28
4 500 000	ADIF ALTA VELOCIDAD 1.875% 28/01/2025	EUR	4 507 650	4 560 705	0.22
100 000	AIR LIQUIDE FINANCE SA 0.375% 27/05/2031	EUR	81 481	81 716	0.00
6 300 000	ALD SA 0% 23/02/2024	EUR	6 175 046	6 080 004	0.28
400 000	ALD SA 0.375% 18/07/2023	EUR	397 318	395 072	0.02
100 000	ALD SA 0.875% 18/07/2022	EUR	100 040	100 034	0.00
4 100 000	ALD SA 1.25% 02/03/2026	EUR	3 750 064	3 781 102	0.17
100 000	ALD SA 1.25% 11/10/2022	EUR	100 309	100 296	0.00
800 000	ALLIANZ FINANCE II BV 0.5% 22/11/2033	EUR	607 970	612 544	0.03
2 700 000	AMADEUS IT GROUP SA FRN 25/01/2024	EUR	2 702 785	2 695 464	0.12
100 000	APPLE INC 2% 17/09/2027	EUR	98 353	99 527	0.00
100 000	APRR SA 0.125% 18/01/2029	EUR	88 795	84 249	0.00
500 000	APRR SA 1.25% 14/01/2027	EUR	466 920	474 370	0.02
100 000	APRR SA 1.875% 06/01/2031	EUR	90 692	91 566	0.00
100 000	AROUNDTOWN SA 0% 16/07/2026	EUR	87 191	81 415	0.00
100 000	AROUNDTOWN SA 0.375% 15/04/2027	EUR	86 113	78 244	0.00
100 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	80 886	79 475	0.00
100 000	ASTM SPA 2.375% 25/11/2033	EUR	73 315	73 803	0.00
100 000	ASTRAZENECA PLC 0.75% 12/05/2024	EUR	98 433	98 869	0.00
100 000	AURIZON NETWORK PTY LTD 3.125% 01/06/2026	EUR	100 441	100 358	0.00
100 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.25% 29/11/2022	EUR	100 326	100 080	0.00
698 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 3.625% 18/07/2022	EUR	706 249	699 033	0.03
770 000	AXA SA 1.125% 15/05/2028	EUR	740 276	714 368	0.03
21 800 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	21 866 106	21 849 050	0.99
6 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/09/2023	EUR	6 059 611	6 053 040	0.28
1 300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 26/11/2025	EUR	1 319 199	1 311 557	0.06
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	292 770	287 541	0.01
600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 15/11/2026	EUR	560 971	542 682	0.02
400 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.875% 22/11/2026	EUR	404 998	384 976	0.02
700 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	642 943	652 624	0.03
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	98 576	98 798	0.00
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	96 540	96 962	0.00
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.5% 10/02/2027	EUR	96 995	97 262	0.00
400 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 4% 25/02/2025	EUR	443 874	425 720	0.02
2 300 000	BANCO DE SABADELL SA 1% 26/04/2027	EUR	2 242 960	2 201 606	0.10
400 000	BANCO SANTANDER SA FRN 11/02/2025	EUR	400 036	399 004	0.02
11 100 000	BANCO SANTANDER SA FRN 28/03/2023	EUR	11 142 182	11 139 960	0.51
100 000	BANCO SANTANDER SA 0.01% 27/02/2025	EUR	98 771	96 047	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
3 000 000	BANCO SANTANDER SA 0.125% 04/06/2030	EUR	2 593 005	2 534 040	0.11
100 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	90 599	90 398	0.00
1 900 000	BANCO SANTANDER SA 1.125% 25/10/2028	EUR	1 893 996	1 803 803	0.08
100 000	BANCO SANTANDER SA 1.375% 14/12/2022	EUR	100 502	100 474	0.00
600 000	BANCO SANTANDER SA 3.875% 06/02/2026	EUR	678 435	645 768	0.03
2 000 000	BANK NEDERLANDSE GEMEENTEN NV 0.5% 16/04/2025	EUR	1 979 197	1 956 660	0.09
71 000	BANK NEDERLANDSE GEMEENTEN NV 2.25% 17/07/2023	EUR	72 530	72 116	0.00
300 000	BANK OF AMERICA CORP FRN 24/08/2025	EUR	301 411	297 672	0.01
818 000	BANK OF AMERICA CORP FRN 24/08/2028	EUR	741 930	718 834	0.03
4 200 000	BANK OF AMERICA CORP FRN 27/04/2033	EUR	3 905 679	3 907 176	0.18
100 000	BANK OF AMERICA CORP 1.625% 14/09/2022	EUR	100 331	100 314	0.00
200 000	BANK OF NOVA SCOTIA 0.01% 14/09/2029	EUR	187 937	171 718	0.01
4 500 000	BANK OF NOVA SCOTIA 0.01% 15/12/2027	EUR	4 321 845	4 047 885	0.18
16 200 000	BANK OF NOVA SCOTIA 0.45% 16/03/2026	EUR	15 728 417	15 471 000	0.71
100 000	BANK OF NOVA SCOTIA 0.5% 30/04/2024	EUR	97 199	97 410	0.00
600 000	BANKIA SA 1% 25/09/2025	EUR	600 758	586 770	0.03
1 500 000	BANKIA SA 1.125% 05/08/2022	EUR	1 507 069	1 501 995	0.07
600 000	BANKIA SA 4% 03/02/2025	EUR	662 691	637 608	0.03
100 000	BANKINTER SA 1% 05/02/2025	EUR	100 299	98 528	0.00
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 07/03/2025	EUR	95 781	94 319	0.00
5 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 11/05/2026	EUR	4 818 480	4 717 492	0.22
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.1% 08/10/2027	EUR	809 987	788 094	0.04
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.5% 16/11/2022	EUR	100 114	100 098	0.00
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 03/11/2028	EUR	330 612	335 300	0.02
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 08/06/2026	EUR	378 384	372 952	0.02
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1% 23/05/2025	EUR	1 435 283	1 448 580	0.07
100 000	BASF SE 0.101% 05/06/2023	EUR	99 015	99 027	0.00
83 000	BASF SE 2% 05/12/2022	EUR	83 727	83 668	0.00
1 800 000	BASF SE 3.75% 29/06/2032	EUR	1 802 070	1 765 602	0.08
2 138 000	BAXTER INTERNATIONAL INC 1.3% 30/05/2025	EUR	2 120 094	2 083 203	0.09
500 000	BELFIUS BANK SA 0.01% 15/10/2025	EUR	473 008	464 245	0.02
500 000	BERLIN HYP AG 0.01% 17/02/2027	EUR	470 480	462 115	0.02
20 000	BERLIN HYP AG 0.01% 19/07/2027	EUR	18 685	18 302	0.00
23 000	BERLIN HYP AG 0.01% 24/01/2028	EUR	21 284	20 793	0.00
35 000	BERLIN HYP AG 0.01% 29/08/2022	EUR	35 036	35 018	0.00
50 000	BERLIN HYP AG 0.125% 05/01/2024	EUR	49 548	49 281	0.00
49 000	BERLIN HYP AG 0.125% 23/10/2023	EUR	48 687	48 464	0.00
480 000	BERLIN HYP AG 0.25% 19/05/2033	EUR	406 198	385 416	0.02
500 000	BERLIN HYP AG 0.25% 30/05/2023	EUR	499 633	498 130	0.02
30 000	BERLIN HYP AG 0.625% 22/10/2025	EUR	29 483	29 115	0.00
5 000	BERLIN HYP AG 0.75% 26/02/2026	EUR	4 921	4 852	0.00
500 000	BERLIN HYP AG 1.75% 10/05/2032	EUR	502 645	480 050	0.02
1 000	BMW FINANCE NV 0.75% 12/07/2024	EUR	993	982	0.00
2 000	BMW US CAPITAL LLC 1% 20/04/2027	EUR	1 925	1 880	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
3 240 000	BNG BANK NV 0% 31/08/2028	EUR	2 976 718	2 904 174	0.13
69 915 000	BNG BANK NV 0.125% 19/04/2033	EUR	59 949 941	56 182 295	2.54
600 000	BNG BANK NV 0.75% 11/01/2028	EUR	591 465	569 766	0.03
20 000	BNG BANK NV 1% 12/01/2026	EUR	20 027	19 719	0.00
45 000	BNG BANK NV 1.125% 04/09/2024	EUR	45 424	44 978	0.00
100 000	BNP PARIBAS SA FRN 14/10/2027	EUR	88 136	88 677	0.00
500 000	BNP PARIBAS SA FRN 19/01/2023	EUR	500 260	500 240	0.02
197 000	BNP PARIBAS SA 0.75% 11/11/2022	EUR	197 383	197 359	0.01
100 000	BNP PARIBAS SA 2.375% 17/02/2025	EUR	97 989	98 183	0.00
214 000	BNP PARIBAS SA 2.875% 26/09/2023	EUR	218 265	218 107	0.01
100 000	BOOKING HOLDINGS INC 0.5% 08/03/2028	EUR	86 966	88 023	0.00
100 000	BOUYGUES SA 3.625% 16/01/2023	EUR	101 852	101 831	0.00
1 500 000	BPCE SA FRN 02/03/2029	EUR	1 414 395	1 357 545	0.06
100 000	BPCE SA 0.01% 14/01/2027	EUR	91 019	88 651	0.00
100 000	BPCE SA 0.25% 15/01/2026	EUR	91 052	92 604	0.00
200 000	BPCE SA 0.75% 03/03/2031	EUR	154 764	156 786	0.01
600 000	BPCE SA 1% 15/07/2024	EUR	587 028	589 158	0.03
2 000 000	BPCE SA 2.875% 16/01/2024	EUR	2 072 670	2 046 980	0.09
2 900 000	BPCE SA 3% 19/07/2024	EUR	3 012 959	2 964 119	0.13
100 000	BPCE SA 4.25% 06/02/2023	EUR	102 026	102 170	0.00
400 000	BPIFRANCE FINANCEMENT SA 0.875% 25/11/2026	EUR	383 310	388 524	0.02
100 000	BPIFRANCE SACA 0.125% 25/11/2023	EUR	98 662	99 161	0.00
1 000 000	BPIFRANCE SACA 0.125% 25/11/2028	EUR	890 985	901 370	0.04
100 000	BPIFRANCE SACA 0.25% 14/02/2023	EUR	100 105	99 941	0.00
400 000	BPIFRANCE SACA 0.75% 25/11/2024	EUR	399 730	396 016	0.02
10 000 000	BPIFRANCE SACA 2.125% 29/11/2027	EUR	10 036 550	10 201 300	0.47
100 000	BRITISH TELECOMMUNICATIONS PLC 0.5% 12/09/2025	EUR	93 524	94 126	0.00
100 000	CADENT FINANCE PLC 0.625% 22/09/2024	EUR	95 116	95 590	0.00
2 000 000	CAISSE CENTRALE DU CREDIT IMMOBILIER DE FRANCE SA 0% 17/01/2024	EUR	1 969 590	1 973 480	0.09
18 500 000	CAISSE CENTRALE DU CREDIT IMMOBILIER DE FRANCE SA 0.05% 25/03/2025	EUR	18 058 219	17 893 755	0.82
100 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.375% 23/06/2025	EUR	96 073	96 696	0.00
8 000 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.125% 12/06/2028	EUR	7 545 080	7 633 040	0.35
5 000 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 2.375% 17/01/2024	EUR	5 077 997	5 093 900	0.24
500 000	CAIXABANK SA FRN 18/06/2031	EUR	434 690	435 190	0.02
100 000	CAIXABANK SA FRN 18/11/2026	EUR	89 958	90 358	0.00
700 000	CAIXABANK SA 0.75% 18/04/2023	EUR	699 219	698 852	0.03
200 000	CAIXABANK SA 1% 08/02/2023	EUR	202 213	200 672	0.01
100 000	CAIXABANK SA 1% 14/03/2023	EUR	100 994	100 321	0.00
800 000	CAIXABANK SA 1.125% 27/03/2026	EUR	760 406	750 544	0.03
100 000	CAIXABANK SA 2.375% 01/02/2024	EUR	100 108	100 282	0.00
1 200 000	CAIXABANK SA 2.625% 21/03/2024	EUR	1 255 638	1 226 772	0.06
300 000	CAIXABANK SA 3.875% 17/02/2025	EUR	332 505	317 916	0.01
35 300 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 26/01/2024	EUR	35 658 773	35 597 226	1.61

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
10 177 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.01% 07/10/2026	EUR	10 018 892	9 447 715	0.44
3 971 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.01% 30/04/2029	EUR	3 412 194	3 453 936	0.16
100 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.04% 09/07/2027	EUR	96 628	91 233	0.00
19 450 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.375% 10/03/2026	EUR	18 590 657	18 535 461	0.85
100 000	CAPGEMINI SE 2% 15/04/2029	EUR	92 945	94 065	0.00
23 950 000	CDP FINANCIAL INC 1.125% 06/04/2027	EUR	23 614 953	23 156 297	1.05
100 000	CHUBB INA HOLDINGS INC 1.4% 15/06/2031	EUR	84 412	85 607	0.00
11 828 000	CITIGROUP INC FRN 21/03/2023	EUR	11 847 861	11 845 742	0.54
2 849 000	COCA-COLA CO 0.125% 15/03/2029	EUR	2 353 377	2 405 468	0.11
1 400 000	COCA-COLA CO 1.25% 08/03/2031	EUR	1 206 997	1 231 664	0.06
1 550 000	COCA-COLA ENTERPRISES INC 1.875% 18/03/2030	EUR	1 480 242	1 411 058	0.06
444 000	COCA-COLA EUROPACIFIC PARTNERS PLC 0.2% 02/12/2028	EUR	381 705	369 026	0.02
600 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 12/04/2029	EUR	541 869	526 512	0.02
1 400 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 26/05/2024	EUR	1 397 368	1 385 888	0.06
100 000	COFINIMMO SA 0.875% 02/12/2030	EUR	73 509	74 195	0.00
10 200 000	COMMERZBANK AG FRN 24/11/2023	EUR	10 313 683	10 302 306	0.47
400 000	COMMERZBANK AG 0.05% 01/08/2022	EUR	400 332	400 136	0.02
949 000	COMMERZBANK AG 0.1% 11/09/2025	EUR	895 306	874 750	0.04
352 000	COMMERZBANK AG 0.125% 09/01/2024	EUR	348 645	346 734	0.02
17 000	COMMERZBANK AG 0.25% 13/09/2023	EUR	16 938	16 866	0.00
391 000	COMMERZBANK AG 0.5% 04/12/2026	EUR	364 550	354 473	0.02
66 000	COMMERZBANK AG 0.5% 13/09/2023	EUR	64 676	64 735	0.00
5 787 000	COMMERZBANK AG 0.5% 15/03/2027	EUR	5 427 592	5 459 977	0.26
25 000	COMMERZBANK AG 0.625% 13/03/2025	EUR	24 698	24 453	0.00
225 000	COMMERZBANK AG 0.875% 08/09/2025	EUR	223 004	220 345	0.01
166 000	COMMERZBANK AG 0.875% 18/04/2028	EUR	160 812	156 935	0.01
25 000	COMMERZBANK AG 2% 27/11/2023	EUR	25 493	25 320	0.00
100 000	COMMONWEALTH BANK OF AUSTRALIA FRN 03/10/2029	EUR	96 213	96 172	0.00
7 001 000	COMMONWEALTH BANK OF AUSTRALIA FRN 08/03/2023	EUR	7 022 952	7 018 152	0.33
133 000	COMMONWEALTH BANK OF AUSTRALIA 0.375% 24/04/2023	EUR	133 138	132 657	0.01
200 000	COMMONWEALTH BANK OF AUSTRALIA 0.5% 27/07/2026	EUR	199 073	188 678	0.01
750 000	COMMONWEALTH BANK OF AUSTRALIA 0.875% 19/02/2029	EUR	737 496	685 283	0.03
10 000	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	10 010	10 026	0.00
1 300 000	COOPERATIEVE RABOBANK UA 0.75% 02/03/2032	EUR	1 124 359	1 133 470	0.05
5 400 000	COOPERATIEVE RABOBANK UA 0.875% 08/02/2028	EUR	5 240 457	5 118 552	0.24
330 000	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	317 985	320 704	0.01
150 000	COOPERATIEVE RABOBANK UA 2.375% 22/05/2023	EUR	151 956	151 920	0.01
1 800 000	COVENTRY BUILDING SOCIETY 0.125% 20/06/2026	EUR	1 668 087	1 688 850	0.08
23 873 000	CPPIB CAPITAL INC 0.05% 24/02/2031	EUR	21 975 780	19 822 467	0.90
8 423 000	CPPIB CAPITAL INC 0.25% 18/01/2041	EUR	6 945 118	5 517 149	0.26
200 000	CREDIT AGRICOLE ASSURANCES SA 1.5% 06/10/2031	EUR	162 193	151 766	0.01
100 000	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	93 332	93 452	0.00
800 000	CREDIT AGRICOLE SA FRN 22/04/2027	EUR	756 753	765 632	0.03
25 000	CREDIT AGRICOLE SA 4.2% 28/12/2022	EUR	25 428	25 441	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
15 000	CREDIT AGRICOLE SA 4.25% 04/02/2023	EUR	15 387	15 303	0.00
22 800 000	CREDIT AGRICOLE SA/LONDON FRN 06/03/2023	EUR	22 875 338	22 860 876	1.04
200 000	CREDIT AGRICOLE SA/LONDON 1.375% 03/05/2027	EUR	183 874	188 238	0.01
1 100 000	CREDIT AGRICOLE SA/LONDON 3.125% 05/02/2026	EUR	1 155 468	1 122 495	0.05
100 000	CREDIT AGRICOLE SA/LONDON 5.125% 18/04/2023	EUR	103 540	103 498	0.00
300 000	CREDIT MUTUEL ARKEA SA 0.01% 28/01/2026	EUR	279 687	274 035	0.01
200 000	CREDIT MUTUEL ARKEA SA 0.875% 05/10/2023	EUR	197 469	198 048	0.01
100 000	CREDIT MUTUEL ARKEA SA 1% 26/01/2023	EUR	100 290	100 286	0.00
1 224 000	CREDIT SUISSE AG/LONDON FRN 01/09/2023	EUR	1 229 759	1 227 293	0.06
4 004 000	CREDIT SUISSE AG/LONDON FRN 31/05/2024	EUR	4 027 128	4 018 494	0.18
625 000	CREDIT SUISSE AG/LONDON 0.25% 01/09/2028	EUR	493 188	502 094	0.02
3 000 000	CREDIT SUISSE AG/LONDON 0.25% 05/01/2026	EUR	2 721 614	2 694 480	0.12
22 505 000	CREDIT SUISSE AG/LONDON 2.125% 31/05/2024	EUR	22 240 480	22 346 564	1.02
200 000	CREDIT SUISSE GROUP AG FRN 24/06/2027	EUR	175 115	175 146	0.01
1 212 000	CREDIT SUISSE GROUP AG 0.625% 18/01/2033	EUR	857 922	786 806	0.04
1 450 000	DANAHER CORP 1.7% 30/03/2024	EUR	1 449 463	1 449 551	0.07
809 000	DANAHER CORP 2.1% 30/09/2026	EUR	789 693	797 286	0.04
5 000 000	DANSKE BANK A/S FRN 09/06/2029	EUR	4 179 849	4 215 400	0.20
1 958 000	DANSKE BANK A/S FRN 21/06/2029	EUR	1 897 703	1 907 875	0.09
300 000	DANSKE BANK A/S 0.75% 22/11/2027	EUR	289 290	282 966	0.01
100 000	DE VOLKSBANK NV 0.5% 30/01/2026	EUR	97 423	96 101	0.00
2 500 000	DE VOLKSBANK NV 0.75% 25/06/2023	EUR	2 485 863	2 485 850	0.11
100 000	DEUTSCHE BANK AG FRN 03/09/2026	EUR	92 099	93 133	0.00
1 585 000	DEUTSCHE BANK AG 0.125% 21/01/2030	EUR	1 419 280	1 372 879	0.06
201 000	DEUTSCHE BANK AG 0.25% 08/03/2024	EUR	199 057	197 887	0.01
100 000	DEUTSCHE BANK AG 0.25% 15/05/2023	EUR	99 940	99 680	0.00
100 000	DEUTSCHE BANK AG 0.5% 09/06/2026	EUR	95 518	95 562	0.00
150 000	DEUTSCHE BANK AG 0.5% 22/01/2026	EUR	146 198	144 242	0.01
100 000	DEUTSCHE BANK AG 2.375% 11/01/2023	EUR	100 762	100 682	0.00
223 000	DEUTSCHE BOERSE AG 2.375% 05/10/2022	EUR	224 520	224 189	0.01
200 000	DEUTSCHE PFANDBRIEFBANK AG 0.1% 02/02/2026	EUR	185 016	178 976	0.01
100 000	DEUTSCHE PFANDBRIEFBANK AG 0.75% 07/02/2023	EUR	99 549	99 550	0.00
319 000	DEUTSCHE POST AG 0.75% 20/05/2029	EUR	298 616	284 436	0.01
16 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	15 967	15 968	0.00
150 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	142 148	144 108	0.01
987 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.5% 03/04/2028	EUR	962 947	933 396	0.04
40 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.25% 13/07/2022	EUR	40 065	40 048	0.00
160 000	DH EUROPE FINANCE II SARL 0.2% 18/03/2026	EUR	146 153	147 635	0.01
6 588 000	DOW CHEMICAL CO 0.5% 15/03/2027	EUR	5 802 051	5 822 474	0.27
900 000	ELIA SYSTEM OPERATOR SA/NV 1.375% 14/01/2026	EUR	878 562	862 479	0.04
1 000 000	ELIA TRANSMISSION BELGIUM SA 1.375% 27/05/2024	EUR	989 170	991 270	0.04
230 000	EQT AB 0.875% 14/05/2031	EUR	168 817	168 942	0.01
100 000	EQT AB 2.375% 06/04/2028	EUR	90 429	91 632	0.00
100 000	EQT AB 2.875% 06/04/2032	EUR	84 167	84 815	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
600 000	ERG SPA 0.5% 11/09/2027	EUR	522 681	527 568	0.02
400 000	ERG SPA 0.875% 15/09/2031	EUR	306 810	310 600	0.01
1 900 000	ERSTE GROUP BANK AG 0.01% 11/09/2029	EUR	1 695 902	1 642 018	0.07
1 300 000	ERSTE GROUP BANK AG 0.875% 13/05/2027	EUR	1 223 053	1 184 053	0.05
200 000	ESSILORLUXOTTICA SA 0.25% 05/01/2024	EUR	196 103	196 818	0.01
100 000	ESSILORLUXOTTICA SA 2.625% 10/02/2024	EUR	101 974	102 268	0.00
1 125 000	EUROFINS SCIENTIFIC SE 4% 06/07/2029	EUR	1 120 022	1 125 293	0.05
100 000	EUROGRID GMBH 1.625% 03/11/2023	EUR	99 700	99 812	0.00
300 000	EURONEXT NV 0.125% 17/05/2026	EUR	271 851	274 149	0.01
100 000	FCA BANK SPA/IRELAND 0.125% 16/11/2023	EUR	97 617	97 842	0.00
100 000	FEDEX CORP 0.45% 04/05/2029	EUR	81 758	83 481	0.00
100 000	FERROVIAL EMISIONES SA 0.375% 14/09/2022	EUR	100 075	100 072	0.00
123 000	FIDELITY NATIONAL INFORMATION SERVICES INC 0.125% 03/12/2022	EUR	122 949	122 934	0.01
260 000	FRESENIUS FINANCE IRELAND PLC 0% 01/10/2025	EUR	244 513	236 818	0.01
673 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 29/05/2030	EUR	569 745	561 484	0.03
132 000	FRESENIUS SE & CO KGAA 0.375% 28/09/2026	EUR	123 053	118 228	0.01
221 000	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	191 055	190 723	0.01
509 000	FRESENIUS SE & CO KGAA 1.625% 08/10/2027	EUR	491 068	466 371	0.02
1 000	FRESENIUS SE & CO KGAA 1.875% 15/02/2025	EUR	980	980	0.00
611 000	FRESENIUS SE & CO KGAA 1.875% 24/05/2025	EUR	606 375	595 230	0.03
100 000	GENERAL MILLS INC 1% 27/04/2023	EUR	99 833	99 846	0.00
5 100 000	GESTION SECURITE DE STOCKS SECURITE SA 0.625% 20/10/2028	EUR	4 880 674	4 757 076	0.22
100 000	GLAXOSMITHKLINE CAPITAL PLC 1.375% 02/12/2024	EUR	98 773	99 366	0.00
100 000	GOLDMAN SACHS GROUP INC - EMTN - 1.375% 15/05/2024	EUR	99 440	99 372	0.00
3 904 000	GOLDMAN SACHS GROUP INC FRN 07/02/2025	EUR	3 916 666	3 886 198	0.18
14 353 000	GOLDMAN SACHS GROUP INC FRN 19/03/2026	EUR	14 258 151	14 224 253	0.65
2 000	GOLDMAN SACHS GROUP INC FRN 26/09/2023	EUR	2 001	2 000	0.00
1 500 000	GOLDMAN SACHS GROUP INC FRN 30/04/2024 (ISIN XS2338355360)	EUR	1 505 703	1 500 780	0.07
100 000	GOLDMAN SACHS GROUP INC 1.375% 26/07/2022	EUR	100 080	100 070	0.00
5 000 000	HEATHROW FUNDING LTD 1.5% 11/02/2030	EUR	4 294 499	4 346 900	0.21
1 200 000	ICADE SANTE SACA 0.875% 04/11/2029	EUR	1 049 244	994 968	0.04
200 000	ICADE 1.125% 17/11/2025	EUR	185 729	186 760	0.01
200 000	ING GROEP NV FRN 01/02/2030	EUR	156 800	161 042	0.01
200 000	ING GROEP NV FRN 15/02/2029	EUR	196 082	196 724	0.01
200 000	ING GROEP NV FRN 23/05/2026	EUR	194 699	195 046	0.01
150 000	INTERNATIONAL BUSINESS MACHINES CORP 0.375% 31/01/2023	EUR	149 900	149 895	0.01
200 000	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 29/01/2027	EUR	187 932	189 640	0.01
300 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.8% 25/09/2026	EUR	282 357	282 846	0.01
500 000	INTESA SANPAOLO SPA 0.625% 23/03/2023	EUR	500 870	500 195	0.02
170 000	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	162 765	163 278	0.01
524 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	461 088	445 777	0.02
100 000	INTESA SANPAOLO SPA 0.75% 17/10/2022	EUR	100 092	100 082	0.00
500 000	INTESA SANPAOLO SPA 1.125% 14/07/2025	EUR	498 653	492 590	0.02
400 000	INTESA SANPAOLO SPA 1.125% 16/06/2027	EUR	376 822	385 300	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	INTESA SANPAOLO SPA 1.5% 10/04/2024	EUR	98 865	99 149	0.00
600 000	INTESA SANPAOLO SPA 3.25% 10/02/2026	EUR	669 162	631 368	0.03
900 000	INTESA SANPAOLO SPA 3.375% 24/01/2025	EUR	983 840	941 292	0.04
100 000	INTESA SANPAOLO SPA 4% 30/10/2023	EUR	102 561	102 692	0.00
100 000	IREN SPA 1.5% 24/10/2027	EUR	90 797	91 339	0.00
100 000	IREN SPA 1.95% 19/09/2025	EUR	97 363	97 983	0.00
140 000	JDE PEET'S NV 1.125% 16/06/2033	EUR	101 027	100 296	0.00
100 000	JPMORGAN CHASE & CO 2.75% 24/08/2022	EUR	100 389	100 364	0.00
1 300 000	JYSKE BANK A/S FRN 01/12/2022	EUR	1 301 982	1 301 937	0.06
100 000	KBC GROUP NV FRN 29/03/2026	EUR	95 723	96 332	0.00
400 000	KBC GROUP NV 0.875% 27/06/2023	EUR	398 496	398 416	0.02
100 000	KONINKLIJKE AHOLD DELHAIZE NV 0.875% 19/09/2024	EUR	96 838	97 269	0.00
3 201 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 10/01/2031	EUR	2 668 018	2 730 549	0.12
350 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2028	EUR	310 909	316 894	0.01
100 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2031	EUR	82 355	83 938	0.00
3 991 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 30/09/2026	EUR	3 717 117	3 767 943	0.17
53 891 000	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 05/05/2027	EUR	50 219 405	50 178 987	2.27
2 517 000	LANDWIRTSCHAFTLICHE RENTENBANK 0.05% 18/12/2029	EUR	2 156 742	2 202 526	0.10
36 464 000	LANDWIRTSCHAFTLICHE RENTENBANK 0.5% 28/02/2029	EUR	33 897 845	33 593 553	1.52
100 000	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	97 612	97 755	0.00
478 000	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	436 959	419 297	0.02
1 634 000	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	1 487 612	1 463 606	0.07
1 019 000	LEASEPLAN CORP NV 1.375% 07/03/2024	EUR	1 003 078	1 001 891	0.05
136 000	LEASEPLAN CORP NV 2.125% 06/05/2025	EUR	132 743	132 138	0.01
4 300 000	LINDE FINANCE BV 0.55% 19/05/2032	EUR	3 355 548	3 404 912	0.15
100 000	LLOYDS BANK PLC 0.25% 25/03/2024	EUR	99 307	98 236	0.00
350 000	LLOYDS BANK PLC 0.5% 11/04/2023	EUR	351 610	349 598	0.02
200 000	LLOYDS BANK PLC 0.625% 14/09/2022	EUR	200 933	200 314	0.01
100 000	LLOYDS BANK PLC 4.875% 13/01/2023	EUR	103 919	102 395	0.00
100 000	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	100 668	100 991	0.00
6 980 000	LLOYDS BANKING GROUP PLC FRN 21/06/2024	EUR	7 037 739	7 037 725	0.33
1 000 000	L'OREAL SA FRN 29/03/2024	EUR	1 010 167	1 010 580	0.05
100 000	LSEG NETHERLANDS BV 0.25% 06/04/2028	EUR	85 043	87 070	0.00
100 000	LSEG NETHERLANDS BV 0.75% 06/04/2033	EUR	77 291	78 648	0.00
100 000	MASTERCARD INC 1.1% 01/12/2022	EUR	100 171	100 181	0.00
264 000	MERCK & CO INC 1.875% 15/10/2026	EUR	255 932	260 267	0.01
200 000	MERCK FINANCIAL SERVICES GMBH 0.5% 16/07/2028	EUR	186 425	178 324	0.01
2 500 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.68% 26/01/2023	EUR	2 502 841	2 502 350	0.11
400 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.98% 09/10/2023	EUR	400 756	397 144	0.02
4 344 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.556% 15/06/2032	EUR	4 296 520	4 333 183	0.21
6 504 000	MIZUHO FINANCIAL GROUP INC FRN 06/09/2029	EUR	5 665 991	5 347 003	0.25
350 000	MIZUHO FINANCIAL GROUP INC FRN 10/04/2023	EUR	350 800	350 585	0.02
200 000	MIZUHO FINANCIAL GROUP INC 1.631% 08/04/2027	EUR	192 886	184 852	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
800 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0% 22/09/2026	EUR	738 348	717 240	0.03
1 500 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.625% 09/09/2032	EUR	1 150 028	1 159 230	0.05
200 000	MONDI FINANCE PLC 1.625% 27/04/2026	EUR	185 919	184 670	0.01
100 000	MORGAN STANLEY FRN 07/05/2032	EUR	94 559	95 156	0.00
181 000	MORGAN STANLEY FRN 29/04/2033	EUR	138 827	143 448	0.01
100 000	MORGAN STANLEY 1.75% 11/03/2024	EUR	99 297	99 476	0.00
128 000	MORGAN STANLEY 1.875% 30/03/2023	EUR	128 852	128 792	0.01
1 000	MUENCHENER HYPOTHEKENBANK EG - EMTN - 0.625% 07/05/2027	EUR	967	948	0.00
3 609 000	MUENCHENER HYPOTHEKENBANK EG 0.125% 01/02/2029	EUR	3 121 275	3 206 777	0.14
175 000	MUENCHENER HYPOTHEKENBANK EG 0.625% 23/10/2026	EUR	170 266	167 365	0.01
2 405 000	NATIONAL AUSTRALIA BANK LTD 0.625% 16/03/2027	EUR	2 277 727	2 246 823	0.10
300 000	NATIONAL AUSTRALIA BANK LTD 0.75% 30/01/2026	EUR	301 976	288 192	0.01
100 000	NATIONAL AUSTRALIA BANK LTD 0.875% 19/02/2027	EUR	98 800	94 773	0.00
5 229 000	NATIONAL GRID NORTH AMERICA INC 1.054% 20/01/2031	EUR	4 499 502	4 266 446	0.20
150 000	NATIONAL GRID PLC 0.163% 20/01/2028	EUR	132 482	127 826	0.01
9 446 000	NATIONAL GRID PLC 2.949% 30/03/2030	EUR	9 481 507	9 085 163	0.42
100 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 0.375% 31/05/2023	EUR	99 013	99 052	0.00
101 000	NATIONWIDE BUILDING SOCIETY - EMTN - 0.625% 19/04/2023	EUR	100 592	100 581	0.00
500 000	NATIONWIDE BUILDING SOCIETY 0.25% 14/09/2028	EUR	411 180	420 725	0.02
144 000	NATWEST GROUP PLC 2.5% 22/03/2023	EUR	145 463	145 361	0.01
1 000 000	NATWEST MARKETS PLC FRN 27/08/2025	EUR	1 005 537	999 430	0.05
425 000	NEDERLANDSE WATERSCHAPSBANK NV 0% 02/10/2034	EUR	406 819	322 150	0.01
3 800 000	NEDERLANDSE WATERSCHAPSBANK NV 0.5% 27/10/2022	EUR	3 818 462	3 808 056	0.17
15 650 000	NEDERLANDSE WATERSCHAPSBANK NV 0.75% 04/10/2041	EUR	12 891 452	11 729 362	0.54
1 319 000	NEDERLANDSE WATERSCHAPSBANK NV 1% 03/09/2025	EUR	1 341 414	1 301 325	0.06
39 000	NESTLE FINANCE INTERNATIONAL LTD 0% 03/12/2025	EUR	36 003	36 573	0.00
100 000	NESTLE FINANCE INTERNATIONAL LTD 0.75% 16/05/2023	EUR	99 922	99 969	0.00
200 000	NORDEA BANK ABP 1.125% 16/02/2027	EUR	182 460	184 534	0.01
100 000	NOVARTIS FINANCE SA 0.125% 20/09/2023	EUR	98 586	98 776	0.00
100 000	NOVARTIS FINANCE SA 1.625% 09/11/2026	EUR	97 736	98 412	0.00
100 000	NOVO NORDISK FINANCE NETHERLANDS BV 1.125% 30/09/2027	EUR	93 779	95 008	0.00
500 000	NYKREDIT REALKREDIT AS FRN 28/07/2031	EUR	445 266	441 970	0.02
100 000	NYKREDIT REALKREDIT AS 0.25% 13/01/2026	EUR	90 140	90 548	0.00
164 000	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	134 574	136 504	0.01
3 212 000	ONTARIO TEACHERS' FINANCE TRUST 0.5% 06/05/2025	EUR	3 149 912	3 117 407	0.14
22 346 000	ONTARIO TEACHERS' FINANCE TRUST 0.9% 20/05/2041	EUR	17 821 816	16 332 467	0.75
61 200 000	ONTARIO TEACHERS' FINANCE TRUST 1.85% 03/05/2032	EUR	60 084 430	57 777 084	2.61
3 000 000	OP CORPORATE BANK PLC FRN 18/01/2024	EUR	3 038 132	3 034 290	0.14
169 000	OP CORPORATE BANK PLC 0.375% 11/10/2022	EUR	169 104	169 096	0.01
400 000	ORANGE SA 1.125% 15/07/2024	EUR	398 861	394 948	0.02
100 000	PEPSICO INC 0.25% 06/05/2024	EUR	97 602	97 921	0.00
275 000	PEPSICO INC 0.5% 06/05/2028	EUR	240 273	245 977	0.01
1 400 000	PPG INDUSTRIES INC 2.75% 01/06/2029	EUR	1 342 068	1 343 426	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	PROCTER & GAMBLE CO 0.5% 25/10/2024	EUR	96 749	97 788	0.00
8 250 000	PROCTER & GAMBLE CO 1.2% 30/10/2028	EUR	7 860 546	7 738 830	0.36
168 000	PROCTER & GAMBLE CO 2% 16/08/2022	EUR	168 433	168 402	0.01
300 000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	262 412	256 743	0.01
100 000	RCI BANQUE SA FRN 12/03/2025	EUR	98 602	97 963	0.00
60 000	RCI BANQUE SA 0.5% 14/07/2025	EUR	54 055	54 188	0.00
50 000	RCI BANQUE SA 2% 11/07/2024	EUR	49 045	49 117	0.00
66 000	ROCHE FINANCE EUROPE BV 0.875% 25/02/2025	EUR	64 659	65 143	0.00
200 000	SANTANDER CONSUMER BANK AS 0.75% 01/03/2023	EUR	199 835	199 762	0.01
300 000	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	289 121	289 866	0.01
200 000	SANTANDER CONSUMER FINANCE SA 0.5% 14/11/2026	EUR	186 927	180 858	0.01
100 000	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	99 157	99 319	0.00
166 000	SAP SE 1.125% 20/02/2023	EUR	166 697	166 420	0.01
415 000	SBB TREASURY OYJ FRN 08/02/2024	EUR	401 374	333 926	0.02
100 000	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	85 071	86 080	0.00
200 000	SFIL SA 0% 23/11/2028	EUR	187 359	178 852	0.01
2 500 000	SFIL SA 0.75% 06/02/2026	EUR	2 432 613	2 443 300	0.11
11 000 000	SFIL SA 1.5% 05/03/2032	EUR	10 629 300	10 394 450	0.48
29 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.125% 05/09/2029	EUR	23 879	24 341	0.00
50 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.25% 28/02/2031	EUR	47 192	44 773	0.00
800 000	SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11/11/2026	EUR	767 764	778 368	0.04
783 000	SNAM SPA 0.75% 17/06/2030	EUR	629 011	628 491	0.03
703 000	SNAM SPA 0.75% 20/06/2029	EUR	577 399	586 422	0.03
100 000	SOLVAY SA 2.75% 02/12/2027	EUR	95 323	95 490	0.00
100 000	SPAREBANK 1 OESTLANDET 0.875% 13/03/2023	EUR	99 833	99 846	0.00
500 000	SPAREBANK 1 SMN 0.01% 18/02/2028	EUR	419 089	425 985	0.02
221 000	SPAREBANK 1 SR-BANK ASA 0.625% 25/03/2024	EUR	217 040	216 419	0.01
100 000	SPAREBANKEN VEST BOLIGKREDITT AS 0.01% 11/11/2026	EUR	91 852	92 774	0.00
280 000	SP-KIINNITYSLUOTTOPANKKI OYJ 0.05% 19/06/2026	EUR	259 344	262 576	0.01
100 000	SUMITOMO MITSUI BANKING CORP 0.01% 10/09/2025	EUR	95 777	94 452	0.00
5 000 000	SVENSKA HANDELSBANKEN AB 0.5% 18/02/2030	EUR	4 002 050	4 041 400	0.18
123 000	SVENSKA HANDELSBANKEN AB 2.625% 23/08/2022	EUR	123 389	123 400	0.01
100 000	SWEDBANK AB 0.25% 07/11/2022	EUR	100 011	100 007	0.00
126 000	SWEDBANK AB 0.4% 29/08/2023	EUR	124 375	124 503	0.01
1 000 000	SWEDBANK AB 2.1% 25/05/2027	EUR	1 002 122	972 800	0.04
100 000	TELEFONICA EMISIONES SA 1.447% 22/01/2027	EUR	95 115	95 987	0.00
100 000	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	92 718	93 886	0.00
100 000	TELEFONICA EMISIONES SA 3.987% 23/01/2023	EUR	101 952	101 905	0.00
100 000	TELIA CO AB 3.625% 14/02/2024	EUR	102 864	103 020	0.00
100 000	TELSTRA CORP LTD 3.5% 21/09/2022	EUR	100 734	100 713	0.00
100 000	THERMO FISHER SCIENTIFIC FINANCE I BV FRN 18/11/2023	EUR	99 879	99 661	0.00
114 000	THERMO FISHER SCIENTIFIC INC 0.875% 01/10/2031	EUR	93 493	95 726	0.00
461 000	THERMO FISHER SCIENTIFIC INC 1.4% 23/01/2026	EUR	456 623	446 621	0.02
1 400 000	THERMO FISHER SCIENTIFIC INC 1.45% 16/03/2027	EUR	1 348 149	1 338 988	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
810 000	THERMO FISHER SCIENTIFIC INC 2.375% 15/04/2032	EUR	791 176	769 557	0.03
100 000	TLG IMMOBILIEN AG 1.5% 28/05/2026	EUR	87 579	86 921	0.00
14 899 000	TORONTO-DOMINION BANK 0% 09/02/2024	EUR	14 512 668	14 626 198	0.67
600 000	TORONTO-DOMINION BANK 0.1% 19/07/2027	EUR	558 998	548 406	0.02
100 000	TOYOTA MOTOR FINANCE NETHERLANDS BV 0.625% 26/09/2023	EUR	99 892	99 055	0.00
200 000	UBS AG/LONDON 0.625% 23/01/2023	EUR	200 228	200 192	0.01
1 600 000	UBS AG/LONDON 0.75% 21/04/2023	EUR	1 597 649	1 598 160	0.07
600 000	UBS GROUP AG FRN 21/03/2025	EUR	584 823	586 236	0.03
2 306 000	UBS GROUP AG 0.875% 03/11/2031	EUR	1 787 084	1 802 508	0.08
500 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 27/02/2027	EUR	437 318	434 990	0.02
300 000	UNICREDIT SPA FRN 25/06/2025	EUR	289 497	290 343	0.01
350 000	UNICREDIT SPA 1% 18/01/2023	EUR	349 984	349 984	0.02
100 000	UNICREDIT SPA 2% 04/03/2023	EUR	100 693	100 666	0.00
300 000	UNICREDIT SPA 3% 31/01/2024	EUR	317 495	308 112	0.01
100 000	UNILEVER FINANCE NETHERLANDS BV 1.375% 04/09/2030	EUR	89 686	90 997	0.00
1 808 000	UNIONE DI BANCHE ITALIANE SPA 0.375% 14/09/2026	EUR	1 756 857	1 706 463	0.08
200 000	UNIONE DI BANCHE ITALIANE SPA 0.5% 15/07/2024	EUR	197 986	196 334	0.01
118 000	UNIONE DI BANCHE ITALIANE SPA 1% 25/09/2025	EUR	121 075	115 642	0.01
250 000	UNIONE DI BANCHE ITALIANE SPA 1.25% 07/02/2025	EUR	257 943	248 273	0.01
4 000 000	VEOLIA ENVIRONNEMENT SA 0.8% 15/01/2032	EUR	3 152 290	3 216 520	0.14
1 100 000	VEOLIA ENVIRONNEMENT SA 1.59% 10/01/2028	EUR	1 020 063	1 034 693	0.05
2 100 000	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	1 931 780	1 960 896	0.09
100 000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	EUR	84 167	85 192	0.00
150 000	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	137 090	138 456	0.01
104 000	VERIZON COMMUNICATIONS INC 1.25% 08/04/2030	EUR	96 189	92 034	0.00
100 000	VF CORP 0.625% 20/09/2023	EUR	98 705	98 826	0.00
100 000	VISA INC 1.5% 15/06/2026	EUR	97 114	97 979	0.00
400 000	VODAFONE GROUP PLC 1.6% 29/07/2031	EUR	344 396	352 472	0.02
100 000	VODAFONE GROUP PLC 1.75% 25/08/2023	EUR	100 325	100 488	0.00
1 400 000	VOLVO TREASURY AB FRN 13/09/2023	EUR	1 407 550	1 406 678	0.06
1 800 000	VOLVO TREASURY AB FRN 31/05/2024	EUR	1 811 559	1 811 538	0.08
334 000	VOLVO TREASURY AB 0.125% 17/09/2024	EUR	320 326	321 619	0.01
200 000	VONOVIA FINANCE BV 1% 09/07/2030	EUR	168 195	153 708	0.01
200 000	VONOVIA FINANCE BV 1.125% 08/09/2025	EUR	187 229	187 406	0.01
100 000	VONOVIA FINANCE BV 1.5% 14/01/2028	EUR	87 695	87 693	0.00
100 000	VONOVIA FINANCE BV 1.5% 22/03/2026	EUR	92 810	92 125	0.00
100 000	VONOVIA SE 0% 01/09/2023	EUR	97 825	97 909	0.00
500 000	VONOVIA SE 1.875% 28/06/2028	EUR	444 310	438 550	0.02
100 000	WESTPAC BANKING CORP FRN 13/05/2031	EUR	87 408	87 443	0.00
3 360 000	WESTPAC BANKING CORP 0.01% 22/09/2028	EUR	3 192 217	2 922 091	0.13
200 000	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	EUR	169 902	167 922	0.01
100 000	WPP FINANCE 2013 3% 20/11/2023	EUR	100 828	100 950	0.00
1 430 000	YORKSHIRE BUILDING SOCIETY - EMTN - 0.375% 11/04/2023	EUR	1 430 822	1 427 054	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	YORKSHIRE BUILDING SOCIETY 0.75% 10/11/2022	EUR	201 242	200 484	0.01
Total Bonds			914 187 055	895 808 660	40.36
Supranationals, Governments and Local Public Authorities, Debt Instruments					
491 000	AFRICAN DEVELOPMENT BANK 0.125% 07/10/2026	EUR	451 780	461 731	0.02
8 000	AFRICAN DEVELOPMENT BANK 0.25% 21/11/2024	EUR	7 702	7 796	0.00
800 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC - EMTN - 0.25% 21/07/2026	EUR	762 776	761 424	0.03
1 000 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0% 25/03/2025	EUR	984 292	967 290	0.04
9 400 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0.125% 29/09/2031	EUR	7 751 381	7 861 502	0.35
16 200 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0.25% 29/06/2029	EUR	14 232 591	14 527 512	0.65
65 800 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0.5% 25/05/2030	EUR	58 173 122	58 987 068	2.67
28 600 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 1.125% 02/03/2037	EUR	24 022 425	23 883 288	1.08
6 700 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 1.625% 25/05/2032	EUR	6 351 466	6 378 668	0.29
100 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 2.25% 28/05/2026	EUR	104 490	102 808	0.00
200 000	AGENCE FRANCAISE DE DEVELOPPEMENT 0.5% 31/10/2025	EUR	202 306	194 156	0.01
25 000	ASIAN D DEVELOPMENT GROIP INC 0.35% 16/07/2025	EUR	23 819	24 207	0.00
1 798 000	ASIAN DEVELOPMENT BANK 0% 24/10/2029	EUR	1 520 535	1 566 687	0.07
642 000	ASIAN DEVELOPMENT BANK 1.4% 06/02/2037	EUR	549 995	567 509	0.03
100 000	AUTONOMOUS COMMUNITY OF ANDALUSIA SPAIN 1.375% 30/04/2029	EUR	97 450	94 961	0.00
23 302 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.42% 30/04/2031	EUR	20 332 522	19 654 305	0.89
800 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.997% 30/09/2024	EUR	801 240	797 216	0.04
1 000	BASQUE GOVERNMENT 0.25% 30/04/2031	EUR	825	838	0.00
696 000	BASQUE GOVERNMENT 1.125% 30/04/2029	EUR	649 685	656 015	0.03
11 638 000	BASQUE GOVERNMENT 1.45% 30/04/2028	EUR	11 004 625	11 360 550	0.51
500 000	BASQUE GOVERNMENT 1.75% 16/03/2026	EUR	493 618	503 000	0.02
4 874 000	BTPS INFLATION FRN 15/05/2023	EUR	5 677 584	5 725 888	0.26
5 164 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2024	EUR	6 370 077	6 354 459	0.29
1 600 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 0% 25/05/2031	EUR	1 324 616	1 343 424	0.06
2 000 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 0% 25/11/2030	EUR	1 672 610	1 697 740	0.08
12 200 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 0.45% 19/01/2032	EUR	10 113 495	10 501 272	0.47
22 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 2.375% 25/01/2024	EUR	22 680	22 531	0.00
200 000	CAISSE DES DEPOTS ET CONSIGNATIONS 0% 19/06/2024	EUR	194 607	196 534	0.01
300 000	CAISSE DES DEPOTS ET CONSIGNATIONS 0.75% 18/09/2028	EUR	288 834	282 468	0.01
204 000	CASSA DEPOSITI E PRESTITI SPA FRN 28/06/2026	EUR	204 292	204 743	0.01
500 000	CASSA DEPOSITI E PRESTITI SPA 1.5% 20/04/2023	EUR	503 455	503 660	0.02
500 000	COMMUNAUTE FRANCAISE DE BELGIQUE 1.625% 03/05/2032	EUR	491 208	472 040	0.02
7 989 000	CORP ANDINA DE FOMENTO 0.25% 04/02/2026	EUR	7 553 012	7 497 517	0.34
496 000	CORP ANDINA DE FOMENTO 0.625% 20/11/2026	EUR	488 809	464 856	0.02
3 500 000	CORP ANDINA DE FOMENTO 1.125% 13/02/2025	EUR	3 421 560	3 438 925	0.15
92 000	COUNCIL OF EUROPE DEVELOPMENT BANK - EMTN - 0.375% 08/06/2026	EUR	86 300	88 058	0.00
50 000	COUNCIL OF EUROPE DEVELOPMENT BANK 0% 15/04/2028	EUR	44 116	45 310	0.00
15 801 000	COUNCIL OF EUROPE DEVELOPMENT BANK 0.25% 19/01/2032	EUR	13 538 973	13 330 198	0.60
278 000	COUNCIL OF EUROPE DEVELOPMENT BANK 0.375% 27/03/2025	EUR	269 885	270 869	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
12 080 000	COUNCIL OF EUROPE DEVELOPMENT BANK 1% 13/04/2029	EUR	11 138 183	11 450 511	0.52
155 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.875% 10/04/2035	EUR	126 258	130 020	0.01
77 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.95% 14/02/2028	EUR	72 074	74 017	0.00
29 000 000	EUROPEAN FINANCIAL STABILITY FACILITY 2.375% 21/06/2032	EUR	28 747 410	29 692 230	1.34
100 000	EUROPEAN INVESTMENT BANK 0.01% 15/11/2030	EUR	83 267	85 225	0.00
11 089 000	EUROPEAN INVESTMENT BANK 0.25% 14/09/2029	EUR	9 963 437	9 923 435	0.45
24 085 000	EUROPEAN INVESTMENT BANK 1.5% 15/06/2032	EUR	22 486 960	22 836 674	1.03
35 000 000	EUROPEAN INVESTMENT BANK 3.625% 14/03/2042	EUR	41 130 424	41 760 600	1.89
1 000 000	EUROPEAN UNION 0% 09/09/2022	EUR	1 000 800	1 000 640	0.05
14 564 397	EUROPEAN UNION 0% 22/04/2031	EUR	11 837 651	12 270 650	0.55
122 000	EUROPEAN UNION 0.2% 04/06/2036	EUR	91 282	91 667	0.00
3 986 000	EUROPEAN UNION 0.8% 04/07/2025	EUR	3 927 150	3 942 234	0.18
174 000	EUROPEAN UNION 1.875% 04/04/2024	EUR	177 289	176 944	0.01
1 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	718	714	0.00
21 100 000	FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO FTA 0.5% 17/03/2023	EUR	21 107 429	21 122 155	0.95
160 592 022	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2038	EUR	173 871 290	172 486 984	7.78
4 973 912	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2029	EUR	4 603 604	4 475 427	0.20
657 321	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2041	EUR	448 240	409 577	0.02
118 000	INSTITUTO DE CREDITO OFICIAL 0.2% 31/01/2024	EUR	117 454	116 671	0.01
52 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.01% 24/04/2028	EUR	46 217	47 029	0.00
1 000	INTERNATIONAL DEVELOPMENT ASSOCIATION 0.35% 22/04/2036	EUR	755	763	0.00
11 707 610.59	ITALY BTPS 0% 01/05/2031	EUR	10 713 810	8 785 508	0.40
1 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2024	EUR	973	974	0.00
217 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2037	EUR	150 765	125 400	0.01
606 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2038	EUR	407 074	336 094	0.02
11 409 418.15	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2024	EUR	11 367 305	10 971 753	0.49
882 717	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2025	EUR	875 592	826 726	0.04
882 625	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2028	EUR	846 133	739 604	0.03
1 171 873.57	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2030	EUR	1 002 925	904 511	0.04
35 183 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	39 032 145	39 736 607	1.79
27 345 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2030	EUR	29 075 753	29 023 913	1.31
1 372 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	1 934 775	1 942 743	0.09
45 346 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	63 713 107	63 070 366	2.85
11 794 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2035	EUR	18 957 502	18 069 915	0.81
453 625	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2023	EUR	454 419	449 805	0.02
2 599 622.9	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2034	EUR	2 001 463	1 706 964	0.08
27 857 861.92	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2039	EUR	19 839 887	14 966 636	0.67
5 417 625	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2022	EUR	5 441 788	5 418 329	0.24
616 046.12	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2023	EUR	618 118	608 204	0.03
830 934.55	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2026	EUR	812 465	756 940	0.03
9 340 375	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2027	EUR	9 137 362	8 209 723	0.37

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
649 382.79	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2029	EUR	575 951	526 565	0.02
3 211 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2023	EUR	3 230 805	3 222 945	0.15
1 822 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/03/2023	EUR	1 831 891	1 828 814	0.08
5 929 000	ITALY BUONI POLIENNALI DEL TESORO 1% 15/07/2022	EUR	5 934 040	5 932 142	0.27
1 227 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	1 232 642	1 231 098	0.06
110 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	94 818	96 258	0.00
1 334 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	1 339 389	1 345 619	0.06
60 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	60 270	61 086	0.00
1 550 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	1 587 246	1 567 779	0.07
605 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	597 909	574 078	0.03
2 865 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	2 967 166	2 854 228	0.13
1 379 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	1 437 228	1 446 240	0.07
36 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	38 268	37 972	0.00
3 993 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	4 295 926	4 340 191	0.20
9 211 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	9 304 952	9 296 386	0.42
5 283 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	6 230 849	6 436 807	0.29
2 012 000	ITALY CERTIFICATI DI CREDITO DEL TESORO/ CCTS-EU FRN 15/07/2023	EUR	2 024 364	2 025 641	0.09
26 557 120	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	24 164 323	24 748 315	1.12
380 000	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	300 118	284 042	0.01
499 000	KOMMUNEKREDIT 0.75% 18/05/2027	EUR	486 066	476 939	0.02
27 195 000	LAND BERLIN 0.625% 20/03/2026	EUR	26 777 965	26 396 555	1.19
399 000	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.75% 06/05/2030	EUR	343 050	343 128	0.02
2 185 000	LITHUANIA GOVERNMENT INTERNATIONAL BOND 2.125% 01/06/2032	EUR	2 156 430	2 045 466	0.09
150 000	LUXEMBOURG GOVERNMENT BOND 0% 13/11/2026	EUR	140 958	140 414	0.01
568 000	NORDIC INVESTMENT BANK 0.375% 19/09/2022	EUR	568 809	568 772	0.03
100 000	PROVINCE OF QUEBEC CANADA 0.5% 25/01/2032	EUR	86 873	84 503	0.00
5 000 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.35% 20/06/2029	EUR	4 383 075	4 512 150	0.20
500 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.875% 25/05/2027	EUR	476 738	482 325	0.02
100 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 1.75% 25/05/2031	EUR	100 938	97 453	0.00
5 600 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 1.875% 25/05/2032	EUR	5 532 940	5 405 400	0.24
50 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 2.875% 09/09/2022	EUR	51 422	50 263	0.00
1 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	712	666	0.00
12 000	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 5.2% 31/07/2034	EUR	16 717	13 657	0.00
2 451 000	REPUBLIC OF LITHUANIA 0.5% 19/06/2029	EUR	2 092 382	2 096 095	0.09
294 000	SLOVAKIA GOVERNMENT BOND 0.25% 14/05/2025	EUR	288 173	285 180	0.01
139 200	SLOVAKIA GOVERNMENT BOND 1.625% 21/01/2031	EUR	144 497	131 636	0.01
1 207 413	SLOVAKIA GOVERNMENT BOND 3.375% 15/11/2024	EUR	1 311 311	1 274 038	0.06
1 000 000	SLOVENIA GOVERNMENT BOND 0% 12/02/2031	EUR	885 405	824 140	0.04
1 989 000	SLOVENIA GOVERNMENT BOND 1% 06/03/2028	EUR	2 001 720	1 926 108	0.09
1 447 000	SLOVENIA GOVERNMENT BOND 1.25% 22/03/2027	EUR	1 488 031	1 440 069	0.06
411 000	SLOVENIA GOVERNMENT BOND 2.125% 28/07/2025	EUR	436 398	428 283	0.02
400 000	SNCF RESEAU EPIC 1% 09/11/2031	EUR	382 850	363 924	0.02
500 000	SNCF RESEAU EPIC 1.125% 25/05/2030	EUR	487 193	472 215	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
50 000	SNCF RESEAU EPIC 5% 10/10/2033	EUR	71 031	63 265	0.00
581 000	SNCF RESEAU FRN 28/02/2023	EUR	838 819	851 570	0.04
53 700 000	SOCIETE DU GRAND PARIS EPIC 0.3% 02/09/2036	EUR	38 972 586	40 017 240	1.80
26 200 000	SOCIETE DU GRAND PARIS EPIC 0.875% 10/05/2046	EUR	19 841 052	18 000 972	0.81
500 000	SOCIETE DU GRAND PARIS EPIC 1% 26/11/2051	EUR	353 594	324 080	0.01
700 000	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028	EUR	685 479	674 156	0.03
24 500 000	SOCIETE DU GRAND PARIS EPIC 1.625% 08/04/2042	EUR	23 295 536	20 602 050	0.93
500 000	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030	EUR	463 800	451 845	0.02
420 550	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2022	EUR	422 554	420 621	0.02
143 050	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2023	EUR	144 425	142 192	0.01
8 000 050	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2024	EUR	8 091 518	7 826 609	0.35
227 550	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2025	EUR	231 033	217 759	0.01
299 350	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2026	EUR	302 921	280 952	0.01
31 550	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2027	EUR	31 754	28 887	0.00
3 489 100	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2029	EUR	3 254 894	3 016 641	0.14
3 706 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2030	EUR	3 460 786	3 110 082	0.14
3 718 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2031	EUR	3 315 556	3 013 506	0.14
6 683 650	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2032	EUR	5 839 289	5 224 943	0.24
1 186 400	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2033	EUR	1 085 076	884 924	0.04
1 284 500	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2034	EUR	1 154 669	933 022	0.04
370 200	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2035	EUR	325 125	259 525	0.01
1 890 500	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2036	EUR	1 510 103	1 280 360	0.06
3 167 400	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2037	EUR	2 561 026	2 059 792	0.09
3 703 500	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2038	EUR	2 825 993	2 298 318	0.10
2 053 500	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2039	EUR	1 532 537	1 240 519	0.06
1 818 500	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2040	EUR	1 328 660	1 069 096	0.05
6 416 400	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2041	EUR	4 629 935	3 631 426	0.16
89 550	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2023	EUR	90 194	89 492	0.00
7 821 800	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2024	EUR	7 887 276	7 708 931	0.35
716 800	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2025	EUR	726 674	694 465	0.03
496 187	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2026	EUR	501 906	470 405	0.02
1 376 800	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2027	EUR	1 387 993	1 278 042	0.06
957 800	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2028	EUR	959 079	863 160	0.04
1 752 600	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2029	EUR	1 740 980	1 539 992	0.07
617 600	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2030	EUR	580 198	526 208	0.02
1 091 600	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2031	EUR	1 027 142	900 319	0.04
2 054 600	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2032	EUR	1 813 247	1 630 900	0.07
1 407 580	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2033	EUR	1 272 986	1 082 133	0.05
1 822 800	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2034	EUR	1 626 598	1 347 760	0.06
1 822 800	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2035	EUR	1 596 574	1 299 401	0.06
824 600	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2036	EUR	690 601	567 424	0.03
1 839 600	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2037	EUR	1 548 611	1 220 814	0.06
108 150	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2022	EUR	108 811	108 192	0.00
108 150	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2023	EUR	109 299	106 968	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
108 150	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2024	EUR	109 701	105 310	0.00
108 150	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2025	EUR	109 748	103 160	0.00
108 150	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2026	EUR	109 421	100 317	0.00
108 150	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2027	EUR	108 479	98 130	0.00
108 150	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2028	EUR	107 545	95 157	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2029	EUR	15 086	13 285	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2030	EUR	14 873	12 754	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2031	EUR	14 602	12 382	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2032	EUR	14 353	11 923	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2033	EUR	14 103	11 532	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2034	EUR	13 839	11 087	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2035	EUR	13 552	10 724	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2036	EUR	13 282	10 303	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2037	EUR	13 075	9 916	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2038	EUR	12 783	9 609	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2039	EUR	12 504	9 331	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2040	EUR	12 256	8 947	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2041	EUR	11 091	8 613	0.00
10 000 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 21/01/2037	EUR	8 189 764	6 681 200	0.30
100 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/04/2024	EUR	101 309	98 277	0.00
10 000 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2025	EUR	10 164 350	9 605 400	0.43
10 000 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2032	EUR	8 830 702	7 851 800	0.35
48 000 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2040	EUR	37 619 109	28 667 520	1.29
27 200 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2041	EUR	20 610 824	15 531 744	0.70
4 000 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/01/2023	EUR	4 031 220	3 998 240	0.18
5 000 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/01/2024	EUR	5 062 000	4 931 850	0.22
49 833	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/01/2029	EUR	49 639	43 937	0.00
17 000 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/10/2024	EUR	17 224 496	16 605 770	0.75
350 000	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	348 560	348 856	0.02
11 830 000	SPAIN GOVERNMENT BOND 0.45% 31/10/2022	EUR	11 872 400	11 855 435	0.53
653 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	633 474	636 133	0.03
1 229 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	1 232 724	1 240 565	0.06
124 646 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	127 774 214	123 081 692	5.56
580 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	609 205	609 818	0.03
764 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	829 333	840 996	0.04
17 502 000	SPAIN GOVERNMENT INFLATION LINKED BOND - 1US A2B - FRN 30/11/2024	EUR	22 175 271	22 150 704	1.00
30 000	STATE OF BRANDENBURG 0.01% 26/06/2028	EUR	26 882	27 095	0.00
4 182 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0% 12/10/2035	EUR	3 274 800	3 081 423	0.14
300 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.125% 16/03/2023	EUR	301 269	299 505	0.01
100 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.2% 16/02/2024	EUR	100 238	98 746	0.00
1 205 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.2% 27/01/2051	EUR	957 545	682 030	0.03
25 675 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.5% 15/01/2052	EUR	19 185 153	15 879 988	0.72
82 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.65% 22/02/2038	EUR	79 391	74 282	0.00
500 000	STATE OF RHINELAND-PALATINATE 0.01% 21/01/2031	EUR	420 790	424 135	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
30 000	STATE OF SAXONY-ANHALT 0.75% 29/01/2029	EUR	30 218	28 122	0.00
30 000 000	UNEDIC ASSEO 1.25% 25/05/2033	EUR	28 436 400	27 193 500	1.23
25 400 000	UNEDIC ASSEO 1.5% 20/04/2032	EUR	23 804 138	24 069 548	1.08
27 000 000	UNEDIC ASSEO 1.75% 25/11/2032	EUR	25 906 095	26 007 750	1.17
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 396 874 545	1 350 906 989	60.86
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			2 311 061 600	2 246 715 649	101.22
Total Investments			2 311 061 600	2 246 715 649	101.22

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	60.86	France	27.41
Banks	27.64	Spain	19.82
Investment Banking and Brokerage Services	7.83	Italy	11.96
Gas, Water and Multi-utilities	0.79	Canada	10.26
Industrial Transportation	0.54	Germany	9.23
Consumer Services	0.47	Luxembourg	4.83
Oil, Gas and Coal	0.46	Netherlands	4.74
Chemicals	0.37	United Kingdom	3.73
Personal Care, Drug and Grocery Stores	0.37	United States of America	3.16
Beverages	0.35	Belgium	2.06
Medical Equipment and Services	0.25	Australia	0.67
Aerospace and Defense	0.20	Japan	0.60
Automobiles and Parts	0.16	Venezuela	0.51
Software and Computer Services	0.15	Sweden	0.46
Real Estate Investment and Services	0.12	Denmark	0.41
Technology Hardware and Equipment	0.12	Finland	0.21
Health Care Providers	0.09	Slovenia	0.21
General Industrials	0.07	Jersey	0.20
Telecommunications Service Providers	0.07	Lithuania	0.20
Open-end and Miscellaneous Investment Vehicles	0.05	Switzerland	0.15
Personal Goods	0.05	Austria	0.13
Electricity	0.04	Philippines	0.10
Non-life Insurance	0.04	Slovakia	0.08
Finance and Credit Services	0.03	Norway	0.05
Life Insurance	0.03	Ireland	0.02
Real Estate Investment Trusts	0.03	Ivory Coast	0.02
Pharmaceuticals and Biotechnology	0.02		
Electronic and Electrical Equipment	0.01		
Industrial Support Services	0.01		
	101.22		101.22

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
15 000	ALLSTATE CORP 3.28% 15/12/2026	USD	14 533	14 823	0.00
200 000	AMERICAN HONDA FINANCE CORP 0.75% 09/08/2024	USD	187 804	188 468	0.06
340 000	APPLE INC 3% 20/06/2027	USD	331 543	332 969	0.10
350 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 21/11/2022	USD	349 499	349 489	0.11
1 333 000	BANK OF AMERICA CORP FRN 05/02/2026	USD	1 310 525	1 298 942	0.41
1 159 000	BANK OF AMERICA CORP FRN 05/03/2024	USD	1 155 637	1 152 347	0.36
100 000	BANK OF AMERICA CORP 3.248% 21/10/2027	USD	96 133	94 301	0.03
14 000	BANK OF NEW YORK MELLON CORP 2.1% 24/10/2024	USD	13 684	13 572	0.00
16 000	BANK OF NOVA SCOTIA FRN 15/04/2024	USD	15 882	15 827	0.00
188 000	BANK OF NOVA SCOTIA FRN 31/07/2024	USD	186 288	185 616	0.06
80 000	BANK OF NOVA SCOTIA 1.05% 02/03/2026	USD	75 847	71 562	0.02
30 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.95% 23/06/2023	USD	29 292	29 215	0.01
30 000	CANADIAN IMPERIAL BANK OF COMMERCE 1.25% 22/06/2026	USD	26 710	26 798	0.01
10 000	CATERPILLAR FINANCIAL SERVICES CORP 0.9% 02/03/2026	USD	9 548	9 103	0.00
898 000	CHARLES SCHWAB CORP FRN 18/03/2024	USD	890 445	891 112	0.28
808 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.908% 23/07/2025	USD	806 808	810 658	0.25
76 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 3.7% 15/11/2029	USD	71 855	69 793	0.02
200 000	EBAY INC 3.45% 01/08/2024	USD	200 046	198 300	0.06
75 000	EXELON CORP 3.95% 15/06/2025	USD	74 033	74 729	0.02
25 000	EXXON MOBIL CORP 3.294% 19/03/2027	USD	25 780	24 655	0.01
50 000	HCA INC 5.875% 01/02/2029	USD	52 619	50 448	0.02
101 000	INTEL CORP 2.7% 15/12/2022	USD	100 898	101 149	0.03
136 000	MAGALLANES INC FRN 15/03/2024	USD	135 759	135 744	0.04
1 224 000	MORGAN STANLEY FRN 08/05/2024	USD	1 224 904	1 223 976	0.38
1 575 000	MORGAN STANLEY FRN 24/10/2023	USD	1 578 298	1 578 024	0.50
20 000	PROCTER & GAMBLE CO 1.95% 23/04/2031	USD	17 559	17 318	0.01
99 000	PROLOGIS LP 1.25% 15/10/2030	USD	81 081	78 900	0.02
80 000	TORONTO-DOMINION BANK 2% 10/09/2031	USD	72 221	65 150	0.02
201 000	TORONTO-DOMINION BANK 3.5% 19/07/2023	USD	201 730	201 770	0.06
200 000	VONTIER CORP 1.8% 01/04/2026	USD	174 938	175 536	0.05
15 000	WALMART INC 3.7% 26/06/2028	USD	14 918	14 965	0.00
4 207 000	WELLS FARGO & CO FRN 31/10/2023	USD	4 224 988	4 209 650	1.32
Total Bonds			13 751 805	13 704 909	4.26
Supranationals, Governments and Local Public Authorities, Debt Instruments					
114 000	ASIAN DEVELOPMENT BANK 2.125% 19/03/2025	USD	113 438	111 241	0.03
200 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE - REGS - 3.375% 20/03/2024	USD	204 729	200 862	0.06
559 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT FRN 15/10/2024	USD	560 376	560 839	0.17
400 000	EUROPEAN INVESTMENT BANK FRN 05/03/2024	USD	401 246	401 232	0.12
1 900 000	INTERNATIONAL FINANCE CORP FRN 15/12/2022	USD	1 899 673	1 899 354	0.59
3 023 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	3 850 700	3 810 279	1.18

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 779 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	9 562 691	9 009 240	2.80
1 102 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	1 654 169	1 616 247	0.50
11 647 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	14 378 638	13 579 511	4.22
12 780 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	14 812 526	13 724 266	4.26
8 731 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	12 819 617	10 211 976	3.17
6 951 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	10 084 568	7 688 597	2.39
1 399 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	2 993 926	2 924 645	0.91
4 777 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	6 069 158	6 042 753	1.88
13 924 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	17 434 762	16 422 203	5.10
10 478 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	12 967 885	12 180 335	3.78
507 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	537 533	557 236	0.17
3 432 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2030	USD	3 863 712	3 694 600	1.15
5 569 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2024	USD	6 394 552	6 318 687	1.96
104 609 800	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	88 526 043	86 687 202	26.93
1 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	675	695	0.00
110 069 500	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	95 268 153	94 702 764	29.42
903 500	UNITED STATES TREASURY NOTE/BOND 1.25% 30/09/2028	USD	823 491	808 985	0.25
1 388 400	UNITED STATES TREASURY NOTE/BOND 1.25% 31/05/2028	USD	1 251 079	1 250 373	0.39
18 766 600	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	16 031 547	15 794 732	4.91
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			322 504 887	310 198 854	96.34
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			336 256 692	323 903 763	100.60
Total Investments			336 256 692	323 903 763	100.60

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	96.34	United States of America	99.92
Banks	2.40	Canada	0.19
Investment Banking and Brokerage Services	1.29	United Kingdom	0.17
Leisure Goods	0.25	Luxembourg	0.12
Technology Hardware and Equipment	0.13	Australia	0.11
Consumer Services	0.06	France	0.06
General Industrials	0.05	Philippines	0.03
Electricity	0.02		
Health Care Providers	0.02		
Real Estate Investment and Services	0.02		
Oil, Gas and Coal	0.01		
Personal Care, Drug and Grocery Stores	0.01		
	100.60		100.60

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
3 155 200	UNITED STATES TREASURY NOTE/BOND - WHEN ISSUED 2.25% 30/04/2024	USD	3 213 797	3 114 281	1.02
4 043 000	UNITED STATES TREASURY NOTE/BOND 0.125% 15/01/2024	USD	3 944 065	3 870 067	1.27
5 212 500	UNITED STATES TREASURY NOTE/BOND 0.125% 15/02/2024	USD	5 074 061	4 979 566	1.63
3 248 600	UNITED STATES TREASURY NOTE/BOND 0.125% 15/07/2023	USD	3 199 730	3 155 076	1.03
3 260 000	UNITED STATES TREASURY NOTE/BOND 0.125% 15/08/2023	USD	3 205 235	3 157 616	1.04
3 158 100	UNITED STATES TREASURY NOTE/BOND 0.125% 15/09/2023	USD	3 100 670	3 052 254	1.00
3 555 800	UNITED STATES TREASURY NOTE/BOND 0.125% 15/10/2023	USD	3 484 602	3 428 430	1.12
3 973 600	UNITED STATES TREASURY NOTE/BOND 0.125% 15/12/2023	USD	3 883 086	3 812 638	1.25
5 332 800	UNITED STATES TREASURY NOTE/BOND 0.125% 30/06/2023	USD	5 253 672	5 186 773	1.70
5 023 600	UNITED STATES TREASURY NOTE/BOND 0.125% 31/07/2023	USD	4 942 225	4 873 284	1.60
5 282 300	UNITED STATES TREASURY NOTE/BOND 0.125% 31/08/2023	USD	5 188 294	5 111 863	1.68
5 058 600	UNITED STATES TREASURY NOTE/BOND 0.25% 15/03/2024	USD	4 927 865	4 829 382	1.58
4 426 800	UNITED STATES TREASURY NOTE/BOND 0.25% 15/05/2024	USD	4 301 075	4 207 016	1.38
2 856 700	UNITED STATES TREASURY NOTE/BOND 0.25% 15/06/2023	USD	2 823 428	2 784 390	0.91
4 536 000	UNITED STATES TREASURY NOTE/BOND 0.25% 15/06/2024	USD	4 394 308	4 300 872	1.41
4 268 900	UNITED STATES TREASURY NOTE/BOND 0.25% 15/11/2023	USD	4 187 880	4 112 651	1.35
5 392 400	UNITED STATES TREASURY NOTE/BOND 0.25% 30/09/2023	USD	5 298 119	5 214 620	1.70
3 699 000	UNITED STATES TREASURY NOTE/BOND 0.25% 31/05/2025	USD	3 435 354	3 412 906	1.12
3 643 300	UNITED STATES TREASURY NOTE/BOND 0.375% 15/04/2024	USD	3 554 248	3 477 928	1.14
3 972 300	UNITED STATES TREASURY NOTE/BOND 0.375% 15/07/2024	USD	3 858 832	3 767 789	1.24
4 560 800	UNITED STATES TREASURY NOTE/BOND 0.375% 15/08/2024	USD	4 421 914	4 314 232	1.41
5 204 300	UNITED STATES TREASURY NOTE/BOND 0.375% 15/09/2024	USD	5 032 092	4 910 745	1.61
3 767 000	UNITED STATES TREASURY NOTE/BOND 0.375% 30/04/2025	USD	3 496 346	3 495 364	1.15
5 074 900	UNITED STATES TREASURY NOTE/BOND 0.375% 31/10/2023	USD	4 982 457	4 903 821	1.61
5 171 000	UNITED STATES TREASURY NOTE/BOND 0.5% 30/11/2023	USD	5 078 599	4 995 267	1.64
3 563 000	UNITED STATES TREASURY NOTE/BOND 0.5% 31/03/2025	USD	3 344 470	3 325 003	1.09
5 212 500	UNITED STATES TREASURY NOTE/BOND 0.625% 15/10/2024	USD	5 055 969	4 938 030	1.62
5 033 400	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2023	USD	4 952 824	4 868 831	1.60
4 819 700	UNITED STATES TREASURY NOTE/BOND 0.75% 15/11/2024	USD	4 681 081	4 568 925	1.50
4 853 000	UNITED STATES TREASURY NOTE/BOND 0.875% 31/01/2024	USD	4 764 557	4 695 657	1.54
4 853 000	UNITED STATES TREASURY NOTE/BOND 1% 15/12/2024	USD	4 735 810	4 620 966	1.51
4 673 500	UNITED STATES TREASURY NOTE/BOND 1.125% 15/01/2025	USD	4 550 250	4 456 255	1.46
2 907 500	UNITED STATES TREASURY NOTE/BOND 1.125% 28/02/2025	USD	2 817 750	2 766 895	0.91
2 314 500	UNITED STATES TREASURY NOTE/BOND 1.25% 31/07/2023	USD	2 324 878	2 273 002	0.75
2 700 800	UNITED STATES TREASURY NOTE/BOND 1.25% 31/08/2024	USD	2 676 862	2 601 841	0.85
2 074 500	UNITED STATES TREASURY NOTE/BOND 1.375% 30/06/2023	USD	2 089 526	2 043 058	0.67
2 311 500	UNITED STATES TREASURY NOTE/BOND 1.375% 30/09/2023	USD	2 323 447	2 266 444	0.74
2 611 200	UNITED STATES TREASURY NOTE/BOND 1.375% 31/01/2025	USD	2 558 326	2 504 100	0.82
2 276 700	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2023	USD	2 289 751	2 235 079	0.73
4 494 100	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2025	USD	4 403 372	4 318 900	1.42
4 673 500	UNITED STATES TREASURY NOTE/BOND 1.5% 29/02/2024	USD	4 628 916	4 563 417	1.50
2 784 300	UNITED STATES TREASURY NOTE/BOND 1.5% 30/09/2024	USD	2 772 205	2 692 940	0.88
3 076 600	UNITED STATES TREASURY NOTE/BOND 1.5% 30/11/2024	USD	3 048 201	2 967 477	0.97
2 689 300	UNITED STATES TREASURY NOTE/BOND 1.5% 31/10/2024	USD	2 668 805	2 597 906	0.85

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 997 300	UNITED STATES TREASURY NOTE/BOND 1.625% 31/10/2023	USD	2 015 323	1 962 425	0.64
4 314 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/03/2025	USD	4 204 537	4 170 762	1.37
2 881 600	UNITED STATES TREASURY NOTE/BOND 1.75% 30/06/2024	USD	2 894 839	2 812 374	0.92
3 038 400	UNITED STATES TREASURY NOTE/BOND 1.75% 31/07/2024	USD	3 054 068	2 961 965	0.97
2 818 200	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2024	USD	2 805 811	2 731 012	0.90
2 253 200	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2024	USD	2 268 850	2 199 687	0.72
4 791 200	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2025	USD	4 760 901	4 668 051	1.53
2 198 700	UNITED STATES TREASURY NOTE/BOND 2% 30/04/2024	USD	2 226 804	2 160 223	0.71
3 648 200	UNITED STATES TREASURY NOTE/BOND 2% 31/05/2024	USD	3 693 872	3 581 934	1.17
4 566 000	UNITED STATES TREASURY NOTE/BOND 2.125% 15/05/2025	USD	4 488 758	4 453 633	1.46
2 138 200	UNITED STATES TREASURY NOTE/BOND 2.125% 29/02/2024	USD	2 173 919	2 108 967	0.69
1 932 700	UNITED STATES TREASURY NOTE/BOND 2.125% 30/09/2024	USD	1 955 604	1 896 613	0.62
2 270 500	UNITED STATES TREASURY NOTE/BOND 2.125% 30/11/2023	USD	2 312 650	2 244 070	0.74
2 054 700	UNITED STATES TREASURY NOTE/BOND 2.125% 30/11/2024	USD	2 070 106	2 011 840	0.66
4 494 000	UNITED STATES TREASURY NOTE/BOND 2.125% 31/03/2024 (ISIN US91282CEG24)	USD	4 475 222	4 437 474	1.45
3 795 200	UNITED STATES TREASURY NOTE/BOND 2.125% 31/03/2024 (ISIN US912828W713)	USD	3 855 028	3 739 458	1.23
1 967 800	UNITED STATES TREASURY NOTE/BOND 2.125% 31/07/2024	USD	1 996 116	1 933 210	0.63
5 325 200	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2024	USD	5 383 294	5 236 170	1.71
2 236 900	UNITED STATES TREASURY NOTE/BOND 2.25% 31/01/2024	USD	2 282 685	2 211 385	0.72
1 963 200	UNITED STATES TREASURY NOTE/BOND 2.25% 31/10/2024	USD	1 986 953	1 929 611	0.63
2 051 900	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2023	USD	2 094 776	2 029 778	0.67
2 259 000	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2024	USD	2 280 043	2 216 820	0.73
5 426 500	UNITED STATES TREASURY NOTE/BOND 2.375% 15/08/2024	USD	5 532 239	5 354 429	1.75
2 026 000	UNITED STATES TREASURY NOTE/BOND 2.375% 29/02/2024	USD	2 071 069	2 006 690	0.66
5 259 700	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2024	USD	5 388 026	5 212 240	1.70
3 680 700	UNITED STATES TREASURY NOTE/BOND 2.5% 15/08/2023	USD	3 778 712	3 662 297	1.20
2 728 500	UNITED STATES TREASURY NOTE/BOND 2.5% 31/01/2024	USD	2 798 765	2 707 930	0.89
2 342 700	UNITED STATES TREASURY NOTE/BOND 2.5% 31/01/2025	USD	2 368 630	2 311 403	0.76
4 224 000	UNITED STATES TREASURY NOTE/BOND 2.5% 31/05/2024	USD	4 218 790	4 186 545	1.37
4 134 000	UNITED STATES TREASURY NOTE/BOND 2.625% 15/04/2025	USD	4 103 927	4 089 107	1.34
4 314 000	UNITED STATES TREASURY NOTE/BOND 2.625% 30/04/2024	USD	4 295 784	4 276 758	1.40
1 901 500	UNITED STATES TREASURY NOTE/BOND 2.625% 30/06/2023	USD	1 956 462	1 896 375	0.62
1 412 000	UNITED STATES TREASURY NOTE/BOND 2.625% 31/03/2025	USD	1 410 324	1 397 439	0.46
2 334 700	UNITED STATES TREASURY NOTE/BOND 2.625% 31/12/2023	USD	2 401 925	2 322 662	0.76
4 236 100	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2024	USD	4 364 149	4 220 877	1.38
4 045 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/05/2025	USD	4 047 937	4 014 031	1.32
4 915 200	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2023	USD	5 066 936	4 899 840	1.61
2 376 800	UNITED STATES TREASURY NOTE/BOND 2.75% 28/02/2025	USD	2 411 187	2 359 345	0.77
2 095 900	UNITED STATES TREASURY NOTE/BOND 2.75% 31/07/2023	USD	2 161 941	2 091 070	0.69
1 790 800	UNITED STATES TREASURY NOTE/BOND 2.75% 31/08/2023	USD	1 846 832	1 786 673	0.59
2 203 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2025	USD	2 201 556	2 193 362	0.72
2 402 800	UNITED STATES TREASURY NOTE/BOND 2.875% 30/09/2023	USD	2 483 986	2 400 172	0.79
2 059 100	UNITED STATES TREASURY NOTE/BOND 2.875% 30/11/2023	USD	2 128 439	2 056 365	0.67

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 024 000	UNITED STATES TREASURY NOTE/BOND 2.875% 31/05/2025	USD	2 032 730	2 015 145	0.66
2 127 400	UNITED STATES TREASURY NOTE/BOND 2.875% 31/10/2023	USD	2 198 940	2 124 741	0.70
611 100	UNITED STATES TREASURY NOTE/BOND 6.25% 15/08/2023	USD	668 806	634 064	0.21
309 100	UNITED STATES TREASURY NOTE/BOND 7.5% 15/11/2024	USD	355 666	340 638	0.11
299 700	UNITED STATES TREASURY NOTE/BOND 7.625% 15/02/2025	USD	344 779	334 025	0.11
2 102 700	US TREASURY NOTES 2% 30/06/2024	USD	2 125 293	2 062 699	0.68
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			311 012 943	304 427 941	99.79
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			311 012 943	304 427 941	99.79
Total Investments			311 012 943	304 427 941	99.79

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.79
	99.79

Geographical classification	%
United States of America	99.79
	99.79

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
639 200	UNITED STATES TREASURY NOTE/BOND 0.25% 30/06/2025	USD	613 226	588 464	1.06
769 100	UNITED STATES TREASURY NOTE/BOND 0.25% 30/09/2025	USD	734 910	702 525	1.26
668 800	UNITED STATES TREASURY NOTE/BOND 0.25% 31/07/2025	USD	641 196	613 938	1.10
669 900	UNITED STATES TREASURY NOTE/BOND 0.25% 31/08/2025	USD	641 028	613 325	1.10
789 100	UNITED STATES TREASURY NOTE/BOND 0.25% 31/10/2025	USD	752 155	719 006	1.29
705 500	UNITED STATES TREASURY NOTE/BOND 0.375% 30/09/2027	USD	655 871	613 565	1.10
754 600	UNITED STATES TREASURY NOTE/BOND 0.375% 30/11/2025	USD	722 198	689 162	1.24
876 900	UNITED STATES TREASURY NOTE/BOND 0.375% 31/01/2026	USD	836 466	797 225	1.43
641 400	UNITED STATES TREASURY NOTE/BOND 0.375% 31/07/2027	USD	598 903	560 524	1.01
809 200	UNITED STATES TREASURY NOTE/BOND 0.375% 31/12/2025	USD	773 711	737 320	1.33
888 300	UNITED STATES TREASURY NOTE/BOND 0.5% 28/02/2026	USD	848 188	809 602	1.46
472 700	UNITED STATES TREASURY NOTE/BOND 0.5% 30/04/2027	USD	445 473	418 340	0.75
546 500	UNITED STATES TREASURY NOTE/BOND 0.5% 30/06/2027	USD	513 808	481 603	0.87
460 700	UNITED STATES TREASURY NOTE/BOND 0.5% 31/05/2027	USD	433 531	406 784	0.73
550 700	UNITED STATES TREASURY NOTE/BOND 0.5% 31/08/2027	USD	516 335	483 196	0.87
691 500	UNITED STATES TREASURY NOTE/BOND 0.5% 31/10/2027	USD	645 086	604 036	1.09
736 700	UNITED STATES TREASURY NOTE/BOND 0.625% 30/11/2027	USD	691 957	646 857	1.16
332 200	UNITED STATES TREASURY NOTE/BOND 0.625% 31/03/2027	USD	315 573	296 489	0.53
819 100	UNITED STATES TREASURY NOTE/BOND 0.625% 31/07/2026	USD	783 444	742 757	1.34
820 600	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2027	USD	769 443	718 987	1.29
827 400	UNITED STATES TREASURY NOTE/BOND 0.75% 30/04/2026	USD	795 964	758 428	1.36
903 400	UNITED STATES TREASURY NOTE/BOND 0.75% 31/01/2028	USD	851 041	795 698	1.43
825 100	UNITED STATES TREASURY NOTE/BOND 0.75% 31/03/2026	USD	793 473	757 867	1.36
866 100	UNITED STATES TREASURY NOTE/BOND 0.75% 31/05/2026	USD	833 123	792 414	1.42
888 800	UNITED STATES TREASURY NOTE/BOND 0.75% 31/08/2026	USD	853 056	808 947	1.45
763 300	UNITED STATES TREASURY NOTE/BOND 0.875% 30/06/2026	USD	736 670	700 626	1.26
836 400	UNITED STATES TREASURY NOTE/BOND 0.875% 30/09/2026	USD	803 442	763 868	1.37
897 700	UNITED STATES TREASURY NOTE/BOND 1% 31/07/2028	USD	853 393	793 974	1.43
201 500	UNITED STATES TREASURY NOTE/BOND 1.125% 28/02/2027	USD	197 026	184 593	0.33
912 600	UNITED STATES TREASURY NOTE/BOND 1.125% 29/02/2028	USD	874 804	820 484	1.48
866 900	UNITED STATES TREASURY NOTE/BOND 1.125% 30/11/2026	USD	843 501	802 763	1.44
892 000	UNITED STATES TREASURY NOTE/BOND 1.125% 31/08/2028	USD	852 532	793 880	1.43
842 900	UNITED STATES TREASURY NOTE/BOND 1.125% 31/10/2026	USD	814 832	776 917	1.40
912 600	UNITED STATES TREASURY NOTE/BOND 1.25% 30/04/2028	USD	876 918	823 265	1.48
841 300	UNITED STATES TREASURY NOTE/BOND 1.25% 30/06/2028	USD	808 787	756 776	1.36
895 400	UNITED STATES TREASURY NOTE/BOND 1.25% 30/09/2028	USD	856 540	802 013	1.44
827 800	UNITED STATES TREASURY NOTE/BOND 1.25% 31/03/2028	USD	794 480	747 866	1.34
912 600	UNITED STATES TREASURY NOTE/BOND 1.25% 31/05/2028	USD	877 550	821 982	1.48
838 400	UNITED STATES TREASURY NOTE/BOND 1.25% 31/12/2026	USD	813 093	774 931	1.39
344 500	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2026	USD	338 698	321 973	0.58
846 200	UNITED STATES TREASURY NOTE/BOND 1.375% 31/10/2028	USD	812 085	762 968	1.37
824 500	UNITED STATES TREASURY NOTE/BOND 1.375% 31/12/2028	USD	791 300	743 081	1.34
803 500	UNITED STATES TREASURY NOTE/BOND 1.5% 15/08/2026	USD	795 875	754 537	1.36
848 900	UNITED STATES TREASURY NOTE/BOND 1.5% 30/11/2028	USD	823 402	770 907	1.39

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 124 500	UNITED STATES TREASURY NOTE/BOND 1.5% 31/01/2027	USD	1 099 932	1 049 825	1.90
761 900	UNITED STATES TREASURY NOTE/BOND 1.625% 15/02/2026	USD	755 912	724 281	1.30
746 200	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2026	USD	741 924	707 141	1.27
262 800	UNITED STATES TREASURY NOTE/BOND 1.625% 30/09/2026	USD	261 490	247 874	0.45
320 100	UNITED STATES TREASURY NOTE/BOND 1.625% 30/11/2026	USD	317 815	301 194	0.54
342 700	UNITED STATES TREASURY NOTE/BOND 1.625% 31/10/2026	USD	340 535	322 727	0.58
780 500	UNITED STATES TREASURY NOTE/BOND 1.75% 28/02/2027	USD	770 751	740 926	1.33
779 800	UNITED STATES TREASURY NOTE/BOND 1.75% 31/01/2029	USD	758 765	719 122	1.29
339 200	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2026	USD	340 095	320 676	0.58
736 100	UNITED STATES TREASURY NOTE/BOND 1.875% 28/02/2029	USD	720 609	684 343	1.23
348 300	UNITED STATES TREASURY NOTE/BOND 1.875% 30/06/2026	USD	350 451	333 089	0.60
354 100	UNITED STATES TREASURY NOTE/BOND 1.875% 31/07/2026	USD	357 186	338 221	0.61
813 100	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2025	USD	820 003	787 754	1.42
754 600	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026	USD	763 833	721 468	1.30
356 200	UNITED STATES TREASURY NOTE/BOND 2.125% 31/05/2026	USD	362 687	344 095	0.62
674 900	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	696 283	650 698	1.17
641 400	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	665 333	615 894	1.11
858 600	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2025	USD	874 211	836 196	1.50
661 300	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	684 284	633 918	1.14
377 400	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2026	USD	385 375	366 668	0.66
814 300	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2027	USD	850 550	788 217	1.42
724 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2029	USD	701 176	693 569	1.25
284 100	UNITED STATES TREASURY NOTE/BOND 2.375% 30/04/2026	USD	292 273	277 264	0.50
751 000	UNITED STATES TREASURY NOTE/BOND 2.375% 31/03/2027	USD	748 491	732 812	1.32
692 000	UNITED STATES TREASURY NOTE/BOND 2.375% 31/03/2029	USD	684 105	662 590	1.19
386 200	UNITED STATES TREASURY NOTE/BOND 2.5% 28/02/2026	USD	398 798	378 778	0.68
883 100	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	906 468	859 643	1.55
378 600	UNITED STATES TREASURY NOTE/BOND 2.625% 31/01/2026	USD	392 368	373 128	0.67
317 600	UNITED STATES TREASURY NOTE/BOND 2.625% 31/12/2025	USD	328 988	313 159	0.56
891 300	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	941 143	875 563	1.57
706 000	UNITED STATES TREASURY NOTE/BOND 2.75% 31/05/2027	USD	699 632	692 652	1.25
618 000	UNITED STATES TREASURY NOTE/BOND 2.75% 31/05/2029	USD	613 078	606 026	1.09
323 300	UNITED STATES TREASURY NOTE/BOND 2.75% 31/08/2025	USD	335 311	320 370	0.58
944 200	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	1 002 332	933 134	1.68
953 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	1 015 678	941 310	1.69
721 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2027	USD	714 291	711 312	1.28
648 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2029	USD	643 841	640 508	1.15
348 400	UNITED STATES TREASURY NOTE/BOND 2.875% 30/11/2025	USD	364 362	346 277	0.62
879 300	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2028	USD	944 136	881 016	1.58
63 300	UNITED STATES TREASURY NOTE/BOND 5.25% 15/02/2029	USD	75 582	71 499	0.13
114 600	UNITED STATES TREASURY NOTE/BOND 5.25% 15/11/2028	USD	138 556	128 827	0.23
68 900	UNITED STATES TREASURY NOTE/BOND 5.5% 15/08/2028	USD	84 740	78 062	0.14
91 300	UNITED STATES TREASURY NOTE/BOND 6% 15/02/2026	USD	108 182	100 302	0.18
115 000	UNITED STATES TREASURY NOTE/BOND 6.125% 15/11/2027	USD	144 839	132 043	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
54 000	UNITED STATES TREASURY NOTE/BOND 6.375% 15/08/2027	USD	68 601	62 311	0.11
63 200	UNITED STATES TREASURY NOTE/BOND 6.5% 15/11/2026	USD	78 410	71 905	0.13
42 300	UNITED STATES TREASURY NOTE/BOND 6.625% 15/02/2027	USD	53 404	48 632	0.09
54 300	UNITED STATES TREASURY NOTE/BOND 6.75% 15/08/2026	USD	67 702	61 902	0.11
50 200	UNITED STATES TREASURY NOTE/BOND 6.875% 15/08/2025	USD	60 502	55 844	0.10
255 700	US TREA TREASURY GROIP INC 2.75% 30/06/2025	USD	265 237	253 662	0.46
286 000	US TREA US GROIP INC 3% 31/10/2025	USD	300 148	285 508	0.51
313 300	USA 2.8 2 GROIP INC 2.875% 31/07/2025	USD	326 883	311 807	0.56
326 100	USA 3.0 3 GROIP INC 3% 30/09/2025	USD	341 814	325 565	0.59
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			58 383 182	55 335 770	99.51
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			58 383 182	55 335 770	99.51
Total Investments			58 383 182	55 335 770	99.51

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.51
	99.51

Geographical classification	%
United States of America	99.51
	99.51

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
12 646 700	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	10 405 567	8 803 289	1.49
15 442 300	UNITED STATES TREASURY NOTE/BOND 1.125% 15/08/2040	USD	12 600 998	10 662 426	1.81
18 727 900	UNITED STATES TREASURY NOTE/BOND 1.25% 15/05/2050	USD	14 610 150	11 912 701	2.02
21 109 500	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	16 899 759	13 892 690	2.36
17 188 700	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2040	USD	14 566 256	12 375 864	2.10
20 889 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2050	USD	17 707 954	14 687 578	2.49
23 499 900	UNITED STATES TREASURY NOTE/BOND 1.75% 15/08/2041	USD	20 918 607	17 870 940	3.03
20 817 500	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2041	USD	18 876 560	16 325 475	2.77
23 296 500	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2051	USD	20 552 457	17 476 016	2.96
21 619 800	UNITED STATES TREASURY NOTE/BOND 1.875% 15/11/2051	USD	19 362 927	16 224 985	2.75
16 121 100	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2050	USD	15 095 621	12 493 853	2.12
23 227 300	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2051	USD	21 379 102	17 953 977	3.05
19 756 000	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2041	USD	18 295 136	15 687 499	2.66
19 748 600	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2052	USD	17 992 426	16 252 482	2.76
17 938 900	UNITED STATES TREASURY NOTE/BOND 2.25% 15/05/2041	USD	17 363 574	14 962 164	2.54
10 367 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	9 973 185	8 357 419	1.42
13 658 100	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	USD	13 371 316	11 206 045	1.90
15 985 200	UNITED STATES TREASURY NOTE/BOND 2.375% 15/02/2042	USD	14 853 849	13 552 452	2.30
23 475 100	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	23 403 831	19 818 120	3.37
12 826 900	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	12 886 395	10 830 714	1.84
10 245 500	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2045	USD	10 300 979	8 689 465	1.47
8 292 100	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	8 355 943	7 030 146	1.19
8 399 700	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2046	USD	8 469 230	7 118 746	1.21
4 827 300	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2042	USD	5 062 372	4 325 714	0.73
10 145 700	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2047	USD	10 781 763	9 072 476	1.54
6 999 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	7 335 517	6 261 918	1.06
10 227 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	10 880 454	9 159 557	1.55
9 496 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	10 163 316	8 652 476	1.47
14 510 400	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	16 014 094	13 528 681	2.29
6 897 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2052	USD	6 629 884	6 513 354	1.10
6 824 300	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2045	USD	7 335 229	6 198 384	1.05
4 672 600	UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2046	USD	5 049 928	4 258 637	0.72
9 229 200	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2047	USD	10 216 108	8 616 324	1.46
11 694 700	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	13 053 749	11 018 600	1.87
14 849 500	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2049	USD	16 711 910	14 153 430	2.40
4 130 900	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2042	USD	4 510 829	3 868 846	0.66
5 012 800	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2045	USD	5 495 131	4 649 372	0.79
7 112 000	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2047	USD	7 887 294	6 647 498	1.13
13 754 200	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	15 386 993	12 993 421	2.20
7 718 900	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2044	USD	8 445 100	7 149 631	1.21
4 030 000	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2045	USD	4 430 527	3 744 752	0.64
4 440 700	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2042	USD	4 944 835	4 249 889	0.72
6 004 400	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2043	USD	6 670 753	5 702 304	0.97
12 553 500	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	14 358 445	12 143 550	2.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
8 818 400	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	9 838 607	8 352 678	1.42
4 196 900	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2041	USD	4 671 415	4 026 401	0.68
5 329 000	UNITED STATES TREASURY NOTE/BOND 3.25% 15/05/2042	USD	5 302 289	5 201 604	0.88
6 848 700	UNITED STATES TREASURY NOTE/BOND 3.375% 15/05/2044	USD	7 939 320	6 757 741	1.15
14 103 800	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	16 914 334	14 330 784	2.43
2 458 400	UNITED STATES TREASURY NOTE/BOND 3.5% 15/02/2039	USD	2 895 250	2 567 108	0.44
7 387 500	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2044	USD	8 879 756	7 574 496	1.28
6 818 900	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	8 171 212	6 994 700	1.19
3 996 600	UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041	USD	4 847 391	4 197 679	0.71
6 936 600	UNITED STATES TREASURY NOTE/BOND 3.75% 15/11/2043	USD	8 478 271	7 251 999	1.23
4 064 800	UNITED STATES TREASURY NOTE/BOND 3.875% 15/08/2040	USD	5 005 513	4 379 822	0.74
3 647 200	UNITED STATES TREASURY NOTE/BOND 4.25% 15/05/2039	USD	4 707 535	4 164 077	0.71
4 035 200	UNITED STATES TREASURY NOTE/BOND 4.25% 15/11/2040	USD	5 204 821	4 557 254	0.77
2 118 800	UNITED STATES TREASURY NOTE/BOND 4.375% 15/02/2038	USD	2 761 538	2 466 085	0.42
4 089 100	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2040	USD	5 359 840	4 710 771	0.80
3 950 100	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2041	USD	5 187 833	4 522 865	0.77
4 192 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/11/2039	USD	5 492 216	4 840 450	0.82
2 624 200	UNITED STATES TREASURY NOTE/BOND 4.5% 15/02/2036	USD	3 419 978	3 084 255	0.52
2 399 100	UNITED STATES TREASURY NOTE/BOND 4.5% 15/05/2038	USD	3 172 212	2 827 564	0.48
3 896 800	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2039	USD	5 180 301	4 579 958	0.78
4 223 500	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2040	USD	5 694 557	5 024 645	0.85
1 560 500	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2037	USD	2 100 952	1 883 816	0.32
4 278 000	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2041	USD	5 871 828	5 150 979	0.87
2 014 400	UNITED STATES TREASURY NOTE/BOND 5% 15/05/2037	USD	2 782 226	2 489 043	0.42
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			689 485 248	589 030 634	99.91
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			689 485 248	589 030 634	99.91
Total Investments			689 485 248	589 030 634	99.91

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.91
	99.91

Geographical classification	%
United States of America	99.91
	99.91

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
1 000	ANHEUSER-BUSCH INBEV SA/NV - EMTN - 2.25% 24/05/2029	GBP	935	906	0.01
100 000	ANHEUSER-BUSCH INBEV SA/NV 4% 24/09/2025	GBP	111 755	102 079	0.64
202 000	AROUNDTOWN SA 3% 16/10/2029	GBP	206 438	170 829	1.07
149 000	BANK OF AMERICA CORP FRN 02/06/2029	GBP	133 582	130 432	0.82
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 05/12/2025	GBP	97 807	92 277	0.58
50 000	ENGIE SA 7% 30/10/2028	GBP	66 008	59 381	0.37
19 000	GLAXOSMITHKLINE CAPITAL PLC 5.25% 19/12/2033	GBP	21 747	22 146	0.14
252 000	GOLDMAN SACHS GROUP INC 3.125% 25/07/2029	GBP	279 780	233 803	1.47
50 000	HEATHROW FUNDING LTD - REGS - 6.45% 10/12/2031	GBP	59 048	58 175	0.37
200 000	HEATHROW FUNDING LTD 6.75% 03/12/2026	GBP	245 365	222 692	1.40
100 000	HSBC HOLDINGS PLC FRN 24/07/2027	GBP	94 686	89 890	0.56
1 000	INNOGY FINANCE BV 6.25% 03/06/2030	GBP	1 180	1 155	0.01
100 000	JPMORGAN CHASE & CO FRN 28/04/2026	GBP	93 573	91 946	0.58
30 000	KFW 5% 09/06/2036	GBP	37 597	37 462	0.24
70 000	KREDITANSTALT FUER WIEDERAUFBAU 0.875% 15/09/2026	GBP	67 566	65 766	0.41
20 000	KREDITANSTALT FUER WIEDERAUFBAU 5.5% 18/06/2025	GBP	21 578	21 787	0.14
100 000	LLOYDS BANKING GROUP PLC FRN 15/01/2026	GBP	96 164	94 212	0.59
100 000	LVMH MOET HENNESSY LOUIS VUITTON SE 1% 11/02/2023	GBP	99 154	99 135	0.62
100 000	LVMH MOET HENNESSY LOUIS VUITTON SE 1.125% 11/02/2027	GBP	95 185	92 299	0.58
200 000	METROPOLITAN LIFE GLOBAL FUNDING I 1.625% 12/10/2028	GBP	184 984	179 588	1.13
100 000	NATIONWIDE BUILDING SOCIETY 1% 24/01/2023	GBP	99 781	98 998	0.62
100 000	NATWEST GROUP PLC FRN 09/11/2028	GBP	92 933	87 651	0.55
100 000	NEW YORK LIFE GLOBAL FUNDING 0.75% 14/12/2028	GBP	86 817	84 459	0.53
50 000	ORANGE SA 5.625% 23/01/2034	GBP	66 316	57 105	0.36
100 000	PEPSICO INC 2.5% 01/11/2022	GBP	100 408	100 121	0.63
100 000	REALTY INCOME CORP 1.625% 15/12/2030	GBP	88 317	82 877	0.52
100 000	RIO TINTO FINANCE PLC 4% 11/12/2029	GBP	119 495	102 740	0.64
100 000	ROTHESAY LIFE PLC 3.375% 12/07/2026	GBP	104 844	93 178	0.58
100 000	SANTANDER UK GROUP HOLDINGS PLC FRN 08/05/2026	GBP	97 944	95 757	0.60
100 000	TESCO CORPORATE TREASURY SERVICES PLC 2.75% 27/04/2030	GBP	93 679	87 607	0.55
565 000	VERIZON COMMUNICATIONS INC 3.375% 27/10/2036	GBP	532 963	506 410	3.18
66 000	WALMART INC 5.625% 27/03/2034	GBP	86 715	78 754	0.49
100 000	WALMART INC 5.75% 19/12/2030	GBP	116 462	118 464	0.74
100 000	WELLS FARGO & CO 2.5% 02/05/2029	GBP	93 485	90 372	0.57
100 000	WESTFIELD AMERICA MANAGEMENT LTD 2.625% 30/03/2029	GBP	93 095	83 201	0.52
Total Bonds			3 887 386	3 633 654	22.81
Supranationals, Governments and Local Public Authorities, Debt Instruments					
30 000	EUROPEAN INVESTMENT BANK 3.875% 08/06/2037	GBP	33 735	33 636	0.21
67 000	UK TREA UK GROIP INC 1.75% 22/01/2049	GBP	60 120	56 351	0.35
719 000	UNITED KINGDOM GILT 0.125% 31/01/2023	GBP	712 318	712 939	4.48
19 000	UNITED KINGDOM GILT 0.25% 31/01/2025	GBP	18 366	18 177	0.11
361 000	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	360 655	360 917	2.27
39 000	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	31 920	30 755	0.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
26 000	UNITED KINGDOM GILT 0.875% 22/10/2029	GBP	24 402	23 994	0.15
1 000	UNITED KINGDOM GILT 1.5% 22/07/2026	GBP	983	985	0.01
90 000	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	90 214	90 088	0.57
194 000	UNITED KINGDOM GILT 2% 07/09/2025	GBP	195 790	194 662	1.22
70 000	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	71 913	71 261	0.45
160 000	UNITED KINGDOM GILT 5% 07/03/2025	GBP	176 162	172 830	1.08
3 038 000	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2028	GBP	4 013 830	4 054 431	25.45
185 000	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2026	GBP	256 971	258 503	1.62
2 271 000	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2034	GBP	4 089 147	4 093 203	25.70
1 291 000	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2022	GBP	2 154 480	2 175 340	13.65
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			12 291 006	12 348 072	77.51
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			16 178 392	15 981 726	100.32
Total Investments			16 178 392	15 981 726	100.32

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	77.51	United Kingdom	82.15
Banks	5.66	United States of America	10.66
Investment Banking and Brokerage Services	4.95	France	2.51
Telecommunications Service Providers	3.55	Jersey	1.76
Aerospace and Defense	1.76	Luxembourg	1.28
Beverages	1.27	Germany	0.78
Retailers	1.24	Belgium	0.65
Personal Goods	1.20	Australia	0.52
Real Estate Investment and Services	1.07	Netherlands	0.01
Precious Metals and Mining	0.64		
Life Insurance	0.58		
Real Estate Investment Trusts	0.52		
Gas, Water and Multi-utilities	0.37		
	100.32		100.32

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
11 953 640	UK TREA UK GROIP INC 1.75% 22/01/2049	GBP	13 286 911	9 989 657	1.48
14 093 400	UK TSY UK GROIP INC 1% 22/04/2024	GBP	14 295 542	13 879 321	2.06
13 966 070	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	13 811 145	13 129 083	1.95
13 812 040	UNITED KINGDOM GILT 0.125% 31/01/2023	GBP	13 809 037	13 694 085	2.04
14 060 360	UNITED KINGDOM GILT 0.125% 31/01/2024	GBP	13 990 703	13 664 280	2.03
12 273 630	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	11 962 848	11 093 275	1.65
8 150 140	UNITED KINGDOM GILT 0.25% 31/01/2025	GBP	7 982 800	7 791 860	1.16
16 070 470	UNITED KINGDOM GILT 0.25% 31/07/2031	GBP	14 971 087	13 471 714	2.00
13 007 180	UNITED KINGDOM GILT 0.375% 22/10/2026	GBP	12 723 494	12 158 331	1.81
15 385 880	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	14 981 925	13 358 021	1.99
11 948 270	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	11 946 646	11 944 924	1.78
8 238 320	UNITED KINGDOM GILT 0.5% 22/10/2061	GBP	6 710 793	4 243 559	0.63
5 806 150	UNITED KINGDOM GILT 0.5% 31/01/2029	GBP	5 543 348	5 247 889	0.78
17 041 140	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	17 168 717	16 444 018	2.44
12 622 720	UNITED KINGDOM GILT 0.625% 22/10/2050	GBP	11 048 499	7 699 859	1.14
13 768 920	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	12 835 598	10 819 617	1.61
13 898 530	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	13 956 997	13 739 114	2.04
17 250 240	UNITED KINGDOM GILT 0.875% 22/10/2029	GBP	17 468 102	15 888 334	2.36
7 188 590	UNITED KINGDOM GILT 0.875% 31/01/2046	GBP	6 515 270	4 980 974	0.74
5 039 820	UNITED KINGDOM GILT 0.875% 31/07/2033	GBP	4 753 495	4 309 550	0.64
4 415 320	UNITED KINGDOM GILT 1% 31/01/2032	GBP	4 083 489	3 923 409	0.58
3 997 020	UNITED KINGDOM GILT 1.125% 22/10/2073	GBP	2 967 386	2 559 692	0.38
4 847 470	UNITED KINGDOM GILT 1.125% 31/01/2039	GBP	4 563 948	3 880 400	0.58
16 208 900	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	16 778 474	15 692 160	2.33
13 373 730	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	13 549 607	10 601 356	1.58
7 382 910	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	6 877 363	5 365 899	0.80
17 262 930	UNITED KINGDOM GILT 1.5% 22/07/2026	GBP	18 088 471	16 992 075	2.53
10 171 420	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	10 250 008	8 065 936	1.20
2 472 090	UNITED KINGDOM GILT 1.5% 31/07/2053	GBP	2 570 113	1 917 106	0.28
9 721 260	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	10 965 884	7 752 705	1.15
9 555 220	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	11 140 319	7 485 559	1.11
12 121 130	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	12 464 124	12 132 766	1.80
12 642 950	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	13 446 328	11 304 062	1.68
12 157 600	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	13 907 144	10 011 784	1.49
15 792 970	UNITED KINGDOM GILT 2% 07/09/2025	GBP	16 861 258	15 834 506	2.35
14 531 260	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	15 300 750	14 579 794	2.17
8 137 170	UNITED KINGDOM GILT 2.5% 22/07/2065	GBP	11 454 809	8 299 913	1.23
14 159 730	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	15 393 185	14 406 109	2.14
11 512 320	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	15 581 087	12 623 259	1.88
11 628 890	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	16 486 162	13 281 355	1.97
8 204 750	UNITED KINGDOM GILT 3.5% 22/07/2068	GBP	14 664 749	10 635 817	1.58
9 932 060	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	15 927 152	12 347 537	1.84
9 939 660	UNITED KINGDOM GILT 4% 22/01/2060	GBP	18 097 169	13 619 322	2.02
12 529 980	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	17 706 538	14 963 302	2.22

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
15 950 260	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	21 478 708	18 770 744	2.80
9 584 240	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	14 164 724	11 744 528	1.75
13 052 660	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	16 258 214	14 549 017	2.16
10 459 360	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	15 684 392	12 917 310	1.92
9 936 930	UNITED KINGDOM GILT 4.25% 07/12/2046	GBP	16 010 668	12 794 791	1.90
8 324 420	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	13 929 476	10 936 623	1.63
10 943 900	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	19 775 494	15 133 225	2.25
14 340 410	UNITED KINGDOM GILT 4.5% 07/09/2034	GBP	20 390 799	17 430 768	2.60
11 213 230	UNITED KINGDOM GILT 4.5% 07/12/2042	GBP	17 770 514	14 486 372	2.15
16 933 230	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	23 189 712	20 396 415	3.04
10 609 650	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	16 436 390	13 676 900	2.03
14 767 640	UNITED KINGDOM GILT 5% 07/03/2025	GBP	17 733 889	15 941 667	2.37
8 010 400	UNITED KINGDOM GILT 6% 07/12/2028	GBP	11 331 482	9 941 788	1.48
14 970 260	UNITED STATES TREASURY NOTE/BOND 1.625% 22/10/2028	GBP	15 872 731	14 690 616	2.18
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			778 915 667	669 234 052	99.48
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			778 915 667	669 234 052	99.48
Total Investments			778 915 667	669 234 052	99.48

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.48
	99.48

Geographical classification	%
United Kingdom	99.48
	99.48

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 161 050	UK TREA BONDS GROIP INC FRN 10/08/2041	GBP	1 980 273	1 697 363	2.65
1 257 350	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2046	GBP	2 479 596	2 011 101	3.13
1 021 000	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2058	GBP	2 507 677	1 748 140	2.72
1 171 350	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2042	GBP	2 907 777	2 470 976	3.85
1 672 780	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2028	GBP	2 225 464	2 228 898	3.47
685 800	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2031	GBP	951 826	904 310	1.41
1 098 930	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2048	GBP	2 131 127	1 666 873	2.60
635 870	UNITED KINGDOM INFLATION-LINKED GILT FRN 17/07/2024	GBP	2 308 936	2 383 934	3.72
1 421 670	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2024	GBP	1 920 964	2 076 365	3.24
1 254 520	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2026	GBP	1 677 166	1 751 494	2.73
1 441 390	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2029	GBP	2 261 827	2 269 762	3.54
1 358 880	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2034	GBP	2 595 218	2 443 657	3.81
517 700	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2039	GBP	806 389	700 652	1.09
1 313 810	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2040	GBP	3 022 776	2 651 956	4.13
1 465 870	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2044	GBP	2 975 604	2 472 599	3.85
1 139 330	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2050	GBP	3 157 781	2 447 564	3.81
451 370	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2051	GBP	884 936	645 123	1.01
1 152 620	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2052	GBP	2 774 392	2 082 490	3.25
1 164 060	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2062	GBP	3 555 217	2 392 496	3.73
1 175 090	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2068	GBP	3 664 495	2 266 211	3.53
271 000	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2073	GBP	768 060	458 649	0.71
452 200	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/07/2030	GBP	1 711 972	1 631 963	2.54
1 467 490	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2022	GBP	2 350 033	2 472 607	3.85
1 321 160	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2027	GBP	2 648 668	2 657 327	4.14
1 366 800	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2032	GBP	2 857 501	2 717 680	4.24
1 296 800	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2036	GBP	2 187 405	1 987 661	3.10
1 217 820	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2037	GBP	3 070 913	2 755 874	4.29
1 089 290	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2047	GBP	3 116 080	2 485 257	3.87
948 060	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2055	GBP	3 826 554	2 826 921	4.41
666 720	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2056	GBP	1 553 495	1 090 734	1.70
757 500	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2065	GBP	2 132 360	1 354 237	2.11
847 490	UNITED KINGDOM INFLATION-LINKED GILT FRN 26/01/2035	GBP	2 480 749	2 300 936	3.59
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			75 493 231	64 051 810	99.82
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			75 493 231	64 051 810	99.82
Total Investments			75 493 231	64 051 810	99.82

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.82
	99.82

Geographical classification	%
United Kingdom	99.82
	99.82

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
7 421 900	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	7 078 261	6 189 169	7.36
9 728 800	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	9 215 293	8 065 783	9.59
10 099 200	UNITED STATES TREASURY NOTE/BOND 0.875% 15/11/2030	USD	9 701 023	8 525 935	10.14
9 770 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/02/2031	USD	9 294 323	8 394 568	9.98
10 604 800	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	10 246 992	9 128 414	10.86
10 307 200	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	9 999 501	8 939 886	10.64
5 443 500	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2030	USD	5 580 871	4 888 943	5.81
9 684 400	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	9 710 782	8 652 406	10.29
4 223 500	UNITED STATES TREASURY NOTE/BOND 1.625% 15/08/2029	USD	4 314 017	3 845 365	4.57
9 751 100	UNITED STATES TREASURY NOTE/BOND 1.75% 15/02/2032	USD	9 341 418	8 833 887	10.50
3 156 800	UNITED STATES TREASURY NOTE/BOND 1.75% 15/11/2029	USD	3 255 139	2 896 857	3.44
3 344 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	3 345 403	3 306 903	3.93
754 100	UNITED STATES TREASURY NOTE/BOND 5.375% 15/02/2031	USD	1 009 535	885 950	1.05
373 300	UNITED STATES TREASURY NOTE/BOND 6.125% 15/08/2029	USD	517 130	446 560	0.53
599 000	UNITED STATES TREASURY NOTE/BOND 6.25% 15/05/2030	USD	863 173	733 307	0.87
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			93 472 861	83 733 933	99.56
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			93 472 861	83 733 933	99.56
Total Investments			93 472 861	83 733 933	99.56

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.56
	99.56

Geographical classification	%
United States of America	99.56
	99.56

MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
17 667 660	UK TSY UK GROIP INC 1% 22/04/2024	GBP	17 886 457	17 399 288	6.73
17 507 360	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	17 187 227	16 458 144	6.37
17 314 300	UNITED KINGDOM GILT 0.125% 31/01/2023	GBP	17 282 205	17 166 436	6.64
17 625 670	UNITED KINGDOM GILT 0.125% 31/01/2024	GBP	17 485 552	17 129 155	6.63
8 842 570	UNITED KINGDOM GILT 0.25% 31/01/2025	GBP	8 688 317	8 453 851	3.27
16 305 680	UNITED KINGDOM GILT 0.375% 22/10/2026	GBP	15 781 623	15 241 571	5.90
14 977 450	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	14 996 890	14 973 256	5.79
21 361 580	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	21 485 013	20 613 070	7.98
17 423 200	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	17 493 735	17 223 356	6.66
21 640 580	UNITED KINGDOM GILT 1.5% 22/07/2026	GBP	22 498 256	21 301 040	8.24
15 195 190	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	15 506 106	15 209 777	5.88
19 798 080	UNITED KINGDOM GILT 2% 07/09/2025	GBP	21 046 156	19 850 149	7.68
18 215 520	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	18 945 136	18 276 360	7.07
17 751 370	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	19 049 769	18 060 244	6.99
18 511 450	UNITED KINGDOM GILT 5% 07/03/2025	GBP	21 617 858	19 983 110	7.73
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			266 950 300	257 338 807	99.56
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			266 950 300	257 338 807	99.56
Total Investments			266 950 300	257 338 807	99.56

MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.56
	99.56

Geographical classification	%
United Kingdom	99.56
	99.56

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
59 608 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	70 430 545	75 105 039	3.23
40 729 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912810FR42)	USD	64 734 791	66 234 696	2.85
59 628 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912828H458)	USD	69 260 351	73 217 915	3.15
29 092 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912810FS25)	USD	44 263 748	44 920 549	1.93
61 703 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912828N712)	USD	73 338 180	75 971 199	3.26
23 974 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912810PS15)	USD	37 406 769	37 353 861	1.61
55 971 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912828V491)	USD	65 037 292	66 766 399	2.87
22 741 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	33 538 475	33 315 709	1.43
56 466 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	65 100 464	65 752 731	2.83
20 583 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US912810PZ57)	USD	31 677 263	30 842 122	1.33
52 590 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US9128285W63)	USD	61 474 100	60 775 369	2.62
59 723 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	65 803 185	64 060 967	2.76
63 032 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2031	USD	70 317 099	66 583 872	2.87
74 332 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2032	USD	79 078 797	73 554 275	3.17
22 067 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2040	USD	38 391 453	34 488 401	1.49
34 888 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2041	USD	60 508 794	53 538 115	2.31
33 641 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	45 306 831	39 371 797	1.70
33 455 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2043	USD	43 286 467	37 201 338	1.60
33 481 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2044	USD	49 530 604	42 498 854	1.83
33 455 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2045	USD	43 594 241	36 869 082	1.59
29 641 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2046	USD	40 659 012	34 286 351	1.48
27 202 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	35 974 362	30 126 507	1.30
27 211 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2048	USD	36 433 835	30 446 232	1.31
22 378 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2049	USD	29 941 118	24 755 466	1.07
22 703 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2050	USD	26 181 389	20 156 032	0.87
26 190 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2051	USD	29 249 664	22 429 084	0.97
15 334 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2052	USD	16 491 768	12 406 521	0.53
46 848 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2024	USD	51 326 910	54 471 250	2.35
51 713 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2025	USD	55 776 520	57 903 871	2.49
57 988 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2026	USD	64 217 304	63 341 997	2.73
29 099 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2027	USD	30 010 159	29 331 498	1.26
24 412 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	52 499 290	50 989 176	2.20
28 360 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	62 689 052	60 216 110	2.59
7 290 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2032	USD	15 600 349	14 846 643	0.64
59 634 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	69 898 757	75 427 199	3.24
59 645 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2024	USD	68 753 401	73 356 649	3.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
59 636 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2025	USD	70 149 704	73 419 902	3.16
53 588 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	61 945 674	64 124 780	2.76
53 699 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	62 032 211	63 268 929	2.72
53 342 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	61 911 797	61 936 664	2.67
57 895 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	64 388 929	63 479 583	2.73
62 400 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2030	USD	70 773 012	67 107 110	2.89
68 132 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2031	USD	77 236 029	69 918 074	3.01
51 185 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2024	USD	55 085 321	58 046 007	2.50
49 866 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2025	USD	54 823 399	55 559 165	2.39
55 725 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2026	USD	61 163 899	58 419 913	2.52
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			2 437 292 314	2 368 193 003	101.97
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			2 437 292 314	2 368 193 003	101.97
Total Investments			2 437 292 314	2 368 193 003	101.97

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	101.97
	101.97

Geographical classification	%
United States of America	101.97
	101.97

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
900 000	ABANCA CORP BANCARIA SA FRN 08/09/2027	EUR	895 086	768 947	0.14
900 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	933 575	873 531	0.16
871 000	ABN AMRO BANK NV 0.5% 15/04/2026	EUR	894 461	817 879	0.15
600 000	ABN AMRO BANK NV 0.5% 23/09/2029	EUR	553 728	485 828	0.09
1 043 000	ACEA SPA 0.25% 28/07/2030	EUR	1 018 304	791 895	0.15
800 000	ACEF HOLDING SCA 0.75% 14/06/2028	EUR	750 992	643 846	0.12
400 000	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	373 528	301 448	0.06
700 000	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	745 550	660 104	0.12
900 000	ADIF ALTA VELOCIDAD 0.55% 30/04/2030	EUR	889 500	791 189	0.15
600 000	ADIF ALTA VELOCIDAD 0.55% 31/10/2031	EUR	592 437	503 957	0.09
200 000	ADIF ALTA VELOCIDAD 0.8% 05/07/2023	EUR	202 277	199 983	0.04
800 000	ADIF ALTA VELOCIDAD 0.95% 30/04/2027	EUR	843 876	767 542	0.14
400 000	ADIF ALTA VELOCIDAD 1.25% 04/05/2026	EUR	420 889	393 537	0.07
408 000	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	414 187	342 200	0.06
930 000	AES CORP 2.45% 15/01/2031	USD	803 325	718 221	0.13
750 000	AGRICULTURAL BANK OF CHINA LTD/NEW YORK 1.25% 19/01/2026	USD	656 408	663 134	0.12
650 000	AIB GROUP PLC FRN 17/11/2027	EUR	632 955	563 280	0.11
1 430 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2% 18/05/2032	USD	1 183 303	1 081 175	0.20
410 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2.95% 15/03/2034	USD	346 697	328 166	0.06
32 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.8% 15/04/2026	USD	30 151	30 068	0.01
1 200 000	ALLIANDER NV 0.875% 22/04/2026	EUR	1 254 283	1 142 734	0.21
400 000	AMIPEACE LTD 1.75% 09/11/2026	USD	349 522	352 684	0.07
228 000	APPLE INC 0% 15/11/2025	EUR	224 218	214 864	0.04
848 000	APPLE INC 0.5% 15/11/2031	EUR	785 430	714 042	0.13
1 142 000	APPLE INC 3% 20/06/2027	USD	1 060 657	1 070 607	0.20
100 000	ARGENTA SPAARBANK NV FRN 08/02/2029	EUR	94 777	85 249	0.02
678 000	ARION BANKI HF 0.375% 14/07/2025	EUR	640 528	612 829	0.11
448 000	ARIZONA PUBLIC SERVICE CO 2.65% 15/09/2050	USD	297 249	276 814	0.05
600 000	ARKEMA SA 0.125% 14/10/2026	EUR	603 040	545 230	0.10
1 251 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	1 227 426	992 531	0.19
530 000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	556 434	417 065	0.08
200 000	AVALONBAY COMMUNITIES INC 1.9% 01/12/2028	USD	169 672	166 836	0.03
300 000	AVALONBAY COMMUNITIES INC 2.05% 15/01/2032	USD	248 507	237 823	0.04
579 000	AVANGRID INC 3.15% 01/12/2024	USD	519 017	541 943	0.10
1 227 000	AVANGRID INC 3.2% 15/04/2025	USD	1 143 603	1 143 406	0.21
1 100 000	AVANGRID INC 3.8% 01/06/2029	USD	1 056 043	987 537	0.18
600 000	AXA SA FRN 07/10/2041	EUR	607 696	460 692	0.09
450 000	A2A SPA 1% 16/07/2029	EUR	479 883	379 876	0.07
2 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	2 047 715	1 861 252	0.35
400 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	415 366	387 406	0.07
100 000	BANCO DE SABADELL SA FRN 11/03/2027	EUR	97 814	91 634	0.02
1 000 000	BANCO SANTANDER SA FRN 24/06/2029	EUR	967 475	839 711	0.16
1 200 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	1 195 502	1 083 106	0.20
600 000	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	607 725	541 001	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
700 000	BANK HAPOLIM BM FRN 21/01/2032	USD	610 218	575 829	0.11
1 188 000	BANK OF CHINA LTD/LUXEMBOURG 0% 28/04/2024	EUR	1 168 023	1 145 156	0.21
310 000	BANK OF CHINA LTD/LUXEMBOURG 1.4% 28/04/2026	USD	272 907	273 744	0.05
560 000	BANK OF CHINA LTD/SINGAPORE 0.8% 28/04/2024	USD	483 921	512 560	0.10
200 000	BANK OF THE PHILIPPINE ISLANDS 2.5% 10/09/2024	USD	183 637	186 079	0.03
1 600 000	BANKINTER SA 0.625% 06/10/2027	EUR	1 580 053	1 364 696	0.26
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.1% 08/10/2027	EUR	502 046	436 987	0.08
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	276 224	258 359	0.05
100 000	BARCLAYS PLC 0.625% 14/11/2023	EUR	100 753	99 894	0.02
800 000	BAYERISCHE LANDESBANK FRN 22/11/2032	EUR	778 226	664 110	0.12
300 000	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	296 260	256 717	0.05
1 100 000	BAYERISCHE LANDESBANK 0.125% 10/02/2028	EUR	1 069 535	929 951	0.17
100 000	BELFIUS BANK SA 0.375% 08/06/2027	EUR	99 549	87 413	0.02
951 000	BERLIN HYP AG 0.01% 02/09/2030	EUR	956 836	803 065	0.15
1 140 000	BERLIN HYP AG 0.01% 07/07/2028	EUR	1 134 455	1 017 518	0.19
398 000	BERLIN HYP AG 0.01% 24/01/2028	EUR	403 768	359 188	0.07
400 000	BERLIN HYP AG 0.125% 23/10/2023	EUR	407 542	395 512	0.07
1 300 000	BERLIN HYP AG 0.5% 05/11/2029	EUR	1 346 970	1 097 064	0.21
100 000	BERLIN HYP AG 0.5% 26/09/2023	EUR	101 580	98 428	0.02
200 000	BERLIN HYP AG 0.625% 22/10/2025	EUR	195 570	193 877	0.04
299 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.625% 20/04/2030	EUR	291 260	225 910	0.04
400 000	BNP PARIBAS SA - REGS - FRN 30/06/2027	USD	331 757	338 095	0.06
1 100 000	BNP PARIBAS SA FRN 04/06/2026	EUR	1 099 178	1 025 011	0.19
300 000	BNP PARIBAS SA FRN 14/10/2027	EUR	301 128	265 627	0.05
500 000	BNP PARIBAS SA FRN 30/05/2028	EUR	450 810	433 510	0.08
1 003 000	BNP PARIBAS SA 1% 17/04/2024	EUR	1 035 551	984 415	0.18
700 000	BNP PARIBAS SA 1.125% 28/08/2024	EUR	724 922	681 755	0.13
1 100 000	BOSTON PROPERTIES LP 2.45% 01/10/2033	USD	901 604	812 192	0.15
844 000	BOSTON PROPERTIES LP 3.4% 21/06/2029	USD	806 003	725 937	0.14
994 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	989 348	927 136	0.17
600 000	BPCE SA FRN 14/01/2028	EUR	573 092	526 510	0.10
1 200 000	BPCE SA 0.125% 04/12/2024	EUR	1 182 292	1 151 843	0.22
1 500 000	BPCE SFH SA 0.01% 27/05/2030	EUR	1 508 985	1 267 959	0.24
1 000 000	BPCE SFH SA 0.125% 03/12/2030	EUR	988 613	842 486	0.16
1 600 000	BPIFRANCE SACA 0% 25/05/2028	EUR	1 593 197	1 446 405	0.27
460 000	BROOKFIELD FINANCE I UK PLC 2.34% 30/01/2032	USD	359 671	355 188	0.07
691 000	BROOKFIELD FINANCE INC 3.625% 15/02/2052	USD	498 564	491 708	0.09
900 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.1% 13/11/2029	EUR	924 915	778 534	0.15
1 500 000	CAIXABANK SA FRN 09/02/2029	EUR	1 461 513	1 240 394	0.23
600 000	CAIXABANK SA FRN 18/11/2026	EUR	577 199	541 604	0.10
300 000	CAJA RURAL DE NAVARRA SCC 0.75% 16/02/2029	EUR	287 460	273 450	0.05
100 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.95% 23/10/2025	USD	87 025	86 494	0.02
650 000	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC - REGS - 1.75% 07/04/2026	EUR	606 098	591 405	0.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
663 000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.5% 27/01/2028	EUR	659 122	548 717	0.10
927 000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.9% 12/10/2029	EUR	861 190	734 445	0.14
1 780 000	CDP FINANCIAL INC 1% 26/05/2026 (ISIN USC23264AL58)	USD	1 515 020	1 563 158	0.29
700 000	CEETRUS SA 2.75% 26/11/2026	EUR	685 037	611 716	0.11
899 000	CENTRAL NIPPON EXPRESSWAY CO LTD 0.894% 10/12/2025	USD	756 954	778 324	0.15
100 000	CESKA SPORITELNA AS FRN 13/09/2028	EUR	91 593	83 228	0.02
1 016 000	CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	1 054 532	996 036	0.19
726 000	CGNPC INTERNATIONAL LTD 2% 11/09/2025	EUR	778 139	707 637	0.13
500 000	CGNPC INTERNATIONAL LTD 2.75% 02/07/2024	USD	437 708	470 121	0.09
659 000	CHINA CONSTRUCTION BANK CORP/HONG KONG 1% 04/08/2023	USD	590 298	615 436	0.12
788 000	CHINA CONSTRUCTION BANK CORP/HONG KONG 1.25% 04/08/2025	USD	671 248	708 920	0.13
500 000	CHINA CONSTRUCTION BANK CORP/LUXEMBOURG 0% 22/04/2024	EUR	488 086	484 832	0.09
200 000	CHINA DEVELOPMENT BANK/HONG KONG 0.625% 09/09/2024	USD	178 296	181 249	0.03
479 000	CHINA MERCHANTS BANK CO LTD/HONG KONG 1.2% 10/09/2025	USD	408 114	423 943	0.08
1 244 000	CITIGROUP INC FRN 15/05/2024	USD	1 074 166	1 167 167	0.22
100 000	CITYCON TREASURY BV 1.625% 12/03/2028	EUR	75 247	73 716	0.01
100 000	CNP ASSURANCES FRN 27/07/2050	EUR	100 620	82 561	0.02
1 019 000	COCA-COLA FEMSA SAB DE CV 1.85% 01/09/2032	USD	803 891	758 424	0.14
365 000	COLBUN SA - REGS - 3.15% 19/01/2032	USD	314 349	281 126	0.05
500 000	COMMERZBANK AG FRN 24/03/2026	EUR	493 714	467 141	0.09
1 000 000	COMMERZBANK AG 1.25% 23/10/2023	EUR	1 034 910	987 108	0.18
639 000	CONSORCIO TRANSMANTARO SA - REGS - 4.7% 16/04/2034	USD	616 523	548 912	0.10
750 000	COOPERATIEVE RABOBANK UA - REGS - 1.004% 24/09/2026	USD	631 979	640 678	0.12
475 000	COOPERATIEVE RABOBANK UA FRN 24/02/2027	USD	392 028	401 795	0.08
1 600 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	1 598 624	1 442 621	0.27
800 000	COVIVIO 1.875% 20/05/2026	EUR	852 070	768 483	0.14
296 000	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	286 312	236 806	0.04
1 505 000	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	1 542 441	1 341 042	0.25
650 000	CPPIB CAPITAL INC 0.25% 06/04/2027	EUR	655 850	604 431	0.11
1 663 000	CPPIB CAPITAL INC 0.875% 06/02/2029	EUR	1 739 624	1 545 912	0.29
1 600 000	CREDIT AGRICOLE HOME LOAN SFH SA 0.05% 06/12/2029	EUR	1 592 467	1 375 162	0.26
800 000	CREDIT AGRICOLE ITALIA SPA 0.125% 15/03/2033	EUR	768 870	607 061	0.11
1 100 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	1 100 151	1 022 575	0.19
500 000	CREDIT AGRICOLE SA/LONDON 0.75% 05/12/2023	EUR	513 349	495 141	0.09
1 746 000	CREDIT SUISSE AG/LONDON 0.45% 19/05/2025	EUR	1 767 445	1 631 709	0.31
159 000	CTP BV 0.625% 27/11/2023	EUR	156 315	148 730	0.03
705 000	CTP BV 2.125% 01/10/2025	EUR	748 069	623 613	0.12
200 000	CTP NV 0.5% 21/06/2025	EUR	182 051	170 611	0.03
1 100 000	CTP NV 0.625% 27/09/2026	EUR	967 422	878 994	0.16
209 000	CTP NV 0.75% 18/02/2027	EUR	206 716	162 931	0.03
265 000	CTP NV 0.875% 20/01/2026	EUR	225 830	221 956	0.04
870 000	CTP NV 1.25% 21/06/2029	EUR	806 923	607 933	0.11
540 000	CTP NV 1.5% 27/09/2031	EUR	487 623	327 540	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
920 000	DAIMLER AG 0.75% 11/03/2033	EUR	920 552	699 934	0.13
800 000	DANSKE BANK A/S FRN 09/06/2029	EUR	754 048	672 905	0.13
100 000	DANSKE BANK A/S FRN 17/02/2027	EUR	95 188	93 148	0.02
300 000	DE VOLKSBANK NV FRN 22/10/2030	EUR	289 483	274 952	0.05
1 600 000	DE VOLKSBANK NV 0.01% 16/09/2024	EUR	1 609 346	1 535 427	0.29
400 000	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	394 653	330 373	0.06
399 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	399 178	386 527	0.07
700 000	DEUTSCHE BANK AG FRN 23/02/2028	EUR	686 754	632 263	0.12
800 000	DEUTSCHE BANK AG/NEW YORK NY 1.686% 19/03/2026	USD	681 859	687 959	0.13
200 000	DEUTSCHE HYPOTHEKENBANK AG 0.25% 10/12/2024	EUR	205 864	194 299	0.04
701 000	DEUTSCHE KREDITBANK AG 0.01% 07/11/2029	EUR	708 421	605 676	0.11
558 000	DEUTSCHE KREDITBANK AG 0.01% 23/02/2026	EUR	548 071	515 567	0.10
900 000	DEUTSCHE KREDITBANK AG 0.75% 26/09/2024	EUR	916 840	867 096	0.16
324 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	327 596	231 290	0.04
1 031 000	DIGITAL DUTCH FINCO BV 1.5% 15/03/2030	EUR	1 082 869	837 394	0.16
1 456 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	1 598 928	1 402 726	0.26
878 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	858 020	621 111	0.12
1 984 000	DNB BOLIGKREDITT AS 0.01% 21/01/2031	EUR	1 875 932	1 645 926	0.31
1 173 000	DNB BOLIGKREDITT AS 0.625% 19/06/2025	EUR	1 221 772	1 141 413	0.21
500 000	DOMINION ENERGY INC 2.25% 15/08/2031	USD	411 534	394 872	0.07
300 000	DTE ELECTRIC CO 1.9% 01/04/2028	USD	255 811	256 573	0.05
349 000	DTE ELECTRIC CO 3.25% 01/04/2051	USD	289 338	271 424	0.05
706 000	DTE ELECTRIC CO 3.95% 01/03/2049	USD	710 426	611 435	0.11
1 212 000	DUKE ENERGY CAROLINAS LLC 3.95% 15/11/2028	USD	1 211 641	1 145 901	0.21
299 000	DUKE ENERGY FLORIDA LLC 2.5% 01/12/2029	USD	262 897	254 974	0.05
847 000	DUKE ENERGY PROGRESS LLC 3.45% 15/03/2029	USD	847 595	772 924	0.14
400 000	DUKE REALTY LP 1.75% 01/02/2031	USD	318 513	312 318	0.06
1 103 000	DUKE REALTY LP 2.875% 15/11/2029	USD	1 045 603	951 786	0.18
439 000	DZ HYP AG 0.75% 21/11/2029	EUR	405 073	400 497	0.08
100 000	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	103 289	94 666	0.02
960 000	EDP FINANCE BV - REGS - 1.71% 24/01/2028	USD	797 278	789 111	0.15
911 000	EDP FINANCE BV 0.375% 16/09/2026	EUR	915 182	832 356	0.16
842 000	EDP FINANCE BV 1.875% 13/10/2025	EUR	910 879	830 025	0.16
600 000	EDP FINANCE BV 1.875% 21/09/2029	EUR	583 266	546 918	0.10
200 000	EIKA BOLIGKREDITT AS 0.125% 16/06/2031	EUR	181 882	165 813	0.03
2 611 000	ELECTRICITE DE FRANCE SA - REGS - 3.625% 13/10/2025	USD	2 519 479	2 459 030	0.46
1 200 000	ELECTRICITE DE FRANCE SA 1% 13/10/2026	EUR	1 253 404	1 136 042	0.21
500 000	ENBW ENERGIE BADEN - WUERTTEMBERG FRN 05/08/2079	EUR	442 068	392 151	0.07
200 000	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	207 151	169 294	0.03
800 000	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	711 832	590 532	0.11
300 000	ENBW ENERGIE BADEN-WUERTTEMBERG FRN 05/11/2079	EUR	283 572	266 808	0.05
657 000	ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033	EUR	707 432	534 588	0.10
699 000	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	732 807	656 565	0.12
1 762 000	ENEL FINANCE INTERNATIONAL NV 1.5% 21/07/2025	EUR	1 883 080	1 724 394	0.32

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	ENEXIS HOLDING NV 0.375% 14/04/2033	EUR	427 836	382 754	0.07
450 000	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	462 195	362 180	0.07
2 700 000	ENGIE SA FRN PERPETUAL (ISIN FR0013398229)	EUR	2 878 188	2 551 948	0.48
800 000	ENGIE SA FRN PERPETUAL (ISIN FR0014000RR2)	EUR	734 328	612 569	0.11
500 000	ENGIE SA FRN PERPETUAL (ISIN FR00140046Y4)	EUR	483 966	346 576	0.06
500 000	ENGIE SA 0.375% 21/06/2027	EUR	503 983	448 753	0.08
100 000	ENGIE SA 0.375% 26/10/2029	EUR	99 982	83 051	0.02
1 100 000	ENGIE SA 0.5% 24/10/2030	EUR	1 097 577	890 870	0.17
100 000	ENGIE SA 0.875% 27/03/2024	EUR	102 273	99 010	0.02
500 000	ENGIE SA 1% 26/10/2036	EUR	498 969	339 443	0.06
900 000	ENGIE SA 1.375% 21/06/2039	EUR	965 209	602 407	0.11
800 000	ENGIE SA 1.375% 28/02/2029	EUR	879 731	727 582	0.14
800 000	ENGIE SA 1.5% 27/03/2028	EUR	876 058	749 731	0.14
100 000	ENGIE SA 2.125% 30/03/2032	EUR	107 398	90 629	0.02
1 500 000	ENGIE SA 2.375% 19/05/2026	EUR	1 696 535	1 503 314	0.28
1 789 000	E.ON INTERNATIONAL FINANCE BV 1.25% 19/10/2027	EUR	1 917 538	1 654 483	0.31
599 000	E.ON SE 0% 28/08/2024	EUR	597 913	576 425	0.11
599 000	E.ON SE 0.35% 28/02/2030	EUR	565 510	486 222	0.09
1 715 000	E.ON SE 0.375% 29/09/2027	EUR	1 714 229	1 512 826	0.28
801 000	E.ON SE 0.6% 01/10/2032	EUR	775 084	614 410	0.12
400 000	E.ON SE 0.875% 08/01/2025	EUR	394 180	389 036	0.07
887 000	E.ON SE 0.875% 18/10/2034	EUR	786 169	662 440	0.12
1 257 000	E.ON SE 0.875% 20/08/2031	EUR	1 291 231	1 045 028	0.20
500 000	E.ON SE 1.625% 29/03/2031	EUR	464 385	438 660	0.08
1 179 000	EQUINIX INC 0.25% 15/03/2027	EUR	1 171 363	1 021 890	0.19
186 000	EQUINIX INC 1% 15/03/2033	EUR	185 465	137 551	0.03
1 187 000	EQUINIX INC 1% 15/09/2025	USD	981 226	1 019 455	0.19
640 000	EQUINIX INC 1.55% 15/03/2028	USD	525 367	516 383	0.10
1 088 000	EQUINIX INC 2.5% 15/05/2031	USD	949 934	852 247	0.16
1 010 000	EQUINIX INC 3.9% 15/04/2032	USD	890 082	877 328	0.16
310 000	ERP OPERATING LP 4.15% 01/12/2028	USD	296 589	291 940	0.05
565 000	ESB FINANCE DAC 1% 19/07/2034	EUR	509 109	447 362	0.08
673 000	ESB FINANCE DAC 1.125% 11/06/2030	EUR	696 624	595 814	0.11
1 000 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	1 056 576	821 211	0.15
500 000	EWE AG 0.25% 08/06/2028	EUR	498 807	418 333	0.08
600 000	EXPORT-IMPORT BANK OF KOREA 1.75% 19/10/2028	USD	535 621	509 485	0.10
700 000	EXPORT-IMPORT BANK OF KOREA 2.125% 18/01/2032	USD	586 472	575 661	0.11
1 431 000	FEDERAL REALTY INVESTMENT TRUST 1.25% 15/02/2026	USD	1 242 653	1 227 899	0.23
430 000	FERROVIE DELLO STATO ITALIANE SPA 0.375% 25/03/2028	EUR	431 954	364 234	0.07
466 000	FERROVIE DELLO STATO ITALIANE SPA 0.875% 07/12/2023	EUR	472 495	461 762	0.09
1 361 000	FERROVIE DELLO STATO ITALIANE SPA 1.125% 09/07/2026	EUR	1 421 389	1 277 538	0.24
707 000	FIBRIA OVERSEAS FINANCE LTD 5.5% 17/01/2027	USD	668 564	671 604	0.13
200 000	FIFTH THIRD BANCORP FRN 01/11/2027	USD	173 029	170 135	0.03
200 000	GECINA SA 0.875% 25/01/2033	EUR	182 070	149 454	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 400 000	GECINA SA 0.875% 30/06/2036	EUR	1 447 060	932 025	0.17
100 000	GECINA SA 1% 30/01/2029	EUR	106 792	86 930	0.02
700 000	GECINA SA 1.375% 26/01/2028	EUR	726 595	637 113	0.12
500 000	GECINA SA 1.375% 30/06/2027	EUR	534 096	462 236	0.09
600 000	GECINA SA 1.625% 29/05/2034	EUR	634 894	478 145	0.09
1 030 000	GEORGIA POWER CO 3.25% 01/04/2026	USD	942 591	959 217	0.18
1 421 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	1 383 763	1 156 988	0.22
814 000	GLOBALWORTH REAL ESTATE INVESTMENTS LTD 2.95% 29/07/2026	EUR	737 967	655 143	0.12
750 000	HEALTHPEAK PROPERTIES INC 1.35% 01/02/2027	USD	631 842	630 036	0.12
300 000	HONGKONG LAND FINANCE CAYMAN ISLANDS CO LTD 2.25% 15/07/2031	USD	248 122	239 904	0.04
376 000	HOST HOTELS & RESORTS LP 2.9% 15/12/2031	USD	302 048	286 765	0.05
1 448 000	HOST HOTELS & RESORTS LP 3.375% 15/12/2029	USD	1 211 913	1 176 388	0.22
2 248 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	2 348 284	2 225 482	0.42
700 000	HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG 0.375% 25/06/2024	EUR	708 596	675 513	0.13
323 000	HYUNDAI CAPITAL SERVICES INC - REGS - 1.25% 08/02/2026	USD	266 261	278 592	0.05
200 000	HYUNDAI CAPITAL SERVICES INC - REGS - 2.5% 24/01/2027	USD	177 646	177 500	0.03
800 000	IBERDROLA FINANZAS SA FRN PERPETUAL	EUR	769 487	629 900	0.12
1 500 000	IBERDROLA FINANZAS SA 1% 07/03/2024	EUR	1 551 551	1 495 716	0.28
900 000	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	934 329	859 088	0.16
700 000	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	746 771	677 085	0.13
1 000 000	IBERDROLA FINANZAS SA 1.375% 11/03/2032	EUR	995 990	869 126	0.16
500 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1721244371)	EUR	505 900	490 793	0.09
1 600 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1797138960)	EUR	1 655 430	1 549 402	0.29
900 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1890845875)	EUR	928 993	860 326	0.16
1 200 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295333988)	EUR	1 168 180	878 190	0.16
900 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295335413)	EUR	876 142	748 014	0.14
400 000	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	403 469	381 148	0.07
600 000	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	635 536	581 858	0.11
100 000	ICADE 1.5% 13/09/2027	EUR	100 210	91 294	0.02
780 000	ICBCIL FINANCE CO LTD 2.25% 02/11/2026	USD	693 581	691 939	0.13
165 000	IDB TRUST SERVICES LTD 0.037% 04/12/2024	EUR	165 932	158 167	0.03
650 000	IGNITIS GRUPE UAB 2% 14/07/2027	EUR	695 003	605 656	0.11
240 000	INDIAN RAILWAY FINANCE CORP LTD - REGS - 3.57% 21/01/2032	USD	197 060	196 873	0.04
841 000	INDIAN RAILWAY FINANCE CORP LTD 3.835% 13/12/2027	USD	790 692	765 253	0.14
1 700 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/HONG KONG 1.625% 28/10/2026	USD	1 507 752	1 502 365	0.28
1 680 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/SINGAPORE 1% 28/10/2024	USD	1 474 591	1 525 153	0.29
400 000	ING GROEP NV - REGS - FRN 01/07/2026	USD	336 548	348 276	0.07
300 000	ING GROEP NV FRN 09/06/2032	EUR	303 451	252 554	0.05
1 700 000	ING GROEP NV 2.5% 15/11/2030	EUR	2 017 173	1 581 561	0.30
1 193 000	ING GROEP NV 4.625% 06/01/2026	USD	1 172 310	1 141 775	0.21
2 200 000	ING-DIBA AG 0.01% 07/10/2028	EUR	2 173 467	1 951 209	0.37
1 200 000	INTERCHILE SA - REGS - 4.5% 30/06/2056	USD	1 033 739	945 878	0.18

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
714 000	INTERSTATE POWER & LIGHT CO 3.5% 30/09/2049	USD	595 709	552 000	0.10
211 000	INTERSTATE POWER AND LIGHT CO 3.6% 01/04/2029	USD	195 754	192 772	0.04
630 000	INTERSTATE POWER AND LIGHT CO 4.1% 26/09/2028	USD	601 892	596 002	0.11
430 000	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	426 355	412 568	0.08
1 208 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	1 212 726	1 025 482	0.19
260 000	INTESA SANPAOLO SPA 1.5% 10/04/2024	EUR	272 521	257 661	0.05
368 000	INVERSIONES CMPC SA - REGS - 4.375% 04/04/2027	USD	342 968	336 286	0.06
165 000	JABIL INC 4.25% 15/05/2027	USD	152 422	153 514	0.03
200 000	JAPAN BANK FOR INTERNATIONAL COOPERATION 1.625% 20/01/2027	USD	172 938	178 114	0.03
661 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 1.75% 15/09/2030	USD	551 515	516 049	0.10
1 600 000	JPMORGAN CHASE & CO FRN 16/09/2024	USD	1 376 961	1 468 202	0.27
960 000	KAISER FOUNDATION HOSPITALS 2.81% 01/06/2041	USD	837 357	717 282	0.13
748 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	693 855	696 792	0.13
1 800 000	KBC GROUP NV FRN 16/06/2027	EUR	1 827 964	1 627 841	0.30
100 000	KBC GROUP NV 0.875% 27/06/2023	EUR	101 827	99 592	0.02
200 000	KIA CORP - REGS - 1.75% 16/10/2026	USD	164 482	173 270	0.03
800 000	KIA CORP - REGS - 2.375% 14/02/2025	USD	730 788	733 268	0.14
399 000	KIA CORP 1% 16/04/2024	USD	327 504	363 939	0.07
300 000	KIA CORP 2.75% 14/02/2027	USD	262 877	269 337	0.05
380 000	KILROY REALTY LP 2.5% 15/11/2032	USD	316 514	284 946	0.05
103 000	KILROY REALTY LP 2.65% 15/11/2033	USD	89 660	76 592	0.01
734 000	KILROY REALTY LP 4.75% 15/12/2028	USD	715 363	689 749	0.13
437 000	KOJAMO OYJ 0.875% 28/05/2029	EUR	346 961	291 088	0.05
1 162 000	KOMMUNALBANKEN AS - REGS - 2.125% 11/02/2025	USD	1 046 137	1 083 845	0.20
200 000	KOMMUNALBANKEN AS 0.5% 21/10/2024 (ISIN XS2333390164)	USD	174 742	180 386	0.03
120 000	KOMMUNINVEST I SVERIGE AB 0.875% 01/09/2029	EUR	114 320	111 433	0.02
412 000	KOREA DEVELOPMENT BANK 0% 10/07/2024	EUR	413 380	400 576	0.08
200 000	KOREA DEVELOPMENT BANK 0.75% 25/01/2025	USD	172 440	178 563	0.03
1 827 000	KOREA HYDRO & NUCLEAR POWER CO LTD - REGS - 3.75% 25/07/2023	USD	1 713 011	1 755 979	0.33
589 000	KREDITANSTALT FUER WIEDERAUFBAU - EMTN - 0.05% 30/05/2024	EUR	596 004	580 187	0.11
3 710 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/06/2029	EUR	3 753 735	3 282 603	0.62
6 345 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2028	EUR	6 558 807	5 732 532	1.08
4 372 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2031	EUR	4 278 685	3 660 863	0.70
3 923 000	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 05/05/2027	EUR	4 005 509	3 646 528	0.69
1 810 000	KREDITANSTALT FUER WIEDERAUFBAU 0.25% 30/06/2025	EUR	1 876 275	1 762 325	0.33
1 401 000	KREDITANSTALT FUER WIEDERAUFBAU 0.5% 28/09/2026	EUR	1 484 390	1 349 737	0.25
1 805 000	KREDITANSTALT FUER WIEDERAUFBAU 0.75% 30/09/2030	USD	1 503 051	1 433 451	0.27
3 110 000	KREDITANSTALT FUER WIEDERAUFBAU 1% 01/10/2026	USD	2 708 866	2 730 345	0.52
1 999 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 14/09/2029	USD	1 827 145	1 748 342	0.33
119 000	KUNTARAOHITUS OYJ 0% 14/10/2030	EUR	120 945	100 991	0.02
1 300 000	KUTXABANK SA FRN 14/10/2027	EUR	1 299 909	1 146 636	0.21
1 400 000	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	1 497 359	1 223 146	0.23
300 000	LA POSTE SA 1.45% 30/11/2028	EUR	294 819	282 954	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	LANDESBANK BADEN-WUERTTEMBERG 0.25% 21/07/2028	EUR	399 557	331 631	0.06
1 700 000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 24/05/2024	EUR	1 725 672	1 638 858	0.31
100 000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 29/07/2026	EUR	101 443	90 542	0.02
100 000	LANDSBANKINN HF 0.375% 23/05/2025	EUR	98 228	92 372	0.02
1 546 000	LANDWIRTSCHAFTLICHE RENTENBANK 0% 22/09/2027	EUR	1 542 557	1 419 185	0.27
891 000	LANDWIRTSCHAFTLICHE RENTENBANK 0% 30/06/2031	EUR	890 870	744 524	0.14
1 250 000	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	1 236 549	1 118 474	0.21
895 000	LEASEPLAN CORP NV 1.375% 07/03/2024	EUR	911 991	879 263	0.16
1 176 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	1 304 007	1 192 593	0.22
890 000	LG CHEM LTD - REGS - 2.375% 07/07/2031	USD	741 092	715 808	0.13
1 247 000	LG CHEM LTD - REGS - 3.25% 15/10/2024	USD	1 128 233	1 180 202	0.22
643 000	MAF SUKUK LTD 3.9325% 28/02/2030	USD	580 015	590 984	0.11
920 000	MAF SUKUK LTD 4.638% 14/05/2029	USD	867 100	884 200	0.17
75 000	MASSACHUSETTS INSTITUTE OF TECHNOLOGY 3.959% 01/07/2038	USD	81 480	71 036	0.01
900 000	MBANK SA FRN 21/09/2027	EUR	816 018	735 026	0.14
488 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1% 08/09/2027	EUR	475 990	428 370	0.08
1 008 000	MERCEDES-BENZ GROUP AG 0.75% 10/09/2030	EUR	1 013 362	842 686	0.16
380 000	MIDAMERICAN ENERGY CO 2.7% 01/08/2052	USD	302 402	264 003	0.05
427 000	MIDAMERICAN ENERGY CO 3.15% 15/04/2050	USD	370 068	323 245	0.06
750 000	MIDAMERICAN ENERGY CO 3.65% 01/08/2048	USD	744 917	614 385	0.12
850 000	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	788 289	792 638	0.15
952 000	MIDAMERICAN ENERGY CO 4.25% 15/07/2049	USD	1 016 240	855 136	0.16
450 000	MIDEA INVESTMENT DEVELOPMENT CO LTD 2.88% 24/02/2027	USD	390 030	405 738	0.08
140 000	MISSISSIPPI POWER CO 3.1% 30/07/2051	USD	113 767	95 777	0.02
304 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	309 935	255 857	0.05
1 458 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.98% 09/10/2023	EUR	1 489 742	1 446 944	0.27
341 000	MITSUBISHI UFJ FINANCIAL GROUP INC 2.527% 13/09/2023	USD	300 658	322 521	0.06
572 000	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	590 670	554 365	0.10
600 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.25% 09/09/2029	EUR	559 932	488 374	0.09
1 267 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.625% 09/09/2032	EUR	1 108 141	977 094	0.18
519 000	MTR CORP CI LTD 2.5% 02/11/2026	USD	468 957	476 674	0.09
749 000	MTR CORP LTD 1.625% 19/08/2030	USD	615 571	597 777	0.11
300 000	MUENCHENER HYPOTHEKENBANK EG 0.25% 13/12/2023	EUR	305 504	296 329	0.06
200 000	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	166 247	164 306	0.03
918 000	MUENCHENER HYPOTHEKENBANK EG 1.25% 14/02/2030	EUR	896 339	866 949	0.16
1 400 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	1 397 482	1 074 310	0.20
1 200 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	1 151 858	864 391	0.16
707 000	MUNICIP FINANCE GROIP INC 0.75% 07/09/2027	EUR	737 653	673 193	0.13
442 000	MUNICIPALITY FINANCE PLC 0.05% 06/09/2029	EUR	452 851	387 233	0.07
603 000	NATIONA BK GROIP INC 3.625% 20/06/2023	USD	557 270	580 796	0.11
1 448 000	NATIONAL AUSTRALIA BANK LTD 0.625% 30/08/2023	EUR	1 479 415	1 437 162	0.27

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
153 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	153 488	144 850	0.03
500 000	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	461 283	412 666	0.08
600 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 0.5% 21/09/2028	EUR	556 343	502 069	0.09
1 700 000	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	1 739 044	1 627 697	0.30
600 000	NATWEST GROUP PLC FRN 22/05/2024	USD	526 553	564 039	0.11
331 000	NE PROPERTY BV 2% 20/01/2030	EUR	274 286	235 546	0.04
785 000	NE PROPERTY BV 3.375% 14/07/2027	EUR	831 851	676 948	0.13
300 000	NEDERLANDSE FINANCIERINGS-MAATSCHAPPIJ VOOR ONTWIKKELINGSLANDEN NV 2.75% 20/02/2024	USD	281 044	284 961	0.05
1 166 000	NEDERLANDSE WATERSCHAPSBANK NV - REGS - 2.375% 24/03/2026	USD	1 101 154	1 082 751	0.20
277 000	NEDERLANDSE WATERSCHAPSBANK NV 0% 02/10/2034	EUR	265 115	209 373	0.04
1 010 000	NEDERLANDSE WATERSCHAPSBANK NV 0.5% 26/04/2051	EUR	912 319	642 516	0.12
854 000	NEDERLANDSE WATERSCHAPSBANK NV 1% 03/09/2025	EUR	909 350	841 654	0.16
506 000	NEDERLANDSE WATERSCHAPSBANK NV 1% 28/05/2030	USD	420 446	407 634	0.08
845 000	NEXTERA ENERGY CAPITAL HOLDINGS INC 1.9% 15/06/2028	USD	715 665	704 875	0.13
1 600 000	NIBC BANK NV 0.25% 09/09/2026	EUR	1 520 193	1 375 630	0.26
300 000	NIDEC CORP 0.046% 30/03/2026	EUR	280 876	271 628	0.05
1 992 000	NORDEA BANK ABP 0.375% 28/05/2026	EUR	2 045 281	1 847 192	0.35
200 000	NORDEA BANK ABP 0.5% 19/03/2031	EUR	167 688	157 183	0.03
500 000	NORDEA BANK ABP 1.125% 16/02/2027	EUR	492 852	460 579	0.09
400 000	NORINCHUKIN BANK 2.08% 22/09/2031	USD	333 010	313 304	0.06
500 000	NORTHERN STATES POWER CO/MN 2.25% 01/04/2031	USD	429 463	419 787	0.08
534 000	NORTHERN STATES POWER CO/MN 2.6% 01/06/2051	USD	480 904	362 684	0.07
1 031 000	NORTHERN STATES POWER CO/MN 2.9% 01/03/2050	USD	881 704	748 050	0.14
148 000	NORTHERN STATES POWER CO/MN 3.2% 01/04/2052	USD	127 610	112 400	0.02
436 000	NRW BANK 0% 15/10/2029	EUR	446 291	379 042	0.07
809 000	NRW BANK 0% 18/02/2030	EUR	809 453	697 275	0.13
300 000	NRW BANK 0% 28/07/2031	EUR	283 826	248 996	0.05
100 000	NRW BANK 0.25% 26/01/2032	EUR	85 691	84 158	0.02
682 000	NRW BANK 0.375% 17/11/2026	EUR	706 798	646 627	0.12
155 000	NRW BANK 0.5% 13/09/2027	EUR	164 199	145 752	0.03
881 000	NRW BANK 0.625% 02/02/2029	EUR	947 211	812 194	0.15
682 000	NRW BANK 0.75% 30/06/2028	EUR	738 366	640 476	0.12
1 080 000	NSTAR ELECTRIC CO 3.25% 15/05/2029	USD	1 015 322	980 938	0.18
100 000	NTT FINANCE CORP 0.082% 13/12/2025	EUR	97 871	93 008	0.02
1 300 000	NTT FINANCE CORP 0.399% 13/12/2028	EUR	1 236 123	1 129 517	0.21
763 000	NXP BV / NXP FUNDING LLC / NXP USA INC 2.5% 11/05/2031	USD	606 129	602 363	0.11
1 500 000	NXP BV / NXP FUNDING LLC / NXP USA INC 3.4% 01/05/2030	USD	1 345 513	1 270 060	0.24
1 018 000	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	977 449	844 395	0.16
310 000	ONTARIO TEACHERS' FINANCE TRUST 0.95% 24/11/2051	EUR	273 045	201 550	0.04
1 009 000	OP CORPORATE BANK PLC 0.375% 26/02/2024	EUR	1 028 552	987 397	0.18
800 000	OP MORTGAGE BANK 0.05% 25/03/2031	EUR	708 913	666 912	0.12
1 000 000	OP MORTGAGE BANK 1% 05/10/2027	EUR	978 350	957 788	0.18
506 000	ORSTED AS 1.5% 26/11/2029	EUR	543 006	466 472	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
698 000	OWENS CORNING 3.95% 15/08/2029	USD	652 573	621 290	0.12
1 009 000	PACIFICORP 2.9% 15/06/2052	USD	850 000	710 936	0.13
1 317 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 2.3% 23/06/2025	USD	1 168 309	1 197 072	0.22
844 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 3.55% 09/06/2051	USD	736 423	632 273	0.12
1 094 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 3.9% 20/08/2024	USD	1 017 642	1 051 708	0.20
184 000	PIEDMONT OPERATING PARTNERSHIP LP 3.15% 15/08/2030	USD	152 161	146 870	0.03
1 499 000	PNC FINANCIAL SERVICES GROUP INC 2.2% 01/11/2024	USD	1 342 342	1 391 277	0.26
400 000	POLSKI KONCERN NAFTOWY ORLEN SA 1.125% 27/05/2028	EUR	358 219	311 846	0.06
633 000	POSTNL NV 0.625% 23/09/2026	EUR	639 556	583 385	0.11
298 000	POWER FINANCE CORP LTD 1.841% 21/09/2028	EUR	298 166	249 217	0.05
331 000	POWER FINANCE CORP LTD 3.75% 06/12/2027	USD	290 256	295 722	0.06
1 142 000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	1 154 500	975 156	0.18
620 000	PROLOGIS EURO FINANCE LLC 1.5% 08/02/2034	EUR	587 543	472 357	0.09
169 000	PROLOGIS INTERNATIONAL FUNDING II SA 0.75% 23/03/2033	EUR	165 729	118 397	0.02
125 000	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	124 894	104 637	0.02
496 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	530 821	391 989	0.07
1 001 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	1 093 785	920 025	0.17
632 000	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	728 227	569 958	0.11
690 000	PROLOGIS LP 1.25% 15/10/2030	USD	545 397	523 718	0.10
269 000	PUBLIC SERVICE CO OF COLORADO 2.7% 15/01/2051	USD	237 220	184 917	0.03
362 000	PUBLIC SERVICE CO OF COLORADO 3.2% 01/03/2050	USD	336 529	275 084	0.05
390 000	PUBLIC SERVICE CO OF COLORADO 3.7% 15/06/2028	USD	376 477	368 294	0.07
610 000	PUBLIC SERVICE CO OF COLORADO 4.1% 15/06/2048	USD	634 684	537 085	0.10
50 000	PUBLIC SERVICE CO OF OKLAHOMA 2.2% 15/08/2031	USD	42 181	40 040	0.01
510 000	PUBLIC SERVICE CO OF OKLAHOMA 3.15% 15/08/2051	USD	434 852	361 577	0.07
320 000	PUBLIC SERVICE ELECTRIC AND GAS CO 3.1% 15/03/2032	USD	281 698	282 341	0.05
600 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	498 367	425 994	0.08
1 200 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	1 132 770	1 048 408	0.20
700 000	RAIFFEISENBANK AS FRN 09/06/2028	EUR	576 742	581 298	0.11
577 000	REC LTD 3.875% 07/07/2027	USD	511 526	521 340	0.10
1 200 000	RED ELECTRICA FINANCIACIONES SAU 0.5% 24/05/2033	EUR	1 141 167	963 262	0.18
350 000	REN FINANCE BV 0.5% 16/04/2029	EUR	311 890	288 764	0.05
483 000	RONGSHI INTERNATIONAL FINANCE LTD 3.25% 21/05/2024	USD	456 905	459 985	0.09
541 000	ROYAL SCHIPHOL GROUP NV 0.875% 08/09/2032	EUR	478 639	434 413	0.08
500 000	ROYAL SCHIPHOL GROUP NV 1.5% 05/11/2030	EUR	512 145	456 010	0.09
914 000	ROYAL SCHIPHOL GROUP NV 2% 06/04/2029	EUR	1 017 426	866 663	0.16
900 000	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 0.75% 12/01/2034	EUR	817 496	704 546	0.13
624 000	RWE AG 0.625% 11/06/2031	EUR	572 162	483 956	0.09
749 000	RWE AG 1% 26/11/2033	EUR	715 489	548 980	0.10
263 000	SATO OYJ 1.375% 24/02/2028	EUR	250 173	209 210	0.04
900 000	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 1.74% 17/09/2025	USD	781 756	807 128	0.15
1 064 000	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 2.413% 17/09/2030	USD	916 348	895 937	0.17
130 000	SBAB BANK AB 0.125% 27/08/2026	EUR	130 349	117 519	0.02
1 700 000	SBAB BANK AB 0.5% 13/05/2025	EUR	1 735 860	1 620 253	0.30

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
399 000	SELP FINANCE SARL 0.875% 27/05/2029	EUR	396 279	320 999	0.06
100 000	SFIL SA 0% 23/11/2028	EUR	101 078	89 263	0.02
600 000	SK BATTERY AMERICA INC 1.625% 26/01/2024	USD	494 701	550 675	0.10
734 000	SK BATTERY AMERICA INC 2.125% 26/01/2026	USD	592 606	634 988	0.12
999 000	SMURFIT KAPPA TREASURY ULC 0.5% 22/09/2029	EUR	989 443	797 252	0.15
572 000	SMURFIT KAPPA TREASURY ULC 1% 22/09/2033	EUR	554 007	407 877	0.08
500 000	SOCIEDAD QUIMICA Y MINERA DE CHILE SA - REGS - 3.5% 10/09/2051	USD	414 850	354 233	0.07
1 700 000	SOCIETE GENERALE SA FRN 22/09/2028	EUR	1 730 973	1 483 437	0.28
800 000	SOCIETE GENERALE SFH SA 0.01% 02/12/2026	EUR	778 505	740 766	0.14
1 000 000	SOCIETE GENERALE SFH SA 0.01% 11/02/2030	EUR	1 025 215	852 176	0.16
1 000 000	SOCIETE GENERALE SFH SA 0.125% 18/07/2029	EUR	1 016 252	873 750	0.16
490 000	SONOCO PRODUCTS CO 2.85% 01/02/2032	USD	422 394	392 969	0.07
600 000	SOUTHERN POWER CO 0.9% 15/01/2026	USD	497 913	513 842	0.10
764 000	SOUTHERN POWER CO 4.15% 01/12/2025	USD	758 697	733 044	0.14
606 000	SOUTHWESTERN PUBLIC SERVICE CO 3.15% 01/05/2050	USD	558 166	446 891	0.08
400 000	SPAREBANK 1 BOLIGKREDITT AS 0.01% 22/09/2027	EUR	396 508	362 870	0.07
2 587 000	SPAREBANK 1 BOLIGKREDITT AS 0.5% 30/01/2025	EUR	2 665 375	2 522 475	0.47
699 000	SPAREBANK 1 SMN 0.01% 18/02/2028	EUR	672 782	594 550	0.11
1 078 000	SPAREBANK 1 SMN 0.125% 11/09/2026	EUR	1 069 231	982 973	0.18
100 000	SPAREBANK 1 SR-BANK ASA 0.25% 09/11/2026	EUR	95 224	90 437	0.02
496 000	SPAREBANKEN SOER BOLIGKREDITT AS 0.01% 26/10/2026	EUR	496 275	459 836	0.09
1 100 000	SPAREBANKEN VEST BOLIGKREDITT AS 0.01% 11/11/2026	EUR	1 098 418	1 018 978	0.19
820 000	SPAREBANKEN VEST BOLIGKREDITT AS 0.01% 28/06/2027	EUR	835 438	748 223	0.14
550 000	SR-BOLIGKREDITT AS 0.01% 08/10/2026	EUR	552 502	510 650	0.10
639 000	SSE PLC 0.875% 06/09/2025	EUR	655 269	605 727	0.11
708 000	SSE PLC 1.375% 04/09/2027	EUR	756 337	652 853	0.12
694 000	STAR ENERGY GEOTHERMAL DARAJAT II / STAR ENERGY GEOTHERMAL SALAK - REGS - 4.85% 14/10/2038	USD	639 818	563 919	0.11
441 000	STATE BANK OF INDIA/LONDON 4.5% 28/09/2023	USD	402 353	425 687	0.08
100 000	STEDIN HOLDING NV 0% 16/11/2026	EUR	98 983	89 193	0.02
1 002 000	STEDIN HOLDING NV 0.5% 14/11/2029	EUR	1 018 060	827 690	0.16
26 000	STORA ENSO OYJ 0.625% 02/12/2030	EUR	25 791	20 395	0.00
100 000	STOREBRAND LIVSFORSIKRING AS FRN 30/09/2051	EUR	81 498	75 889	0.01
1 000 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.508% 12/01/2024	USD	846 300	912 010	0.17
244 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	247 780	236 487	0.04
500 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.472% 14/01/2029	USD	426 303	417 771	0.08
160 000	SUZANO AUSTRIA GMBH - REGS - 5.75% 14/07/2026	USD	161 773	154 976	0.03
400 000	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	392 704	341 932	0.06
400 000	SWEDBANK AB 1.538% 16/11/2026 (ISIN XS2408003650)	USD	339 071	345 985	0.06
200 000	SWIRE PROPERTIES MTN FINANCING LTD 3.5% 10/01/2028	USD	182 168	186 194	0.03
1 100 000	SWISS LIFE FINANCE I LTD 0.5% 15/09/2031	EUR	1 080 124	854 656	0.16
600 000	TALENT YIELD EURO LTD 1% 24/09/2025	EUR	584 390	567 540	0.11
1 100 000	TELEFONICA EMISIONES SA 1.069% 05/02/2024	EUR	1 131 143	1 095 496	0.21
368 000	TELIA CO AB FRN 11/05/2081	EUR	362 911	326 864	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
486 000	TELIA CO AB FRN 30/06/2083	EUR	464 130	430 829	0.08
400 000	TENNESSEE VALLEY AUTHORITY 1.5% 15/09/2031	USD	324 925	326 595	0.06
500 000	TENNET HOLDING BV 0.125% 09/12/2027	EUR	459 545	440 706	0.08
498 000	TENNET HOLDING BV 0.125% 30/11/2032	EUR	478 662	370 457	0.07
103 000	TENNET HOLDING BV 0.5% 30/11/2040	EUR	94 239	61 931	0.01
744 000	TENNET HOLDING BV 0.875% 03/06/2030	EUR	780 573	643 613	0.12
1 440 000	TENNET HOLDING BV 0.875% 16/06/2035	EUR	1 388 701	1 068 404	0.20
255 000	TENNET HOLDING BV 1% 13/06/2026	EUR	266 422	244 455	0.05
408 000	TENNET HOLDING BV 1.125% 09/06/2041	EUR	404 340	275 808	0.05
1 147 000	TENNET HOLDING BV 1.25% 24/10/2033	EUR	1 153 933	938 497	0.18
1 200 000	TENNET HOLDING BV 1.375% 05/06/2028	EUR	1 286 267	1 119 216	0.21
786 000	TENNET HOLDING BV 1.375% 26/06/2029	EUR	843 615	721 414	0.14
844 000	TENNET HOLDING BV 1.5% 03/06/2039	EUR	839 969	630 409	0.12
462 000	TENNET HOLDING BV 1.75% 04/06/2027	EUR	511 902	450 955	0.08
102 000	TENNET HOLDING BV 1.875% 13/06/2036	EUR	119 568	85 084	0.02
492 000	TENNET HOLDING BV 2% 05/06/2034	EUR	537 967	433 180	0.08
400 000	TERNA - RETE ELETTRICA NAZIONALE 0.375% 23/06/2029	EUR	397 017	335 402	0.06
686 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	695 034	538 262	0.10
677 000	TERNA SPA 1% 23/07/2023	EUR	690 140	674 585	0.13
600 000	THAMES WATER UTILITIES FINANCE PLC 0.875% 31/01/2028	EUR	583 488	522 940	0.10
800 000	THAMES WATER UTILITIES FINANCE PLC 1.25% 31/01/2032	EUR	749 318	598 868	0.11
1 382 000	THREE GORGES FINANCE II CAYMAN ISLANDS LTD 1.3% 21/06/2024	EUR	1 382 834	1 365 760	0.26
1 190 000	TOYOTA MOTOR CREDIT CORP 2.15% 13/02/2030	USD	1 066 376	988 738	0.19
345 000	TRANSMISSION FINANCE DAC 0.375% 18/06/2028	EUR	323 983	286 014	0.05
459 000	TUCSON ELECTRIC POWER CO 1.5% 01/08/2030	USD	376 596	351 579	0.07
616 000	UBS AG/LONDON 0.01% 29/06/2026	EUR	600 146	555 769	0.10
722 000	UDR INC 1.9% 15/03/2033	USD	542 161	524 361	0.10
554 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 14/03/2025	EUR	576 387	519 062	0.10
1 300 000	UNICREDIT SPA FRN 05/07/2029	EUR	1 257 031	1 068 841	0.20
222 000	UNION ELECTRIC CO 2.625% 15/03/2051	USD	183 449	149 150	0.03
387 000	UPM-KYMMENE OYJ 0.5% 22/03/2031	EUR	380 837	291 833	0.05
385 000	VATTENFALL AB 0.05% 15/10/2025	EUR	385 994	360 021	0.07
513 000	VATTENFALL AB 0.125% 12/02/2029	EUR	507 364	434 995	0.08
152 000	VATTENFALL AB 0.5% 24/06/2026	EUR	155 959	142 112	0.03
200 000	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	USD	177 630	182 827	0.03
400 000	VERBUND AG 0.9% 01/04/2041	EUR	401 011	287 393	0.05
892 000	VERIZON COMMUNICATIONS INC 1.5% 18/09/2030	USD	738 519	684 497	0.13
937 000	VERIZON COMMUNICATIONS INC 2.85% 03/09/2041	USD	793 819	677 173	0.13
630 000	VERIZON COMMUNICATIONS INC 3.875% 01/03/2052	USD	559 046	511 758	0.10
2 042 000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	2 009 350	1 895 386	0.36
400 000	VESTEDA FINANCE BV 0.75% 18/10/2031	EUR	387 429	306 792	0.06
100 000	VODAFONE GROUP PLC 0.9% 24/11/2026	EUR	99 314	93 833	0.02
2 100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	EUR	2 156 225	1 789 238	0.34
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.25% 23/09/2032	EUR	105 560	79 292	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	VONOVIA SE 0.625% 24/03/2031	EUR	398 889	289 674	0.05
1 150 000	VORNADO REALTY LP 3.4% 01/06/2031	USD	980 957	925 586	0.17
540 000	WELLTOWER INC 2.7% 15/02/2027	USD	484 626	478 133	0.09
750 000	WESTAR ENERGY INC 2.55% 01/07/2026	USD	681 686	681 639	0.13
350 000	WESTPAC BANKING CORP FRN 13/05/2031	EUR	350 882	306 723	0.06
1 732 000	WESTPAC BANKING CORP 0.625% 22/11/2024	EUR	1 777 851	1 676 257	0.31
175 000	WESTPAC SECURITIES NZ LTD/LONDON 0.3% 25/06/2024	EUR	176 697	169 840	0.03
350 000	WISCONSIN POWER AND LIGHT CO 1.95% 16/09/2031	USD	283 701	279 163	0.05
Total Bonds			388 733 244	351 859 309	65.90
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 300 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0% 25/03/2025	EUR	1 312 562	1 256 585	0.24
1 200 000	AGENCE FRANCAISE DE DEVELOPPEMENT 1.375% 17/09/2024	EUR	1 281 155	1 204 927	0.23
1 200 000	ARAB PETROLEUM INVESTMENTS CORP - REGS - 1.483% 06/10/2026	USD	1 037 037	1 038 761	0.19
71 000	ASIAN D DEVELOPMENT GROIP INC 0.35% 16/07/2025	EUR	73 889	68 692	0.01
54 000	ASIAN DEVELOPMENT BANK 0% 24/10/2029	EUR	54 431	46 942	0.01
300 000	ASIAN DEVELOPMENT BANK 1.75% 14/08/2026	USD	266 070	271 689	0.05
181 000	ASIAN DEVELOPMENT BANK 2.125% 19/03/2025	USD	166 514	168 907	0.03
820 000	ASIAN DEVELOPMENT BANK 2.375% 10/08/2027	USD	733 504	756 109	0.14
2 152 000	ASIAN DEVELOPMENT BANK 3.125% 26/09/2028	USD	2 117 595	2 050 032	0.38
303 000	AUCKLAND COUNCIL 0.25% 17/11/2031	EUR	296 219	250 505	0.05
596 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.827% 30/07/2027	EUR	625 509	566 642	0.11
4 869 540	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	5 011 138	4 745 782	0.89
7 725 400	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	7 832 967	7 007 425	1.31
7 492 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	7 431 924	6 667 970	1.25
5 881 440	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	5 258 043	3 782 607	0.71
1 500 000	CASSA DEPOSITI E PRESTITI SPA 2.125% 27/09/2023	EUR	1 545 272	1 520 163	0.28
1 781 000	CHILE GOVERNMENT INTERNATIONAL BOND 0.83% 02/07/2031	EUR	1 792 255	1 394 455	0.26
1 265 000	CHILE GOVERNMENT INTERNATIONAL BOND 1.25% 29/01/2040	EUR	1 239 340	830 194	0.16
1 832 000	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	1 570 520	1 492 064	0.28
2 179 000	CHILE GOVERNMENT INTERNATIONAL BOND 3.5% 25/01/2050	USD	2 110 349	1 599 926	0.30
100 000	CITY OF PARIS FRANCE 1.75% 25/05/2031	EUR	116 013	97 510	0.02
1 175 000	CORP ANDINA DE FOMENTO 0.625% 20/11/2026	EUR	1 142 137	1 098 488	0.21
498 000	EUROFIMA EUROPAEISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHMATERIAL 0.1% 20/05/2030	EUR	504 133	428 006	0.08
370 000	EUROFIMA 0% 28/07/2026	EUR	375 903	345 717	0.06
1 608 000	EUROFIMA 0.15% 10/10/2034	EUR	1 575 901	1 227 780	0.23
780 000	EUROFIMA 0.25% 09/02/2024	EUR	791 797	768 667	0.14
190 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 0% 10/01/2024	EUR	193 248	186 882	0.04
2 230 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 1.5% 13/02/2025	USD	1 985 523	2 050 288	0.38

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 571 000	EUROPEAN INVESTMENT BANK - REGS - 2.875% 13/06/2025	USD	1 494 223	1 495 906	0.28
550 000	EUROPEAN INVESTMENT BANK 0.01% 15/11/2030	EUR	546 822	467 453	0.09
2 912 000	EUROPEAN INVESTMENT BANK 0.01% 15/11/2035	EUR	2 870 002	2 130 477	0.40
1 500 000	EUROPEAN INVESTMENT BANK 0.375% 15/05/2026	EUR	1 575 371	1 440 734	0.27
1 629 000	EUROPEAN INVESTMENT BANK 0.5% 13/11/2037	EUR	1 533 436	1 236 222	0.23
219 000	EUROPEAN INVESTMENT BANK 0.5% 15/11/2023	EUR	225 132	218 096	0.04
206 000	EUROPEAN INVESTMENT BANK 0.75% 23/09/2030	USD	161 014	164 187	0.03
1 495 000	EUROPEAN INVESTMENT BANK 1% 14/11/2042	EUR	1 791 219	1 163 345	0.22
896 000	EUROPEAN INVESTMENT BANK 1.125% 15/11/2032	EUR	1 030 659	809 895	0.15
1 964 000	EUROPEAN INVESTMENT BANK 1.25% 13/11/2026	EUR	2 155 387	1 941 950	0.36
1 786 000	EUROPEAN INVESTMENT BANK 1.5% 15/11/2047	EUR	2 199 007	1 503 807	0.28
1 032 000	EUROPEAN INVESTMENT BANK 1.625% 09/10/2029	USD	927 516	892 675	0.17
1 650 000	EUROPEAN INVESTMENT BANK 1.625% 13/05/2031	USD	1 409 318	1 403 980	0.26
2 296 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	2 105 146	2 124 534	0.40
2 040 000	EUROPEAN INVESTMENT BANK 2.375% 24/05/2027	USD	1 919 224	1 888 290	0.35
2 275 000	EUROPEAN INVESTMENT BANK 2.5% 15/10/2024	USD	2 087 300	2 152 894	0.40
13 712 710	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	12 671 056	9 313 439	1.73
29 459 698	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	36 609 824	27 461 622	5.13
1 360 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 0% 24/11/2026	EUR	1 334 485	1 247 739	0.23
587 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 1% 24/11/2041	EUR	474 164	411 477	0.08
835 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 2.375% 02/02/2051	USD	652 214	567 419	0.11
1 432 000	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.75% 05/06/2035	EUR	1 549 854	1 016 361	0.19
100 000	ILE-DE-FRANCE MOBILITES 0.4% 28/05/2031	EUR	89 829	86 520	0.02
1 000 000	ILE-DE-FRANCE MOBILITES 0.675% 24/11/2036	EUR	949 694	778 640	0.15
200 000	ILE-DE-FRANCE MOBILITES 0.95% 16/02/2032	EUR	185 396	178 360	0.03
1 200 000	ILE-DE-FRANCE MOBILITES 1.275% 14/02/2042	EUR	996 837	941 906	0.18
750 000	INSTITUTO DE CREDITO OFICIAL 0% 30/04/2026	EUR	756 687	705 923	0.13
500 000	INSTITUTO DE CREDITO OFICIAL 0% 30/04/2027	EUR	490 787	459 599	0.09
128 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.625% 22/11/2027	EUR	135 696	120 884	0.02
1 653 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 03/03/2025	USD	1 454 974	1 543 448	0.29
560 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3.125% 20/11/2025	USD	531 632	536 453	0.10
6 359 950	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	7 161 764	6 140 341	1.15
13 004 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	12 338 593	8 971 433	1.67
504 000	JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 0.01% 02/02/2028	EUR	505 075	452 263	0.08
737 000	JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 0.05% 12/02/2027	EUR	741 176	678 595	0.13
200 000	JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 1.5% 27/01/2025	USD	175 821	182 735	0.03
10 149 330	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	11 485 676	9 431 284	1.76
449 000	KOMMUNEKREDIT 0.125% 26/09/2040	EUR	436 704	296 858	0.06
620 000	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	628 054	461 552	0.09
425 000	KOMMUNEKREDIT 0.75% 05/07/2028	EUR	445 813	398 387	0.07
599 000	KOMMUNEKREDIT 0.75% 18/05/2027	EUR	638 542	571 523	0.11
10 392 430	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	11 410 277	8 150 512	1.53

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 490 000	NORDIC INVESTMENT BANK 0% 30/04/2027	EUR	1 489 992	1 379 753	0.26
1 474 000	NORDIC INVESTMENT BANK 0.125% 10/06/2024	EUR	1 510 943	1 443 462	0.27
200 000	NORDIC INVESTMENT BANK 0.25% 09/03/2029	EUR	175 928	180 928	0.03
100 000	NORDIC INVESTMENT BANK 0.5% 03/11/2025	EUR	97 110	96 922	0.02
400 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.35% 20/06/2029	EUR	413 542	360 095	0.07
500 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.875% 25/05/2027	EUR	507 030	481 780	0.09
500 000	REGION OF ILE DE FRANCE 0.625% 23/04/2027	EUR	527 199	476 741	0.09
500 000	REGION OF ILE DE FRANCE 2.375% 24/04/2026	EUR	584 715	516 963	0.10
400 000	REGION OF ILE DE FRANCE 3.625% 27/03/2024	EUR	467 062	418 474	0.08
1 962 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1% 07/03/2029	EUR	2 108 018	1 750 748	0.33
1 158 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.125% 07/08/2026	EUR	1 247 652	1 096 394	0.21
106 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2% 08/03/2049	EUR	107 263	82 254	0.02
1 000 000	SNCF RESEAU EPIC 0.875% 22/01/2029	EUR	1 078 888	940 562	0.18
800 000	SNCF RESEAU EPIC 1% 09/11/2031	EUR	800 692	726 428	0.14
1 700 000	SNCF RESEAU 0.75% 25/05/2036	EUR	1 799 684	1 361 855	0.26
1 100 000	SNCF RESEAU 1.875% 30/03/2034	EUR	1 343 358	1 045 222	0.20
1 300 000	SNCF RESEAU 2.25% 20/12/2047	EUR	1 694 847	1 176 326	0.22
3 800 000	SOCIETE DU GRAND PARIS EPIC 0% 25/11/2030	EUR	3 732 632	3 219 387	0.60
1 600 000	SOCIETE DU GRAND PARIS EPIC 0.3% 02/09/2036	EUR	1 538 900	1 188 365	0.22
3 000 000	SOCIETE DU GRAND PARIS EPIC 0.7% 15/10/2060	EUR	2 580 860	1 516 107	0.28
1 400 000	SOCIETE DU GRAND PARIS EPIC 0.875% 10/05/2046	EUR	1 372 603	957 354	0.18
3 200 000	SOCIETE DU GRAND PARIS EPIC 1% 18/02/2070	EUR	3 293 695	1 656 022	0.31
1 200 000	SOCIETE DU GRAND PARIS EPIC 1% 26/11/2051	EUR	1 151 910	776 172	0.15
2 200 000	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028	EUR	2 338 040	2 114 427	0.40
2 700 000	SOCIETE DU GRAND PARIS EPIC 1.7% 25/05/2050	EUR	3 152 542	2 173 106	0.41
1 400 000	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030	EUR	1 436 897	1 262 281	0.24
6 948 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	6 343 086	4 968 292	0.93
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			220 217 436	178 429 853	33.42
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			608 950 680	530 289 162	99.32
Total Investments			608 950 680	530 289 162	99.32

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	33.42	France	18.97
Banks	27.73	Germany	15.62
Investment Banking and Brokerage Services	11.24	Netherlands	12.54
Gas, Water and Multi-utilities	5.41	United States of America	11.34
Electricity	5.35	Luxembourg	5.45
Real Estate Investment Trusts	3.18	Spain	5.01
Real Estate Investment and Services	2.15	Italy	3.91
Finance and Credit Services	1.82	United Kingdom	2.32
Technology Hardware and Equipment	1.48	Norway	2.17
Industrial Transportation	1.25	Belgium	2.12
Telecommunications Service Providers	1.19	Finland	1.90
Non-life Insurance	0.71	Ireland	1.83
General Industrials	0.66	Hong Kong (China)	1.71
Automobiles and Parts	0.58	Japan	1.54
Chemicals	0.52	South Korea	1.37
Electronic and Electrical Equipment	0.49	Chile	1.35
Travel and Leisure	0.48	Cayman Islands	1.11
Construction and Materials	0.44	Canada	1.00
Alternative Energy	0.38	Sweden	0.79
Health Care Providers	0.26	Poland	0.74
Industrial Engineering	0.22	Philippines	0.66
Beverages	0.14	Australia	0.64
Industrial Materials	0.12	Denmark	0.55
Oil, Gas and Coal	0.06	Indonesia	0.54
Life Insurance	0.03	Switzerland	0.52
Consumer Services	0.01	Austria	0.49
		Singapore	0.42
		India	0.38
		British Virgin Islands	0.33
		China	0.21
		Venezuela	0.21
		Hungary	0.19
		Saudi Arabia	0.19
		Liechtenstein	0.16
		Mexico	0.14
		Iceland	0.13
		Czech Republic	0.12
		Guernsey	0.12
		Bermuda	0.11
		Israel	0.11
		Lithuania	0.11
		Peru	0.10
		New Zealand	0.05
		Jersey	0.03
		Portugal	0.02
	99.32		99.32

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 009	ACEA SPA	EUR	30 353	28 347	0.31
294	ALERION CLEANPOWER SPA	EUR	3 241	9 143	0.10
227	AMCO - ASSET MANAGEMENT CO SPA	EUR	-	-	0.00
2 546	AMPLIFON SPA	EUR	44 858	74 471	0.82
11 181	ANIMA HOLDING SPA	EUR	53 202	39 111	0.43
1 299	ANTARES VISION SPA	EUR	15 251	11 249	0.12
4 930	AQUAFIL SPA	EUR	35 183	30 862	0.34
3 890	ARISTON HOLDING NV	EUR	39 795	30 400	0.34
14 734	ARNOLDO MONDADORI EDITORE SPA	EUR	20 012	25 195	0.28
4 087	ASCOPIAVE SPA	EUR	14 756	11 791	0.13
25 051	ASSICURAZIONI GENERALI SPA	EUR	386 569	381 401	4.21
9 687	ATLANTIA SPA	EUR	232 429	216 795	2.39
8 903	AUTOGRILL SPA	EUR	67 939	56 409	0.62
2 223	AVIO SPA	EUR	25 255	24 453	0.27
2 049	AZIMUT HOLDING SPA	EUR	32 672	33 983	0.37
28 776	A2A SPA	EUR	43 195	34 877	0.38
7 312	BANCA CARIGE SPA	EUR	5 813	5 806	0.06
8 691	BANCA FARMAFACTORING SPA	EUR	48 614	55 753	0.61
1 063	BANCA GENERALI SPA	EUR	27 815	28 658	0.32
1 227	BANCA IFIS SPA	EUR	28 378	16 577	0.18
4 571	BANCA MEDIOLANUM SPA	EUR	29 076	28 697	0.32
12 886	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	27 719	6 971	0.08
18 321	BANCA POPOLARE DI SONDRIO SPA	EUR	54 369	60 203	0.66
27 393	BANCO BPM SPA	EUR	73 671	74 399	0.82
9 008	BE SHAPING THE FUTURE SPA	EUR	25 132	30 267	0.33
4 897	BF SPA	EUR	17 584	17 972	0.20
1 893	BIESSE SPA	EUR	22 988	23 928	0.26
19 989	BPER BANCA	EUR	35 337	31 333	0.35
1 584	BRUNELLO CUCINELLI SPA	EUR	49 096	68 080	0.75
4 299	BUZZI UNICEM SPA	EUR	82 528	67 107	0.74
9 450	CAIRO COMMUNICATION SPA	EUR	16 462	16 292	0.18
2 067	CAREL INDUSTRIES SPA	EUR	24 744	39 190	0.43
2 165	CEMENTIR HOLDING SPA	EUR	11 124	13 401	0.15
18 841	CNH INDUSTRIAL NV	EUR	161 986	207 628	2.29
86 725	COFIDE SPA	EUR	37 977	34 950	0.39
2 224	COIMA RES SPA	EUR	21 973	21 995	0.24
3 637	CREDITO EMILIANO SPA	EUR	21 883	19 094	0.21
538	DANIELI & C OFFICINE MECCANICHE SPA	EUR	10 122	10 491	0.12
891	DATALOGIC SPA	EUR	20 687	6 313	0.07
9 399	DAVIDE CAMPARI-MILANO NV	EUR	64 259	94 319	1.04
3 349	DE' LONGHI SPA	EUR	86 018	59 411	0.65
428	DIASORIN SPA	EUR	35 785	53 586	0.59
537	DIGITAL BROS SPA	EUR	6 890	13 586	0.15
2 735	DOVALUE SPA	EUR	29 261	15 398	0.17

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 429	EDISON SPA	EUR	23 031	16 719	0.18
2 410	EL.EN. SPA	EUR	24 387	29 764	0.33
11 898	ENAV SPA	EUR	50 350	47 425	0.52
149 316	ENEL SPA	EUR	899 392	779 431	8.60
47 310	ENI SPA	EUR	664 201	535 929	5.92
3 133	ERG SPA	EUR	59 000	92 862	1.02
4 375	ESPRINET SPA	EUR	31 943	29 903	0.33
3 318	EUROTECH SPA	EUR	14 839	9 390	0.10
1 966	EXOR NV	EUR	105 552	116 938	1.29
2 315	FERRARI NV	EUR	238 102	405 588	4.48
3 581	FILA SPA	EUR	37 581	29 758	0.33
22 849	FINCANTIERI SPA	EUR	21 373	12 110	0.13
11 607	FINECOBANK BANCA FINECO SPA	EUR	104 037	132 552	1.46
6 870	FRENI BREMBO SPA	EUR	75 790	63 685	0.70
784	GRUPPO MUTUIONLINE SPA	EUR	14 046	18 910	0.21
3 313	GVS SPA	EUR	36 548	25 775	0.28
14 948	HERA SPA	EUR	44 751	41 256	0.45
3 243	ILLIMITY BANK SPA	EUR	30 397	33 727	0.37
7 986	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	EUR	36 118	28 350	0.31
6 693	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	50 164	64 815	0.71
2 043	INTERCOS SPA	EUR	26 512	25 619	0.28
1 605	INTERPUMP GROUP SPA	EUR	46 633	58 390	0.64
319 257	INTESA SANPAOLO SPA	EUR	759 460	568 278	6.27
31 013	IREN SPA	EUR	70 396	64 631	0.71
9 311	ITALGAS SPA	EUR	47 503	51 723	0.57
655	ITALMOBILIARE SPA	EUR	14 886	17 259	0.19
3 743	IVECO GROUP NV	EUR	24 000	18 872	0.21
26 467	JUVENTUS FOOTBALL CLUB SPA	EUR	15 458	9 565	0.11
7 641	LEONARDO SPA	EUR	91 387	73 950	0.81
1 037	LU-VE SPA	EUR	25 095	20 719	0.23
7 620	MAIRE TECNIMONT SPA	EUR	24 899	20 879	0.23
1 556	MARR SPA	EUR	31 909	20 477	0.23
12 846	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	116 134	106 082	1.17
13 116	MFE-MEDIAFOREUROPE NV (ISIN NL0015000MZ1)	EUR	328	5 745	0.06
13 116	MFE-MEDIAFOREUROPE NV (ISIN NL0015000N09)	EUR	34 546	8 821	0.10
4 124	MONCLER SPA	EUR	132 936	168 795	1.86
14 557	NEXI SPA	EUR	189 741	115 059	1.27
9 911	OVS SPA	EUR	12 184	15 422	0.17
160	PHARMANUTRA SPA	EUR	11 040	9 648	0.11
7 818	PIAGGIO & C SPA	EUR	18 239	17 465	0.19
9 306	PIRELLI & C SPA	EUR	57 832	36 070	0.40
8 677	POSTE ITALIANE SPA	EUR	61 050	77 329	0.85
5 011	PRYSMIAN SPA	EUR	118 709	131 338	1.45
4 343	RAI WAY SPA	EUR	21 747	22 149	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 840	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	67 500	76 378	0.84
1 071	REPLY SPA	EUR	66 439	123 915	1.37
966	SABAF SPA	EUR	25 511	22 653	0.25
9 817	SAFILO GROUP SPA	EUR	7 538	12 144	0.13
221	SAIPEM SPA	EUR	38 547	565	0.01
221	SAIPEM SPA - RIGHTS - 11/07/2022	EUR	-	278	0.00
1 027	SALCEF SPA	EUR	18 423	17 048	0.19
3 167	SALVATORE FERRAGAMO SPA	EUR	52 139	46 555	0.51
606	SANLORENZO SPA/AMEGLIA	EUR	7 915	19 453	0.21
28 599	SARAS SPA	EUR	28 841	39 667	0.44
1 767	SECO SPA	EUR	11 522	11 185	0.12
2 447	SERI INDUSTRIAL SPA	EUR	14 837	16 786	0.18
350	SESA SPA	EUR	19 957	42 490	0.47
43 093	SNAM SPA	EUR	179 929	215 422	2.37
1 674	SOCIETA CATTOLICA DI ASSICURAZIONI SC	EUR	11 633	11 300	0.12
1 718	SOL SPA	EUR	20 029	28 313	0.31
38 832	STELLANTIS NV	EUR	469 855	457 908	5.06
12 506	STMICROELECTRONICS NV	EUR	224 514	375 180	4.14
4 857	TAMBURI INVESTMENT PARTNERS SPA	EUR	29 456	35 602	0.39
6 734	TECHNOGYM SPA	EUR	57 095	41 885	0.46
208 303	TELECOM ITALIA SPA/MILANO	EUR	143 765	52 013	0.57
8 888	TENARIS SA	EUR	108 405	109 056	1.20
27 263	TERNA - RETE ELETTRICA NAZIONALE	EUR	143 591	204 145	2.25
38 147	TESMEC SPA	EUR	5 225	4 814	0.05
920	TINEXTA SPA	EUR	10 652	20 479	0.23
6 897	TISCALI SPA	EUR	17 875	5 858	0.06
400	TOD'S SPA	EUR	19 723	11 872	0.13
40 021	UNICREDIT SPA	EUR	583 284	362 790	4.00
2 212	UNIEURO SPA	EUR	35 827	32 782	0.36
9 156	UNIPOL GRUPPO SPA	EUR	35 553	39 700	0.44
21 314	UNIPOLSAI ASSICURAZIONI SPA	EUR	53 031	48 681	0.54
15 359	WEBUILD SPA	EUR	23 568	22 716	0.25
556	WIIT SPA	EUR	9 855	9 674	0.11
1 442	ZIGNAGO VETRO SPA	EUR	13 562	16 756	0.18
Total Shares			9 191 823	8 845 127	97.48
Warrants					
1 161	WEBUILD SPA / WEBUILD SPA - 02/08/2030	EUR	-	-	0.00
Total Warrants			-	-	0.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			9 191 823	8 845 127	97.48
Total Investments			9 191 823	8 845 127	97.48

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	14.45	Italy	77.16
Electricity	12.84	Netherlands	19.12
Automobiles and Parts	10.22	Luxembourg	1.20
Oil, Gas and Coal	8.73		
Technology Hardware and Equipment	6.02		97.48
Investment Banking and Brokerage Services	5.51		
Industrial Transportation	5.47		
Non-life Insurance	5.18		
Personal Goods	3.84		
Construction and Materials	2.32		
General Industrials	2.24		
Gas, Water and Multi-utilities	2.05		
Medical Equipment and Services	1.74		
Telecommunications Equipment	1.37		
Telecommunications Service Providers	1.35		
Industrial Support Services	1.27		
Software and Computer Services	1.24		
Industrial Metals and Mining	1.20		
Pharmaceuticals and Biotechnology	1.13		
Aerospace and Defense	1.08		
Tobacco	1.04		
Life Insurance	0.98		
Industrial Engineering	0.86		
Media	0.86		
Leisure Goods	0.78		
Travel and Leisure	0.73		
Chemicals	0.65		
Household Goods and Home Construction	0.65		
Real Estate Investment Trusts	0.55		
Retailers	0.36		
Electronic and Electrical Equipment	0.34		
Personal Care, Drug and Grocery Stores	0.23		
Food Producers	0.20		
	97.48		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
29 365	ABN AMRO BANK NV	EUR	479 217	314 646	0.12
1 714	ACCIONA SA	EUR	307 663	300 807	0.11
11 816	ACCOR SA	EUR	404 863	305 207	0.11
15 701	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	377 918	363 164	0.13
11 612	ADIDAS AG - REG	EUR	2 634 567	1 959 641	0.73
1 430	ADYEN NV	EUR	1 932 880	1 984 840	0.74
124 290	AEGON NV	EUR	506 298	513 069	0.19
5 207	AENA SME SA	EUR	756 133	631 349	0.23
9 350	AERCAP HOLDINGS NV	USD	452 236	366 148	0.14
2 061	AEROPORTS DE PARIS	EUR	276 551	249 072	0.09
10 381	AGEAS SA/NV	EUR	428 199	435 794	0.16
22 899	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	2 033 943	2 933 820	1.09
11 673	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	1 549 404	1 495 545	0.56
39 682	AIRBUS SE	EUR	3 647 205	3 668 601	1.36
11 735	AKZO NOBEL NV	EUR	952 480	734 846	0.27
27 390	ALLIANZ SE - REG	EUR	5 245 747	4 988 266	1.85
22 028	ALSTOM SA	EUR	804 065	475 585	0.18
30 149	AMADEUS IT GROUP SA - A	EUR	1 738 365	1 602 721	0.60
8 644	AMPLIFON SPA	EUR	303 568	252 837	0.09
4 229	AMUNDI SA	EUR	286 133	220 754	0.08
58 617	ANHEUSER-BUSCH INBEV SA/NV	EUR	3 485 654	3 010 569	1.12
39 582	ARCELORMITTAL SA	EUR	835 662	851 409	0.32
3 209	ARGENX SE	EUR	693 190	1 147 218	0.43
4 246	ARKEMA SA	EUR	413 640	360 570	0.13
69 357	AROUNDTOWN SA	EUR	457 789	210 360	0.08
3 022	ASM INTERNATIONAL NV	EUR	731 762	721 049	0.27
27 141	ASML HOLDING NV	EUR	8 295 005	12 372 224	4.59
72 312	ASSICURAZIONI GENERALI SPA	EUR	1 085 443	1 100 950	0.41
31 933	ATLANTIA SPA	EUR	643 364	714 661	0.27
130 763	AXA SA	EUR	2 851 627	2 832 327	1.05
447 729	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 337 193	1 938 890	0.72
1 150 663	BANCO SANTANDER SA	EUR	4 164 840	3 092 982	1.15
61 708	BASF SE - REG	EUR	4 386 411	2 562 425	0.95
65 915	BAYER AG	EUR	4 830 485	3 738 699	1.39
21 947	BAYERISCHE MOTOREN WERKE AG	EUR	1 668 426	1 612 227	0.60
4 005	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	257 475	270 738	0.10
5 686	BECHTLE AG	EUR	335 781	221 811	0.08
6 998	BEIERSDORF AG	EUR	683 239	682 165	0.25
2 876	BIOMERIEUX	EUR	266 582	268 043	0.10
73 782	BNP PARIBAS SA	EUR	3 765 908	3 347 120	1.24
61 385	BOLLORE SE	EUR	243 723	271 322	0.10
15 932	BOUYGUES SA	EUR	571 236	467 764	0.17
10 682	BRENNTAG SE	EUR	620 107	663 352	0.25
20 413	BUREAU VERITAS SA	EUR	460 102	499 098	0.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
288 985	CAIXABANK SA	EUR	848 420	958 563	0.36
10 992	CAPGEMINI SE	EUR	1 332 002	1 796 642	0.67
2 794	CARL ZEISS MEDITEC AG	EUR	301 955	318 237	0.12
43 091	CARREFOUR SA	EUR	686 956	727 592	0.27
35 650	CELLNEX TELECOM SAU	EUR	1 499 472	1 320 120	0.49
33 346	CIE DE SAINT-GOBAIN	EUR	1 448 280	1 365 352	0.51
44 392	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 271 538	1 153 082	0.43
70 295	CNH INDUSTRIAL NV	EUR	633 198	774 651	0.29
14 256	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	560 256	703 766	0.26
73 900	COMMERZBANK AG	EUR	586 277	494 095	0.18
7 637	CONTINENTAL AG	EUR	1 015 484	507 861	0.19
13 412	COVESTRO AG	EUR	798 347	442 328	0.16
3 598	COVIVIO	EUR	270 680	190 514	0.07
80 407	CREDIT AGRICOLE SA	EUR	926 212	702 034	0.26
51 258	CRH PLC	EUR	1 666 282	1 691 514	0.63
31 115	DAIMLER TRUCK HOLDING AG	EUR	641 722	775 075	0.29
43 185	DANONE SA	EUR	2 726 154	2 300 033	0.85
1 739	DASSAULT AVIATION SA	EUR	199 525	258 937	0.10
43 838	DASSAULT SYSTEMES SE	EUR	1 261 966	1 539 371	0.57
36 288	DAVIDE CAMPARI-MILANO NV	EUR	295 105	364 150	0.14
11 325	DELIVERY HERO SE	EUR	896 072	405 095	0.15
136 618	DEUTSCHE BANK AG - REG	EUR	1 536 435	1 136 389	0.42
12 763	DEUTSCHE BOERSE AG	EUR	1 611 463	2 036 975	0.76
41 496	DEUTSCHE LUFTHANSA AG - REG	EUR	400 234	230 884	0.09
66 633	DEUTSCHE POST AG - REG	EUR	2 644 875	2 381 463	0.89
217 458	DEUTSCHE TELEKOM AG - REG	EUR	3 344 578	4 119 958	1.53
1 748	DIASORIN SPA	EUR	307 707	218 850	0.08
1 728	D'IETEREN GROUP	EUR	251 770	241 229	0.09
16 090	EDENRED	EUR	575 396	723 567	0.27
182 977	EDP - ENERGIAS DE PORTUGAL SA	EUR	686 942	814 614	0.30
20 005	EDP RENOVAVEIS SA	EUR	396 323	450 513	0.17
5 783	EIFFAGE SA	EUR	504 831	496 644	0.18
38 914	ELECTRICITE DE FRANCE SA	EUR	380 075	303 763	0.11
1 853	ELIA GROUP SA/NV	EUR	191 734	250 526	0.09
2 145	ELIA GROUP SA/NV - 44735 - RIGHTS - 23/06/2022	EUR	-	951	0.00
9 164	ELISA OYJ	EUR	405 392	491 374	0.18
17 278	ENAGAS SA	EUR	380 314	364 047	0.14
22 050	ENDESA SA	EUR	446 715	396 900	0.15
548 991	ENEL SPA	EUR	3 490 472	2 865 733	1.07
122 135	ENGIE SA (ISIN FR0010208488)	EUR	1 574 817	1 339 332	0.50
166 561	ENI SPA	EUR	1 977 084	1 886 803	0.70
147 169	E.ON SE	EUR	1 441 885	1 178 529	0.44
22 381	ERSTE GROUP BANK AG	EUR	714 627	541 620	0.20
18 680	ESSILORLUXOTTICA SA	EUR	2 334 948	2 669 372	0.99

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 025	EURAZEO SE	EUR	192 469	178 778	0.07
9 342	EUROFINS SCIENTIFIC SE	EUR	605 589	701 397	0.26
5 948	EURONEXT NV	EUR	513 837	463 349	0.17
14 558	EVONIK INDUSTRIES AG	EUR	400 103	296 401	0.11
7 529	EXOR NV	EUR	424 081	447 825	0.17
8 418	FERRARI NV	EUR	1 147 917	1 474 834	0.55
32 828	FERROVIAL SA	EUR	660 572	794 109	0.30
32 800	FERROVIAL SA - 44705 - RIGHTS - 24/05/2022	EUR	-	8 882	0.00
42 340	FINECOBANK BANCA FINECO SPA	EUR	479 924	483 523	0.18
11 166	FLUTTER ENTERTAINMENT PLC	EUR	1 338 103	1 077 296	0.40
28 593	FORTUM OYJ	EUR	540 949	409 309	0.15
14 239	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 078 755	678 204	0.25
27 427	FRESENIUS SE & CO KGAA	EUR	1 405 737	792 640	0.29
34 798	GALP ENERGIA SGPS SA	EUR	432 195	389 216	0.14
10 104	GEA GROUP AG	EUR	345 713	332 321	0.12
3 189	GECINA SA	EUR	418 376	283 821	0.11
30 545	GETLINK SE - REG	EUR	375 696	514 072	0.19
20 708	GRIFOLS SA	EUR	498 899	373 469	0.14
6 459	GROUPE BRUXELLES LAMBERT SA	EUR	546 870	514 653	0.19
4 186	HANNOVER RUECK SE - REG	EUR	538 037	579 761	0.22
9 139	HEIDELBERGCEMENT AG	EUR	634 848	418 932	0.16
6 998	HEINEKEN HOLDING NV	EUR	553 500	486 011	0.18
17 350	HEINEKEN NV	EUR	1 519 068	1 509 450	0.56
11 472	HELLOFRESH SE	EUR	652 991	353 911	0.13
7 214	HENKEL AG & CO KGAA	EUR	612 289	421 298	0.16
12 368	HENKEL AG & CO KGAA - PFD	EUR	1 163 386	726 991	0.27
2 130	HERMES INTERNATIONAL	EUR	1 569 114	2 272 710	0.84
384 818	IBERDROLA SA	EUR	3 025 396	3 808 159	1.42
3 956	IMCD NV	EUR	762 319	518 038	0.19
71 746	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 969 746	1 548 996	0.58
87 841	INFINEON TECHNOLOGIES AG - REG	EUR	2 122 983	2 028 249	0.75
23 330	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	223 961	225 928	0.08
263 135	ING GROEP NV	EUR	2 952 813	2 481 626	0.92
1 109 702	INTESA SANPAOLO SPA	EUR	2 254 653	1 975 270	0.73
2 618	IPSEN SA	EUR	247 564	235 751	0.09
5 677	JDE PEET'S NV	EUR	168 279	154 187	0.06
17 519	JERONIMO MARTINS SGPS SA	EUR	282 365	363 344	0.14
10 659	JUST EAT TAKEAWAY.COM NV	EUR	854 690	160 588	0.06
16 266	KBC GROUP NV	EUR	1 015 620	870 882	0.32
5 041	KERING SA	EUR	2 479 349	2 470 594	0.92
10 650	KERRY GROUP PLC	EUR	1 095 867	972 771	0.36
17 696	KESKO OYJ - B	EUR	432 028	398 337	0.15
10 703	KINGSPAN GROUP PLC	EUR	603 177	614 352	0.23
5 480	KION GROUP AG	EUR	356 949	216 953	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
14 936	KLEPIERRE SA	EUR	364 757	274 225	0.10
5 323	KNORR-BREMSE AG	EUR	499 407	289 678	0.11
23 227	KONE OYJ - B	EUR	1 273 038	1 053 577	0.39
70 154	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 565 418	1 744 028	0.65
11 715	KONINKLIJKE DSM NV	EUR	1 338 549	1 606 127	0.60
212 938	KONINKLIJKE KPN NV	EUR	561 645	724 202	0.27
56 633	KONINKLIJKE PHILIPS NV	EUR	2 030 427	1 164 091	0.43
7 293	LA FRANCAISE DES JEUX SAEM	EUR	256 837	240 815	0.09
5 057	LEG IMMOBILIEN SE	EUR	592 307	400 110	0.15
17 818	LEGRAND SA	EUR	1 251 373	1 255 456	0.47
5 084	L'OREAL SA	EUR	1 687 543	1 674 161	0.62
10 952	L'OREAL SA - PF	EUR	2 140 865	3 606 494	1.34
18 527	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	7 350 196	10 777 155	4.01
42 958	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	369 043	354 747	0.13
53 429	MERCEDES-BENZ GROUP AG	EUR	2 717 299	2 950 349	1.10
8 717	MERCK KGAA	EUR	1 004 152	1 403 437	0.52
13 003	MONCLER SPA	EUR	544 303	532 213	0.20
3 700	MTU AERO ENGINES AG	EUR	627 971	642 690	0.24
9 420	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 949 305	2 111 964	0.78
10 097	NATURGY ENERGY GROUP SA	EUR	202 631	277 365	0.10
4 009	NEMETSCHEK SE	EUR	282 276	231 560	0.09
28 166	NESTE OYJ	EUR	908 940	1 189 732	0.44
36 382	NEXI SPA	EUR	542 037	287 563	0.11
18 872	NN GROUP NV	EUR	692 261	817 912	0.30
362 595	NOKIA OYJ	EUR	1 540 042	1 609 741	0.60
7 314	OCI NV	EUR	239 899	230 245	0.09
9 804	OMV AG	EUR	428 867	438 827	0.16
133 387	ORANGE SA	EUR	1 619 457	1 496 602	0.56
6 408	ORION OYJ - B	EUR	220 183	272 981	0.10
13 862	PERNOD RICARD SA	EUR	2 075 523	2 430 009	0.90
10 630	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	712 004	670 966	0.25
36 269	POSTE ITALIANE SPA	EUR	293 046	323 229	0.12
55 936	PROSUS NV	EUR	3 951 937	3 494 881	1.30
8 536	PROXIMUS SADP	EUR	186 808	120 059	0.04
17 684	PRYSMIAN SPA	EUR	440 350	463 498	0.17
15 836	PUBLICIS GROUPE SA	EUR	743 890	738 908	0.27
7 329	PUMA SE	EUR	488 821	460 554	0.17
16 025	QIAGEN NV	EUR	565 473	716 318	0.27
8 301	RANDSTAD NV	EUR	424 237	383 506	0.14
387	RATIONAL AG	EUR	286 598	214 592	0.08
6 275	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	257 860	260 475	0.10
28 497	RED ELECTRICA CORP SA	EUR	497 165	513 658	0.19
1 597	REMY COINTREAU SA	EUR	213 774	266 220	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 344	RENAULT SA	EUR	690 566	317 454	0.12
97 064	REPSOL SA	EUR	1 057 622	1 363 749	0.51
43 046	RWE AG	EUR	1 162 905	1 510 054	0.56
23 101	SAFRAN SA	EUR	2 326 742	2 176 345	0.81
32 718	SAMPO OYJ - A	EUR	1 274 443	1 358 451	0.50
75 810	SANOFI	EUR	6 089 651	7 303 534	2.71
69 993	SAP SE	EUR	7 555 771	6 084 490	2.26
1 576	SARTORIUS AG	EUR	408 940	525 438	0.20
1 920	SARTORIUS STEDIM BIOTECH	EUR	415 094	574 656	0.21
36 364	SCHNEIDER ELECTRIC SE	EUR	3 431 904	4 105 495	1.53
5 782	SCOUT24 SE	EUR	399 363	283 260	0.11
1 914	SEB SA	EUR	257 406	175 227	0.07
51 402	SIEMENS AG - REG	EUR	5 494 030	4 990 619	1.85
28 826	SIEMENS ENERGY AG	EUR	618 487	403 132	0.15
16 550	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	270 259	296 411	0.11
19 113	SIEMENS HEALTHINEERS AG	EUR	809 878	926 789	0.34
17 083	SMURFIT KAPPA GROUP PLC	EUR	614 727	548 023	0.20
139 990	SNAM SPA	EUR	632 607	699 810	0.26
52 066	SOCIETE GENERALE SA	EUR	1 531 259	1 087 659	0.40
1 099	SODEXO SA (ISIN FR0000121220)	EUR	89 436	73 699	0.03
5 043	SODEXO SA (ISIN FR0013536729)	EUR	430 925	338 184	0.13
1 070	SOFINA SA	EUR	294 880	208 650	0.08
5 145	SOLVAY SA	EUR	514 567	397 811	0.15
147 196	STELLANTIS NV	EUR	1 785 040	1 735 735	0.65
45 717	STMICROELECTRONICS NV	EUR	1 111 282	1 371 510	0.51
35 777	STORA ENSO OYJ - R	EUR	477 185	535 403	0.20
8 620	SYMRISE AG	EUR	794 997	895 187	0.33
691 727	TELECOM ITALIA SPA/MILANO	EUR	352 644	172 724	0.06
72 274	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	213 681	198 031	0.07
347 896	TELEFONICA SA	EUR	1 823 399	1 691 470	0.63
3 834	TELEPERFORMANCE	EUR	817 004	1 124 512	0.42
32 782	TENARIS SA	EUR	334 800	402 235	0.15
97 676	TERNA - RETE ELETTRICA NAZIONALE	EUR	583 227	731 398	0.27
7 332	THALES SA	EUR	631 610	858 211	0.32
165 344	TOTALENERGIES SE	EUR	6 061 050	8 328 376	3.10
6 517	UBISOFT ENTERTAINMENT SA	EUR	435 196	273 062	0.10
8 777	UCB SA	EUR	692 004	707 777	0.26
13 548	UMICORE SA	EUR	574 539	451 419	0.17
8 272	UNIBAIL RODAMCO REITS	EUR	1 049 042	402 433	0.15
138 859	UNICREDIT SPA	EUR	1 691 482	1 258 757	0.47
6 351	UNIPER SE	EUR	174 846	89 994	0.03
6 734	UNITED INTERNET AG - REG	EUR	291 831	183 367	0.07
47 072	UNIVERSAL MUSIC GROUP NV	EUR	791 227	900 676	0.33
34 811	UPM-KYMMENE OYJ	EUR	966 266	1 009 867	0.38

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
14 623	VALEO	EUR	546 492	269 429	0.10
43 334	VEOLIA ENVIRONNEMENT SA	EUR	967 842	1 009 249	0.38
4 727	VERBUND AG	EUR	236 981	441 265	0.16
35 957	VINCI SA	EUR	3 085 792	3 054 907	1.14
50 586	VIVENDI SE	EUR	375 269	490 482	0.18
6 824	VOESTALPINE AG	EUR	237 517	138 391	0.05
2 109	VOLKSWAGEN AG	EUR	384 387	366 755	0.14
12 306	VOLKSWAGEN AG - PFD	EUR	2 005 684	1 568 031	0.58
46 748	VONOVIA SE	EUR	2 139 827	1 374 391	0.51
9 091	WAREHOUSES DE PAUW CVA	EUR	312 185	272 730	0.10
34 541	WARTSILA OYJ ABP	EUR	430 538	256 640	0.10
1 864	WENDEL SE	EUR	211 257	148 654	0.06
17 561	WOLTERS KLUWER NV	EUR	1 116 118	1 625 446	0.60
16 550	WORLDLINE SA	EUR	1 109 712	585 539	0.22
15 462	ZALANDO SE	EUR	1 072 959	385 932	0.14
Total Shares			272 358 264	268 484 766	99.79
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			272 358 264	268 484 766	99.79
Total Investments			272 358 264	268 484 766	99.79

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Personal Goods	8.83	France	33.72
Banks	7.69	Germany	24.81
Technology Hardware and Equipment	6.77	Netherlands	17.54
Pharmaceuticals and Biotechnology	6.08	Spain	8.21
Software and Computer Services	5.74	Italy	5.50
Oil, Gas and Coal	5.31	Finland	3.19
Non-life Insurance	4.82	Belgium	2.78
Automobiles and Parts	4.79	Ireland	1.82
Chemicals	4.45	Luxembourg	0.80
Electricity	4.08	Austria	0.58
Telecommunications Service Providers	3.93	Portugal	0.58
Construction and Materials	3.56	United Kingdom	0.26
Beverages	3.18		99.79
Aerospace and Defense	3.01		
Industrial Transportation	2.57		
Medical Equipment and Services	2.56		
General Industrials	2.44		
Gas, Water and Multi-utilities	2.14		
Food Producers	1.81		
Industrial Support Services	1.75		
Electronic and Electrical Equipment	1.70		
Investment Banking and Brokerage Services	1.70		
Personal Care, Drug and Grocery Stores	1.59		
Media	1.40		
Industrial Engineering	1.07		
Retailers	0.81		
Life Insurance	0.78		
Real Estate Investment and Services	0.74		
Travel and Leisure	0.67		
Telecommunications Equipment	0.60		
Industrial Materials	0.57		
Health Care Providers	0.55		
Real Estate Investment Trusts	0.53		
Industrial Metals and Mining	0.52		
Household Goods and Home Construction	0.49		
Consumer Services	0.21		
Tobacco	0.14		
Alternative Energy	0.11		
Leisure Goods	0.10		
	99.79		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
45 067	ADVANTEST CORP	JPY	355 648 720	327 186 420	0.65
153 312	AEON CO LTD	JPY	384 961 908	360 896 448	0.71
109 900	AJINOMOTO CO INC	JPY	344 426 600	362 670 000	0.72
37 637	ANA HOLDINGS INC	JPY	113 987 248	94 073 682	0.19
311 491	ASAHI KASEI CORP	JPY	380 346 884	322 704 676	0.64
440 919	ASTELLAS PHARMA INC	JPY	789 341 099	932 543 685	1.85
28 468	AZBIL CORP	JPY	114 029 806	101 488 420	0.20
135 076	BRIDGESTONE CORP	JPY	648 630 181	668 626 200	1.32
57 995	BROTHER INDUSTRIES LTD	JPY	134 858 235	138 318 075	0.27
236 703	CANON INC	JPY	681 788 193	730 228 755	1.45
33 973	CENTRAL JAPAN RAILWAY CO	JPY	597 701 855	531 847 315	1.05
130 018	CHIBA BANK LTD	JPY	92 627 159	96 343 338	0.19
158 599	CHUGAI PHARMACEUTICAL CO LTD	JPY	566 094 313	550 338 530	1.09
53 500	DAI NIPPON PRINTING CO LTD	JPY	138 545 741	156 541 000	0.31
23 800	DAIFUKU CO LTD	JPY	193 256 000	184 688 000	0.37
237 750	DAI-ICHI LIFE HOLDINGS INC	JPY	491 716 791	596 752 500	1.18
414 996	DAIICHI SANKYO CO LTD	JPY	909 766 232	1 426 341 252	2.82
58 999	DAIKIN INDUSTRIES LTD	JPY	1 151 154 204	1 283 228 250	2.54
142 055	DAIWA HOUSE INDUSTRY CO LTD	JPY	496 928 662	449 177 910	0.89
519	DAIWA HOUSE REIT INVESTMENT CORP	JPY	165 301 500	159 592 500	0.32
327 689	DAIWA SECURITIES GROUP INC	JPY	199 093 584	198 579 534	0.39
71 121	EAST JAPAN RAILWAY CO	JPY	599 136 884	493 437 498	0.98
59 736	EISAI CO LTD	JPY	480 913 999	341 988 600	0.68
45 419	FANUC CORP	JPY	1 124 667 463	964 699 560	1.91
13 739	FAST RETAILING CO LTD	JPY	996 458 308	976 568 120	1.93
29 900	FUJI ELECTRIC CO LTD	JPY	182 091 000	168 038 000	0.33
84 900	FUJIFILM HOLDINGS CORP	JPY	689 910 684	617 902 200	1.22
46 585	FUJITSU LTD	JPY	766 462 066	790 314 525	1.57
54 066	HANKYU HANSHIN HOLDINGS INC	JPY	200 785 111	200 044 200	0.40
7 400	HIROSE ELECTRIC CO LTD	JPY	126 372 018	133 274 000	0.26
26 403	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	87 503 955	79 341 015	0.16
386 173	HONDA MOTOR CO LTD	JPY	1 302 531 388	1 271 667 689	2.52
26 600	HOSHIZAKI CORP	JPY	129 819 290	107 597 000	0.21
87 141	HOYA CORP	JPY	1 080 366 972	1 009 528 485	2.00
90 900	HULIC CO LTD	JPY	95 808 600	95 445 000	0.19
25 900	IBIDEN CO LTD	JPY	155 322 054	99 067 500	0.20
13 500	ITO EN LTD	JPY	73 845 000	82 080 000	0.16
120 683	JAPAN EXCHANGE GROUP INC	JPY	287 234 100	236 297 314	0.47
299	JAPAN REAL ESTATE INVESTMENT CORP	JPY	205 826 393	186 576 000	0.37
122 497	JFE HOLDINGS INC	JPY	194 379 036	175 170 710	0.35
46 821	JSR CORP	JPY	150 096 142	164 809 920	0.33
102 095	KAJIMA CORP	JPY	165 003 292	158 961 915	0.31
112 285	KAO CORP	JPY	760 498 906	614 423 520	1.22
382 067	KDDI CORP	JPY	1 293 365 866	1 638 685 363	3.26

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
25 229	KEIO CORP	JPY	152 083 646	122 486 795	0.24
34 613	KIKKOMAN CORP	JPY	227 170 946	249 213 600	0.49
40 016	KINTETSU GROUP HOLDINGS CO LTD	JPY	163 248 730	169 067 600	0.33
218 979	KOMATSU LTD	JPY	643 958 400	658 688 832	1.30
241 834	KUBOTA CORP	JPY	538 524 360	490 197 518	0.97
24 200	KURITA WATER INDUSTRIES LTD	JPY	136 611 870	118 822 000	0.24
70 500	LIXIL GROUP CORP	JPY	206 302 639	179 070 000	0.35
137 261	MAZDA MOTOR CORP	JPY	157 323 093	152 359 710	0.30
27 661	MEIJI HOLDINGS CO LTD	JPY	206 614 179	184 222 260	0.36
86 055	MINEBEA MITSUMI INC	JPY	226 671 927	198 787 050	0.39
67 000	MISUMI GROUP INC	JPY	195 439 000	191 620 000	0.38
323 027	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	297 751 999	238 070 899	0.47
280 147	MITSUBISHI ESTATE CO LTD	JPY	512 645 816	551 609 443	1.09
46 856	MITSUMI CHEMICALS INC	JPY	160 003 090	135 413 840	0.27
59 400	MONOTARO CO LTD	JPY	112 147 200	119 750 400	0.24
105 000	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	371 408 174	436 590 000	0.86
57 402	NEC CORP	JPY	286 159 936	302 508 540	0.60
56 000	NGK INSULATORS LTD	JPY	107 296 000	102 368 000	0.20
74 310	NIHON M&A CENTER HOLDINGS INC	JPY	185 165 389	107 229 330	0.21
26 000	NINTENDO CO LTD	JPY	1 492 920 000	1 525 680 000	3.02
363	NIPPON BUILDING FUND INC	JPY	255 448 350	245 388 000	0.49
18 504	NIPPON EXPRESS HOLDINGS INC	JPY	141 094 516	136 374 480	0.27
506	NIPPON PROLOGIS REIT INC	JPY	173 558 000	169 004 000	0.33
37 900	NIPPON YUSEN KK	JPY	230 492 432	351 333 000	0.70
15 276	NISSIN FOODS HOLDINGS CO LTD	JPY	120 991 344	143 136 120	0.28
18 968	NITORI HOLDINGS CO LTD	JPY	353 599 345	244 592 360	0.48
35 453	NITTO DENKO CORP	JPY	305 085 243	311 277 340	0.62
78 594	NOMURA RESEARCH INSTITUTE LTD	JPY	257 010 696	283 724 340	0.56
150 840	NTT DATA CORP	JPY	262 639 934	282 975 840	0.56
151 229	OBAYASHI CORP	JPY	156 293 329	148 960 565	0.30
71 274	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	181 834 392	130 075 050	0.26
207 277	OJI HOLDINGS CORP	JPY	129 062 906	121 878 876	0.24
43 516	OMRON CORP	JPY	367 113 582	299 868 756	0.59
9 403	ORACLE CORP JAPAN	JPY	83 830 756	73 907 580	0.15
35 450	ORIENTAL LAND	JPY	526 346 904	670 714 000	1.33
90 408	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	180 143 177	195 733 320	0.39
523 065	PANASONIC HOLDINGS CORP	JPY	712 568 796	573 540 773	1.14
341 465	RECRUIT HOLDINGS CO LTD	JPY	1 753 772 601	1 364 152 675	2.70
511 831	RESONA HOLDINGS INC	JPY	241 191 275	260 061 331	0.52
21 000	ROHM CO LTD	JPY	216 573 539	198 660 000	0.39
38 360	SCSK CORP	JPY	78 844 355	88 074 560	0.17
90 766	SEKISUI CHEMICAL CO LTD	JPY	179 404 949	168 552 462	0.33
144 217	SEKISUI HOUSE LTD	JPY	313 854 741	342 731 701	0.68
69 000	SG HOLDINGS CO LTD	JPY	199 862 871	157 941 000	0.31

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
56 066	SHIMADZU CORP	JPY	211 914 437	240 523 140	0.48
135 394	SHIMIZU CORP	JPY	129 422 121	101 545 500	0.20
62 486	SHIONOGI & CO LTD	JPY	393 401 522	428 341 530	0.85
94 758	SHISEIDO CO LTD	JPY	638 235 333	516 052 068	1.02
109 500	SHIZUOKA BANK LTD	JPY	93 494 210	89 242 500	0.18
680 300	SOFTBANK CORP	JPY	1 007 189 639	1 024 871 950	2.03
73 788	SOMPO HOLDINGS INC	JPY	337 868 331	441 473 604	0.87
298 668	SONY GROUP CORP	JPY	3 218 891 471	3 313 721 460	6.57
370 794	SUMITOMO CHEMICAL CO LTD	JPY	218 044 351	196 891 614	0.39
61 638	SUMITOMO METAL MINING CO LTD	JPY	266 334 905	261 961 500	0.52
309 251	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 210 251 295	1 246 900 032	2.47
79 543	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	301 190 223	332 489 740	0.66
73 814	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	270 560 137	264 475 562	0.52
32 030	SUNTORY BEVERAGE & FOOD LTD	JPY	142 229 962	164 313 900	0.33
39 462	SYSMEX CORP	JPY	449 201 498	322 246 692	0.64
43 887	TAISEI CORP	JPY	189 742 878	185 422 575	0.37
47 600	TAIYO NIPPON SANJO CORP	JPY	115 382 400	102 958 800	0.20
126 891	T&D HOLDINGS INC	JPY	188 844 069	206 070 984	0.41
91 575	TDK CORP	JPY	375 958 758	383 699 250	0.76
152 455	TERUMO CORP	JPY	595 575 924	623 236 040	1.23
43 940	TOBU RAILWAY CO LTD	JPY	132 373 847	135 994 300	0.27
148 651	TOKIO MARINE HOLDINGS INC	JPY	801 875 396	1 174 788 853	2.33
35 370	TOKYO ELECTRON LTD	JPY	1 469 905 473	1 566 891 000	3.11
125 825	TOKYU CORP	JPY	198 382 885	201 068 350	0.40
69 616	TOSOH CORP	JPY	142 853 511	117 302 960	0.23
34 323	TOTO LTD	JPY	180 857 470	153 767 040	0.30
31 498	TREND MICRO INC/JAPAN	JPY	187 970 745	208 516 760	0.41
95 253	UNICHARM CORP	JPY	388 259 608	432 448 620	0.86
24 300	WELCIA HOLDINGS CO LTD	JPY	63 058 500	66 096 000	0.13
51 207	WEST JAPAN RAILWAY CO	JPY	316 314 023	255 574 137	0.51
29 953	YAKULT HONSHA CO LTD	JPY	198 432 476	234 531 990	0.46
34 241	YAMAHA CORP	JPY	190 653 479	191 749 600	0.38
69 543	YAMAHA MOTOR CO LTD	JPY	197 759 713	172 883 898	0.34
69 000	YAMATO HOLDINGS CO LTD	JPY	153 594 000	149 730 000	0.30
55 962	YASKAWA ELECTRIC CORP	JPY	271 682 212	244 553 940	0.48
54 125	YOKOGAWA ELECTRIC CORP	JPY	102 556 891	121 294 125	0.24
630 797	Z HOLDINGS CORP	JPY	345 757 999	250 047 931	0.50
30 265	ZOZO INC	JPY	102 973 520	73 997 925	0.15
Total Shares			49 697 663 081	49 672 174 440	98.38
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			49 697 663 081	49 672 174 440	98.38
Total Investments			49 697 663 081	49 672 174 440	98.38

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	11.39	Japan	98.38
Leisure Goods	11.10		
Pharmaceuticals and Biotechnology	7.29		98.38
Industrial Engineering	6.61		
Telecommunications Service Providers	5.28		
Industrial Transportation	4.99		
Travel and Leisure	4.97		
Automobiles and Parts	4.49		
Non-life Insurance	4.07		
Banks	4.01		
Retailers	3.67		
Personal Care, Drug and Grocery Stores	3.23		
Chemicals	3.15		
Electronic and Electrical Equipment	3.03		
Industrial Support Services	2.94		
Real Estate Investment and Services	2.51		
Software and Computer Services	2.35		
Food Producers	2.32		
Household Goods and Home Construction	1.90		
Medical Equipment and Services	1.87		
Construction and Materials	1.84		
Life Insurance	1.59		
Investment Banking and Brokerage Services	1.07		
Industrial Metals and Mining	0.87		
Real Estate Investment Trusts	0.80		
Beverages	0.49		
Media	0.31		
Industrial Materials	0.24		
	98.38		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
23 737 120	BUNDESobligation 0% 05/04/2024	EUR	24 131 732	23 523 961	1.68
20 202 000	BUNDESobligation 0% 11/04/2025	EUR	19 922 248	19 766 041	1.41
18 686 980	BUNDESobligation 0% 13/10/2023	EUR	19 007 524	18 605 505	1.33
22 727 100	BUNDESobligation 0% 18/10/2024	EUR	23 046 988	22 354 603	1.60
22 727 100	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	23 790 563	22 874 826	1.64
22 727 100	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	24 034 586	23 114 597	1.65
22 727 100	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	24 120 843	23 190 960	1.66
22 727 100	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	24 072 745	23 140 733	1.65
12 879 090	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2024	EUR	15 096 359	14 016 700	1.00
27 777 220	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	28 467 617	27 596 668	1.97
19 697 160	BUNDESSCHATZANWEISUNGEN 0% 15/03/2024	EUR	19 733 080	19 527 961	1.40
16 161 420	BUNDESSCHATZANWEISUNGEN 0% 15/09/2023	EUR	16 351 005	16 087 724	1.15
15 151 400	BUNDESSCHATZANWEISUNGEN 0% 15/12/2023	EUR	15 324 590	15 070 946	1.08
16 161 420	BUNDESSCHATZANWEISUNGEN 0% 16/06/2023	EUR	16 350 935	16 110 027	1.15
6 061 000	BUNDESSCHATZANWEISUNGEN 0.2% 14/06/2024	EUR	6 024 747	6 008 209	0.43
5 834 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	5 918 457	5 805 413	0.42
4 056 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	4 117 801	3 989 806	0.29
5 051 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	5 399 097	5 178 487	0.37
43 767 000	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	43 411 678	43 072 418	3.08
31 995 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	32 436 814	31 703 024	2.27
17 879 780	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2025	EUR	17 754 709	17 400 602	1.24
42 961 710	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	43 589 142	42 513 190	3.04
48 296 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	47 841 775	46 956 268	3.36
38 924 700	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	41 536 785	39 698 134	2.84
38 330 290	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	41 226 086	39 419 637	2.82
45 370 480	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	50 599 750	47 630 836	3.41
8 112 180	IRELAND GOVERNMENT BOND 3.4% 18/03/2024	EUR	8 942 305	8 489 559	0.61
11 606 000	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	13 324 397	12 969 705	0.93
15 123 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/01/2024	EUR	15 181 054	14 844 888	1.06
18 475 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/04/2024	EUR	18 514 921	18 041 207	1.29
13 964 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/08/2024	EUR	13 965 127	13 537 121	0.97
13 938 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/12/2024	EUR	13 772 768	13 372 814	0.96
15 505 000	ITALY BUONI POLIENNALI DEL TESORO 0% 29/11/2023	EUR	15 421 907	15 267 929	1.09
15 439 000	ITALY BUONI POLIENNALI DEL TESORO 0% 30/01/2024	EUR	15 488 115	15 150 291	1.08
16 660 000	ITALY BUONI POLIENNALI DEL TESORO 0.3% 15/08/2023	EUR	16 818 091	16 573 368	1.18
20 675 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	20 606 366	19 974 531	1.43
15 432 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 15/06/2023	EUR	15 661 972	15 440 796	1.10
17 645 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/10/2023	EUR	18 003 419	17 579 184	1.26
15 575 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	15 445 987	15 389 035	1.10
17 472 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	18 190 725	17 403 510	1.24
16 560 000	ITALY BUONI POLIENNALI DEL TESORO 1.75% 01/07/2024	EUR	17 402 283	16 667 309	1.19
14 904 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	15 682 029	15 026 064	1.07
16 670 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/10/2023	EUR	17 682 946	16 979 729	1.21
20 591 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	21 945 370	21 001 173	1.50

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
20 026 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	22 164 872	20 988 450	1.50
23 500 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	26 289 997	24 779 105	1.77
23 664 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/08/2023	EUR	26 152 519	24 665 460	1.76
24 969 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	27 971 306	27 113 837	1.94
12 096 680	ITALY BUONI POLIENNALI DEL TESORO 9% 01/11/2023	EUR	14 699 286	13 367 678	0.96
9 320 810	KINGDOM OF BELGIUM GOVERNMENT BOND 0.2% 22/10/2023	EUR	9 509 659	9 285 577	0.66
13 005 210	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	13 358 269	12 907 151	0.92
12 995 140	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	13 777 996	13 218 526	0.95
15 166 880	KINGDOM OF BELGIUM GOVERNMENT BOND 2.6% 22/06/2024	EUR	16 493 378	15 725 780	1.12
15 533 160	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	15 785 886	15 415 263	1.10
17 785 490	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	18 709 306	18 019 547	1.29
17 591 290	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	18 877 156	18 049 367	1.29
11 242 310	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	12 705 012	11 848 945	0.85
10 881 130	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	12 579 727	11 695 691	0.84
9 888 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	10 021 430	9 835 890	0.70
11 702 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	11 888 451	11 551 161	0.83
7 937 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	7 804 513	7 727 781	0.55
10 788 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	11 432 358	11 015 195	0.79
12 067 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	12 749 869	12 284 689	0.88
21 599 000	SPAIN GOVERNMENT BOND 0% 31/01/2025	EUR	21 645 995	20 925 111	1.50
19 674 000	SPAIN GOVERNMENT BOND 0% 31/05/2024	EUR	19 844 344	19 318 491	1.38
11 515 000	SPAIN GOVERNMENT BOND 0% 31/05/2025	EUR	11 117 365	11 064 418	0.79
17 876 000	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	18 199 833	17 591 414	1.26
21 398 000	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	21 761 995	21 323 963	1.52
21 966 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	22 435 085	22 159 081	1.58
24 470 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	26 609 345	25 423 596	1.82
21 400 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	23 803 091	22 492 256	1.61
21 286 000	SPAIN GOVERNMENT BOND 4.4% 31/10/2023	EUR	23 736 488	22 286 655	1.59
17 742 000	SPAIN GOVERNMENT BOND 4.8% 31/01/2024	EUR	20 098 779	18 827 633	1.35
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 437 580 748	1 388 973 200	99.31
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 437 580 748	1 388 973 200	99.31
Total Investments			1 437 580 748	1 388 973 200	99.31

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.31
	99.31

Geographical classification	%
Italy	26.69
France	22.05
Germany	20.80
Spain	14.40
Austria	3.75
Netherlands	3.68
Belgium	3.66
Portugal	1.68
Ireland	1.53
Finland	1.07
	99.31

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
11 613 710	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	12 050 498	11 529 627	1.80
11 439 000	BUNDESobligation FRN 16/04/2027	EUR	10 991 095	10 890 958	1.70
12 478 240	BUNDESobligation 0% 09/10/2026	EUR	12 537 023	11 967 630	1.87
12 997 670	BUNDESobligation 0% 10/04/2026	EUR	13 136 702	12 562 118	1.97
2 600 130	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	2 642 782	2 534 113	0.40
12 997 670	BUNDESobligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	13 207 480	12 641 924	1.98
15 338 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	15 536 630	14 762 626	2.31
15 858 010	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	15 996 739	15 336 440	2.40
15 858 010	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	16 389 716	15 644 720	2.45
14 297 730	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	15 081 563	14 364 071	2.25
2 077 000	FINLAND GOVERNMENT BOND 0% 15/09/2026	EUR	2 075 574	1 970 284	0.31
3 471 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	3 567 466	3 386 377	0.53
2 548 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	2 666 894	2 535 719	0.40
3 172 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	3 717 815	3 462 111	0.54
23 702 190	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	23 708 182	22 708 831	3.55
20 143 730	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	19 714 702	18 937 725	2.96
20 550 150	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	20 825 393	19 631 558	3.07
25 042 660	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	25 616 483	24 350 981	3.81
20 180 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	20 060 510	19 847 232	3.11
19 715 570	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	20 713 147	19 625 864	3.07
22 980 290	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	26 705 434	24 961 191	3.92
15 936 420	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	20 143 814	18 481 944	2.89
3 770 000	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	3 612 457	3 568 833	0.56
6 050 960	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	6 338 359	6 017 740	0.94
10 292 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/04/2026	EUR	10 019 022	9 487 371	1.48
9 129 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/08/2026	EUR	8 837 376	8 337 424	1.30
9 646 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 01/02/2026	EUR	9 624 483	9 125 791	1.43
9 953 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	9 902 974	9 322 378	1.46
7 435 000	ITALY BUONI POLIENNALI DEL TESORO 1.1% 01/04/2027	EUR	7 063 921	6 994 179	1.09
3 575 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 15/08/2025	EUR	3 515 731	3 487 413	0.55
10 604 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	10 808 548	10 155 027	1.59
10 288 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/06/2025	EUR	10 635 594	10 186 663	1.59
11 269 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	11 779 423	11 048 916	1.73
9 653 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	10 123 580	9 630 412	1.51
10 620 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	11 318 028	10 625 841	1.66
8 728 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	9 348 210	8 698 674	1.36
8 498 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	9 230 829	8 640 172	1.35
11 681 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	13 716 206	12 695 028	1.99
6 458 170	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	8 452 685	7 819 423	1.22
8 710 480	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	9 147 673	8 647 503	1.35
6 159 700	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	7 440 358	6 917 035	1.08
4 318 110	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	4 263 287	4 154 583	0.65
8 194 240	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	8 139 531	7 761 748	1.21
10 359 220	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	10 585 670	10 135 461	1.59

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
9 860 060	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	10 200 721	9 620 165	1.51
7 373 020	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	8 270 396	7 760 177	1.21
6 086 240	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	6 893 726	6 426 035	1.01
5 235 000	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	5 949 176	5 842 731	0.91
6 140 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	6 018 730	5 911 960	0.93
7 932 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	8 199 223	7 781 927	1.22
6 253 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	6 629 814	6 288 830	0.98
4 785 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	5 864 164	5 446 287	0.85
11 074 000	SPAIN GOVERNMENT BOND 0% 31/01/2026	EUR	11 014 221	10 488 961	1.64
6 947 000	SPAIN GOVERNMENT BOND 0% 31/01/2027	EUR	6 692 127	6 426 600	1.01
13 056 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	13 662 851	12 906 900	2.02
12 353 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	12 432 938	12 239 847	1.92
11 172 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	12 060 734	11 342 820	1.78
12 935 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	14 081 679	13 270 534	2.08
11 908 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	14 106 185	13 101 539	2.05
12 179 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	15 468 478	14 276 589	2.23
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			668 534 750	634 723 561	99.33
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			668 534 750	634 723 561	99.33
Total Investments			668 534 750	634 723 561	99.33

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.33
	99.33

Geographical classification	%
France	26.38
Italy	21.32
Germany	17.32
Spain	14.72
Netherlands	4.96
Belgium	4.24
Austria	3.98
Portugal	3.13
Finland	1.78
Ireland	1.50
	99.33

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
7 949 450	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	7 736 983	6 520 218	2.51
8 832 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	8 462 437	7 111 672	2.74
9 715 110	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	15 000 715	12 753 802	4.91
8 655 920	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	13 808 133	11 792 739	4.54
1 413 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	1 310 916	1 082 132	0.42
1 608 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	1 737 699	1 457 266	0.56
1 060 000	FINLAND GOVERNMENT BOND 1.5% 15/09/2032	EUR	1 040 095	1 019 201	0.39
13 688 270	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	14 780 071	12 440 174	4.79
14 776 160	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	15 753 769	13 086 506	5.04
10 246 280	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	15 804 079	13 231 021	5.09
12 433 290	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	19 584 584	16 832 684	6.47
1 518 550	IRELAND GOVERNMENT BOND 0.35% 18/10/2032	EUR	1 438 203	1 285 726	0.50
1 895 940	IRELAND GOVERNMENT BOND 0.4% 15/05/2035	EUR	1 819 828	1 520 639	0.59
1 796 490	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	1 933 529	1 664 125	0.64
2 380 000	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	2 319 896	2 226 133	0.86
5 830 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	4 832 900	4 163 786	1.60
6 360 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	5 840 370	5 117 129	1.97
5 087 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	4 937 626	3 990 345	1.54
5 716 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	6 070 697	4 948 170	1.91
6 645 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	7 256 758	6 087 617	2.34
2 296 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2032	EUR	2 161 529	2 120 218	0.82
5 229 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	6 220 936	5 186 279	2.00
9 853 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	12 133 921	10 468 221	4.03
8 871 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	12 325 001	10 270 755	3.95
7 335 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	10 543 988	8 907 184	3.43
3 695 650	KINGDOM OF BELGIUM GOVERNMENT BOND 0.35% 22/06/2032	EUR	3 435 555	3 135 759	1.21
3 684 860	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	4 012 454	3 419 661	1.32
3 194 400	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	4 142 253	3 468 927	1.34
7 012 230	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	10 972 975	9 164 564	3.53
2 991 500	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2032	EUR	2 912 270	2 655 525	1.02
5 479 450	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	6 825 704	5 880 436	2.26
6 351 090	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	9 506 721	8 033 303	3.09
1 925 300	PORTUGAL OBRIGACOES DO TESOURO OT 0.9% 12/10/2035	EUR	1 885 392	1 563 729	0.60
1 060 000	PORTUGAL OBRIGACOES DO TESOURO OT 1.65% 16/07/2032	EUR	1 021 609	985 238	0.38
2 861 950	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	3 280 150	2 797 499	1.08
3 667 000	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/04/2037	EUR	4 591 608	4 314 409	1.66
2 134 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	1 985 779	1 637 461	0.63
3 010 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	3 718 979	3 136 209	1.21
5 287 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	7 476 698	6 617 156	2.55
7 775 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	8 507 731	7 069 574	2.72
6 785 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	7 807 776	6 675 354	2.57
7 859 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	10 935 378	9 281 322	3.57

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
8 599 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	12 887 715	11 184 203	4.31
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			300 761 410	256 304 071	98.69
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			300 761 410	256 304 071	98.69
Total Investments			300 761 410	256 304 071	98.69

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	98.69
	98.69

Geographical classification	%
Italy	23.58
France	21.41
Germany	14.70
Spain	13.17
Belgium	7.39
Netherlands	6.38
Austria	4.39
Portugal	3.72
Ireland	2.58
Finland	1.37
	98.69

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
3 551 770	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	3 659 380	3 526 055	0.33
3 497 990	BUNDESobligation FRN 16/04/2027	EUR	3 397 624	3 330 401	0.31
3 736 970	BUNDESobligation 0% 05/04/2024	EUR	3 785 242	3 703 412	0.35
3 815 970	BUNDESobligation 0% 09/10/2026	EUR	3 827 954	3 659 821	0.34
3 975 970	BUNDESobligation 0% 10/04/2026	EUR	4 000 757	3 842 735	0.36
795 990	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	805 552	775 780	0.07
3 975 970	BUNDESobligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	4 016 881	3 867 148	0.36
3 179 970	BUNDESobligation 0% 11/04/2025	EUR	3 215 780	3 111 346	0.29
2 940 970	BUNDESobligation 0% 13/10/2023	EUR	2 976 822	2 928 147	0.27
3 576 970	BUNDESobligation 0% 18/10/2024	EUR	3 615 743	3 518 343	0.33
3 975 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	3 956 975	3 628 828	0.34
3 975 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	3 903 885	3 563 344	0.33
3 815 980	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2032	EUR	3 552 258	3 349 973	0.31
3 576 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	3 417 199	2 933 867	0.27
3 975 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	3 700 939	3 201 411	0.30
4 690 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	4 728 052	4 514 814	0.42
4 212 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	4 186 237	3 875 249	0.36
1 271 990	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	1 254 883	1 152 728	0.11
5 087 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	5 038 605	4 604 248	0.43
1 271 990	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	1 220 633	1 130 888	0.11
4 929 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001102564)	EUR	4 792 316	4 373 565	0.41
953 990	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	793 419	611 622	0.06
4 848 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	4 138 195	3 098 437	0.29
2 304 980	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2052	EUR	1 823 200	1 418 923	0.13
3 497 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	3 513 121	3 304 147	0.31
3 815 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	3 796 297	3 553 393	0.33
4 848 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	4 928 237	4 689 478	0.44
4 212 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	4 282 877	3 972 906	0.37
4 054 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	4 127 341	3 845 319	0.36
4 848 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	5 007 733	4 783 741	0.45
4 054 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	4 199 765	3 922 890	0.37
4 690 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	4 830 974	4 562 475	0.43
636 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/05/2038	EUR	606 421	581 221	0.05
3 576 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	3 733 489	3 600 220	0.34
4 372 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	4 598 218	4 393 251	0.41
4 769 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	5 600 303	4 398 619	0.41
3 576 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	3 778 954	3 637 957	0.34
3 576 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	3 790 902	3 649 976	0.34
3 576 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	3 786 129	3 642 071	0.34

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
4 531 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	6 422 567	5 284 220	0.49
5 008 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	7 236 286	5 913 378	0.55
3 100 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	4 805 337	3 968 932	0.37
4 372 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	6 732 053	5 740 734	0.54
2 940 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	4 878 968	4 086 625	0.38
2 184 980	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	2 927 538	2 648 611	0.25
3 894 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	6 153 499	5 306 468	0.50
3 258 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	5 805 272	4 833 867	0.45
3 418 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	5 181 899	4 585 352	0.43
2 703 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	3 722 625	3 363 009	0.31
2 027 980	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2024	EUR	2 385 760	2 207 111	0.21
1 866 980	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	2 865 183	2 542 603	0.24
2 184 980	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.5% 04/07/2027	EUR	3 067 058	2 764 349	0.26
4 372 960	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	4 503 771	4 344 536	0.41
3 100 990	BUNDESSCHATZANWEISUNGEN 0% 15/03/2024	EUR	3 097 566	3 074 353	0.29
2 543 980	BUNDESSCHATZANWEISUNGEN 0% 15/09/2023	EUR	2 561 842	2 532 379	0.24
2 386 980	BUNDESSCHATZANWEISUNGEN 0% 15/12/2023	EUR	2 402 632	2 374 305	0.22
2 543 980	BUNDESSCHATZANWEISUNGEN 0% 16/06/2023	EUR	2 563 718	2 535 890	0.24
954 000	BUNDESSCHATZANWEISUNGEN 0.2% 14/06/2024	EUR	946 868	945 691	0.09
917 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	925 999	912 507	0.09
638 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	642 513	627 588	0.06
636 000	FINLAND GOVERNMENT BOND 0% 15/09/2026	EUR	632 833	603 322	0.06
866 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	835 051	751 749	0.07
636 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	587 134	487 074	0.05
636 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	486 288	355 982	0.03
1 014 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	959 288	870 063	0.08
634 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	568 862	450 539	0.04
1 062 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	1 082 055	1 036 108	0.10
636 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2043	EUR	542 529	450 422	0.04
1 069 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	1 090 131	1 024 882	0.10
803 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	814 420	756 402	0.07
998 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	1 008 513	924 637	0.09
778 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	785 682	715 503	0.07
778 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	809 279	774 250	0.07
722 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	770 451	654 320	0.06
673 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	742 210	573 450	0.05
478 000	FINLAND GOVERNMENT BOND 1.5% 15/09/2032	EUR	466 163	459 602	0.04
796 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	850 945	816 091	0.08
873 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	1 153 277	924 690	0.09
842 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	989 675	906 826	0.08
970 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	1 138 203	1 058 716	0.10
6 891 690	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	7 050 261	6 782 319	0.64
9 183 270	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	10 737 074	9 762 091	0.91
5 035 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	5 073 154	4 989 992	0.47

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 814 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2025	EUR	2 780 314	2 738 643	0.26
7 248 710	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	7 226 246	6 944 917	0.65
6 160 220	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	6 032 118	5 791 408	0.54
6 764 510	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	6 821 232	6 693 889	0.63
7 603 850	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	7 630 625	7 392 919	0.69
4 731 920	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2032	EUR	4 148 124	3 907 241	0.37
6 790 540	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	6 554 571	6 015 604	0.56
8 206 380	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	7 846 446	7 073 818	0.66
7 297 710	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	6 826 301	6 126 574	0.57
6 284 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	6 327 682	6 003 927	0.56
7 660 190	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	7 810 233	7 448 615	0.70
7 889 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	7 952 277	7 338 856	0.69
3 912 820	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	3 519 147	2 858 002	0.27
1 613 980	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	1 117 079	710 216	0.07
2 255 070	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	1 944 496	1 527 021	0.14
917 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/02/2028	EUR	889 681	879 596	0.08
8 368 650	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	8 631 894	8 027 543	0.75
4 854 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	4 298 662	3 084 726	0.29
3 066 170	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	2 501 665	1 901 915	0.18
8 029 480	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	8 274 537	7 644 706	0.72
6 171 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	6 474 350	6 070 086	0.57
6 029 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	6 297 338	6 002 096	0.56
6 160 520	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	6 520 802	5 598 804	0.52
6 650 830	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	6 918 699	5 890 308	0.55
552 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2038	EUR	507 207	476 006	0.04
8 469 770	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	9 252 370	8 273 355	0.77
5 277 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	5 648 953	4 256 814	0.40
2 238 080	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	2 508 083	1 775 805	0.17
4 919 590	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	5 528 454	4 576 891	0.43
6 128 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	6 540 771	6 250 620	0.59
4 572 930	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	5 331 147	4 183 545	0.39
6 034 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	6 495 823	6 205 826	0.58
8 601 620	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	9 993 833	9 196 765	0.86
4 722 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	6 660 379	5 405 272	0.51
7 027 760	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	8 235 475	7 633 552	0.71
3 197 720	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	5 508 394	4 209 926	0.39
2 654 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	4 758 983	3 545 108	0.33
4 218 640	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	6 223 692	5 213 227	0.49
7 142 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	7 979 822	7 497 908	0.70
6 112 120	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	9 792 945	8 035 542	0.75
4 612 390	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	6 970 829	5 955 979	0.56
6 298 790	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	8 848 431	7 897 044	0.74
5 595 720	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	8 707 455	7 575 709	0.71
4 874 580	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	6 200 178	5 653 197	0.53

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 461 880	IRELAND GOVERNMENT BOND 0% 18/10/2031	EUR	1 372 417	1 223 594	0.11
1 153 040	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	1 150 534	1 091 514	0.10
1 285 440	IRELAND GOVERNMENT BOND 0.2% 18/10/2030	EUR	1 246 910	1 127 819	0.11
683 990	IRELAND GOVERNMENT BOND 0.35% 18/10/2032	EUR	633 720	579 121	0.05
852 490	IRELAND GOVERNMENT BOND 0.4% 15/05/2035	EUR	803 401	683 740	0.06
656 300	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	584 799	475 548	0.04
1 343 450	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	1 378 976	1 297 974	0.12
1 849 970	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	1 921 376	1 839 814	0.17
1 627 570	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	1 703 051	1 577 197	0.15
810 170	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	843 080	750 477	0.07
1 088 580	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	1 166 854	1 050 142	0.10
1 132 490	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	1 186 784	904 871	0.08
1 071 780	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	1 156 161	1 002 489	0.09
1 679 320	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	1 901 024	1 557 838	0.15
1 497 110	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	1 727 051	1 580 334	0.15
1 276 330	IRELAND GOVERNMENT BOND 3.4% 18/03/2024	EUR	1 411 176	1 335 705	0.13
1 827 940	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	2 218 772	2 042 723	0.19
3 148 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/04/2026	EUR	3 044 035	2 901 889	0.27
2 791 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/08/2026	EUR	2 682 689	2 548 992	0.24
2 381 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/01/2024	EUR	2 374 158	2 337 213	0.22
2 909 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/04/2024	EUR	2 892 915	2 840 697	0.27
2 199 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/08/2024	EUR	2 178 485	2 131 777	0.20
2 195 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/12/2024	EUR	2 149 244	2 105 993	0.20
2 440 000	ITALY BUONI POLIENNALI DEL TESORO 0% 29/11/2023	EUR	2 419 648	2 402 692	0.22
2 430 000	ITALY BUONI POLIENNALI DEL TESORO 0% 30/01/2024	EUR	2 421 757	2 384 559	0.22
3 117 000	ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/03/2028	EUR	2 947 582	2 725 380	0.26
2 622 000	ITALY BUONI POLIENNALI DEL TESORO 0.3% 15/08/2023	EUR	2 631 315	2 608 366	0.24
3 255 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	3 207 894	3 144 721	0.29
2 600 000	ITALY BUONI POLIENNALI DEL TESORO 0.45% 15/02/2029	EUR	2 384 222	2 229 084	0.21
2 949 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 01/02/2026	EUR	2 914 187	2 789 960	0.26
2 513 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 15/07/2028	EUR	2 400 633	2 209 731	0.21
3 229 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 01/08/2031	EUR	2 934 156	2 571 059	0.24
2 430 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 15/06/2023	EUR	2 444 236	2 431 385	0.23
2 779 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/10/2023	EUR	2 803 731	2 768 634	0.26
3 044 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	2 988 042	2 851 132	0.27
3 566 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/04/2031	EUR	3 357 955	2 952 327	0.28
2 623 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	2 266 326	1 873 347	0.18
2 862 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	2 567 394	2 302 708	0.22
3 003 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	2 796 204	2 549 577	0.24
3 134 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/12/2031	EUR	2 933 948	2 557 783	0.24
3 068 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	3 042 266	2 839 158	0.27
2 274 000	ITALY BUONI POLIENNALI DEL TESORO 1.1% 01/04/2027	EUR	2 199 408	2 139 175	0.20
1 093 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 15/08/2025	EUR	1 073 565	1 066 222	0.10
3 244 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	3 268 860	3 106 649	0.29

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 779 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	3 684 612	3 356 508	0.31
2 290 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	2 111 577	1 796 322	0.17
2 453 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	2 511 965	2 423 711	0.23
2 749 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	2 826 973	2 738 224	0.26
3 147 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/06/2025	EUR	3 230 535	3 116 002	0.29
2 147 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	1 871 890	1 477 308	0.14
3 446 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	3 553 022	3 378 700	0.32
3 893 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	3 820 157	3 395 007	0.32
3 674 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	3 656 212	3 280 368	0.31
2 604 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	2 257 517	1 739 107	0.16
2 606 000	ITALY BUONI POLIENNALI DEL TESORO 1.75% 01/07/2024	EUR	2 699 129	2 622 887	0.25
2 641 000	ITALY BUONI POLIENNALI DEL TESORO 1.8% 01/03/2041	EUR	2 470 378	2 014 951	0.19
2 951 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	3 052 469	2 944 095	0.28
2 346 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	2 437 982	2 365 214	0.22
3 669 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	3 827 171	3 564 140	0.33
3 248 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	3 402 075	3 249 786	0.30
3 052 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	3 194 092	2 991 967	0.28
2 669 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	2 804 952	2 660 032	0.25
796 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	685 554	529 356	0.05
1 305 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	1 163 059	947 025	0.09
2 914 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	3 079 843	2 886 055	0.27
2 574 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	2 551 101	2 228 235	0.21
2 990 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	3 146 767	2 739 199	0.26
2 519 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	2 498 875	2 003 562	0.19
2 624 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/10/2023	EUR	2 755 399	2 672 754	0.25
3 242 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	3 444 395	3 306 581	0.31
1 033 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2032	EUR	967 420	953 914	0.09
2 599 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	2 776 737	2 642 481	0.25
2 821 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	2 866 419	2 427 894	0.23
1 531 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	1 521 753	1 226 867	0.11
3 557 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	3 888 946	3 576 457	0.33
595 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 15/06/2029	EUR	594 842	590 722	0.06
2 379 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	2 543 699	2 224 865	0.21
3 654 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	4 045 290	3 686 009	0.35
2 262 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	2 508 303	2 134 333	0.20
796 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/03/2038	EUR	782 171	767 543	0.07
2 607 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	2 914 516	2 484 106	0.23
2 353 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	2 638 849	2 333 776	0.22
2 923 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	3 314 508	2 861 003	0.27
4 160 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	4 798 376	4 335 219	0.41
3 153 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	3 460 474	3 304 533	0.31
2 121 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	2 616 698	2 203 443	0.21
4 435 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	5 379 333	4 711 921	0.44
3 700 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	4 111 251	3 901 391	0.37

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 571 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	4 126 040	3 880 999	0.36
3 726 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/08/2023	EUR	4 091 487	3 883 684	0.36
3 803 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	4 620 542	4 238 253	0.40
2 865 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	3 934 317	3 373 681	0.32
3 930 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	4 549 852	4 267 587	0.40
3 994 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	5 393 138	4 624 213	0.43
3 621 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	4 962 479	4 308 954	0.40
3 522 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	4 852 406	4 207 064	0.39
4 899 520	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	6 329 165	5 688 735	0.53
3 302 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	4 605 577	4 009 751	0.38
4 891 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	6 691 485	5 982 769	0.56
4 256 380	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	5 586 510	5 126 597	0.48
1 975 680	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	2 617 846	2 392 114	0.22
1 904 410	ITALY BUONI POLIENNALI DEL TESORO 9% 01/11/2023	EUR	2 305 382	2 104 506	0.20
1 271 990	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2027	EUR	1 254 877	1 183 180	0.11
2 239 370	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2031	EUR	2 108 830	1 873 658	0.18
2 026 680	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	1 964 365	1 778 999	0.17
1 466 200	KINGDOM OF BELGIUM GOVERNMENT BOND 0.2% 22/10/2023	EUR	1 487 117	1 460 658	0.14
1 662 990	KINGDOM OF BELGIUM GOVERNMENT BOND 0.35% 22/06/2032	EUR	1 518 515	1 411 047	0.13
1 419 050	KINGDOM OF BELGIUM GOVERNMENT BOND 0.4% 22/06/2040	EUR	1 254 282	991 008	0.09
2 046 480	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	2 093 697	2 031 050	0.19
880 770	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	645 279	410 078	0.04
2 458 400	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2027	EUR	2 537 474	2 394 875	0.22
2 469 890	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	2 554 990	2 378 825	0.22
2 804 160	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	2 913 072	2 674 159	0.25
2 663 190	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	2 777 188	2 643 935	0.25
2 797 450	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	2 892 241	2 597 348	0.24
1 658 420	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	1 768 007	1 539 064	0.14
965 990	KINGDOM OF BELGIUM GOVERNMENT BOND 1.4% 22/06/2053	EUR	889 072	710 824	0.07
1 124 870	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	1 186 879	994 171	0.09
1 760 890	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	1 851 819	1 436 288	0.13
1 777 530	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	1 920 259	1 453 433	0.14
1 367 380	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	1 537 617	1 278 979	0.12
1 211 520	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	1 462 501	1 058 251	0.10
2 045 400	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	2 166 306	2 080 560	0.19
1 028 160	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	1 260 301	940 088	0.09
2 387 600	KINGDOM OF BELGIUM GOVERNMENT BOND 2.6% 22/06/2024	EUR	2 607 322	2 475 583	0.23
1 438 740	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	1 831 066	1 562 385	0.15
1 547 580	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	2 331 111	1 855 951	0.17
1 378 620	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	1 848 260	1 631 528	0.15
2 749 270	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	4 218 693	3 443 763	0.32
1 884 830	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	2 291 166	2 116 570	0.20
3 156 740	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	4 828 284	4 125 670	0.39
3 242 070	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	4 397 971	3 984 018	0.37

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 446 830	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	2 471 565	2 428 259	0.23
1 320 380	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	1 298 618	1 270 377	0.12
2 505 270	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	2 504 994	2 373 042	0.22
1 615 650	NETHERLANDS GOVERNMENT BOND 0% 15/01/2029	EUR	1 571 828	1 470 548	0.14
1 271 130	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	1 134 101	940 255	0.09
2 167 100	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	1 731 816	1 245 649	0.12
2 232 130	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	2 174 981	1 973 493	0.18
2 122 840	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	2 033 563	1 837 997	0.17
3 168 890	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	3 210 216	3 100 442	0.29
1 943 260	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	1 943 397	1 786 536	0.17
1 703 450	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	1 666 607	1 334 363	0.12
3 014 090	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	3 100 886	2 940 757	0.28
1 346 220	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2032	EUR	1 287 855	1 195 026	0.11
2 447 120	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	2 533 726	2 388 120	0.22
2 723 690	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	2 822 655	2 629 096	0.25
2 799 630	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	2 941 368	2 836 473	0.27
2 770 810	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	2 969 590	2 842 962	0.27
2 466 830	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	3 012 273	2 647 353	0.25
3 260 070	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	4 804 981	3 807 957	0.36
2 995 680	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	4 741 126	3 855 740	0.36
2 858 540	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	4 278 693	3 615 681	0.34
2 073 090	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	2 817 976	2 535 078	0.24
1 180 780	PORTUGAL OBRIGACOES DO TESOURO OT 0.3% 17/10/2031	EUR	1 093 386	983 448	0.09
1 783 650	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	1 705 761	1 556 395	0.15
1 046 220	PORTUGAL OBRIGACOES DO TESOURO OT 0.7% 15/10/2027	EUR	1 048 922	994 746	0.09
866 480	PORTUGAL OBRIGACOES DO TESOURO OT 0.9% 12/10/2035	EUR	824 660	703 755	0.07
521 880	PORTUGAL OBRIGACOES DO TESOURO OT 1% 12/04/2052	EUR	421 498	308 447	0.03
477 990	PORTUGAL OBRIGACOES DO TESOURO OT 1.15% 11/04/2042	EUR	427 835	353 435	0.03
478 000	PORTUGAL OBRIGACOES DO TESOURO OT 1.65% 16/07/2032	EUR	457 899	444 287	0.04
1 891 070	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	2 065 055	1 896 819	0.18
2 415 650	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	2 640 040	2 461 716	0.23
1 287 610	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	1 433 532	1 258 613	0.12
2 255 610	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	2 497 123	2 374 052	0.22
1 860 010	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	2 082 928	1 963 854	0.18
1 145 530	PORTUGAL OBRIGACOES DO TESOURO OT 3.875% 15/02/2030	EUR	1 416 491	1 294 770	0.12
665 650	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	945 588	792 789	0.07
1 648 990	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/04/2037	EUR	2 225 058	1 940 119	0.18
1 600 200	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	1 930 210	1 785 967	0.17
1 770 990	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	1 997 653	1 866 553	0.17
1 713 400	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	1 987 186	1 841 665	0.17
1 558 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	1 571 835	1 549 789	0.15
1 842 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	1 856 004	1 818 257	0.17
1 882 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	1 818 938	1 654 654	0.15
2 053 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	1 946 929	1 754 453	0.16

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 250 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	1 251 086	1 217 050	0.11
785 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2028	EUR	746 359	711 414	0.07
842 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	714 100	558 600	0.05
961 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	869 241	737 395	0.07
1 864 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	1 892 548	1 739 559	0.16
1 878 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	1 917 164	1 808 251	0.17
557 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	445 581	298 346	0.03
1 720 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	1 765 632	1 654 399	0.15
1 075 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	1 002 955	739 009	0.07
2 426 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	2 500 474	2 380 100	0.22
700 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	556 770	320 320	0.03
988 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.9% 20/02/2032	EUR	946 670	899 317	0.08
1 913 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	2 010 075	1 923 961	0.18
422 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	458 163	299 915	0.03
1 393 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	1 524 722	1 206 839	0.11
1 698 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	1 805 146	1 733 760	0.16
1 900 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	2 003 991	1 934 276	0.18
636 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	613 323	582 500	0.05
954 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	1 315 715	819 362	0.08
1 354 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	1 627 798	1 410 773	0.13
1 121 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	1 622 085	1 306 167	0.12
599 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	1 104 138	816 934	0.08
2 343 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	3 477 913	2 932 475	0.27
1 463 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	1 808 642	1 665 187	0.16
1 504 530	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	2 069 388	1 871 620	0.18
3 400 000	SPAIN GOVERNMENT BOND 0% 31/01/2025	EUR	3 381 286	3 293 920	0.31
3 387 000	SPAIN GOVERNMENT BOND 0% 31/01/2026	EUR	3 349 016	3 208 065	0.30
2 123 000	SPAIN GOVERNMENT BOND 0% 31/01/2027	EUR	2 038 898	1 963 966	0.18
3 011 000	SPAIN GOVERNMENT BOND 0% 31/01/2028	EUR	2 901 140	2 719 385	0.25
3 097 000	SPAIN GOVERNMENT BOND 0% 31/05/2024	EUR	3 100 108	3 041 037	0.28
1 814 000	SPAIN GOVERNMENT BOND 0% 31/05/2025	EUR	1 767 548	1 743 018	0.16
3 493 000	SPAIN GOVERNMENT BOND 0.1% 30/04/2031	EUR	3 216 326	2 885 742	0.27
2 813 000	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	2 829 160	2 768 217	0.26
3 368 000	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	3 405 863	3 356 347	0.31
3 614 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	3 493 573	3 196 041	0.30
3 461 000	SPAIN GOVERNMENT BOND 0.5% 31/10/2031	EUR	3 272 704	2 921 603	0.27
3 614 000	SPAIN GOVERNMENT BOND 0.6% 31/10/2029	EUR	3 541 153	3 260 804	0.31
3 439 000	SPAIN GOVERNMENT BOND 0.7% 30/04/2032	EUR	3 154 578	2 917 166	0.27
3 461 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2027	EUR	3 489 515	3 300 860	0.31
757 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2029	EUR	717 866	695 569	0.07
1 820 000	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	1 637 410	1 380 561	0.13
1 151 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	986 680	821 365	0.08
3 107 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	2 552 641	1 908 413	0.18
2 866 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	2 679 368	2 173 173	0.20

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 995 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	4 077 078	3 706 961	0.35
3 995 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	4 187 553	3 949 377	0.37
3 816 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	4 002 763	3 720 943	0.35
3 716 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	3 887 783	3 611 915	0.34
3 390 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	3 557 521	3 273 248	0.31
3 798 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	3 993 855	3 731 231	0.35
993 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	745 770	556 408	0.05
3 778 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	3 945 553	3 743 394	0.35
3 457 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	3 643 106	3 487 387	0.33
3 499 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	3 710 537	3 181 536	0.30
1 114 000	SPAIN GOVERNMENT BOND 1.9% 31/10/2052	EUR	1 030 355	837 795	0.08
3 417 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	3 674 641	3 469 246	0.32
3 657 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	3 980 191	3 599 037	0.34
3 956 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	4 263 545	4 058 619	0.38
3 054 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	3 389 494	3 004 647	0.28
2 765 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	3 221 300	2 605 708	0.24
3 853 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	4 202 450	4 003 151	0.37
2 945 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	3 545 270	2 904 771	0.27
2 368 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	3 235 614	2 466 248	0.23
3 368 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	3 749 701	3 539 903	0.33
3 537 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	4 836 491	4 177 126	0.39
3 351 000	SPAIN GOVERNMENT BOND 4.4% 31/10/2023	EUR	3 718 788	3 508 531	0.33
3 642 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	4 304 453	4 007 038	0.38
3 415 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	5 139 844	4 345 075	0.41
2 792 000	SPAIN GOVERNMENT BOND 4.8% 31/01/2024	EUR	3 155 504	2 962 842	0.28
3 063 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	4 673 926	3 972 313	0.37
2 985 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	3 911 670	3 554 478	0.33
2 408 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	3 932 198	3 291 038	0.31
3 870 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	5 685 771	5 033 477	0.47
3 726 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	4 768 987	4 367 729	0.41
4 056 780	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	5 647 630	5 081 766	0.48
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 172 523 681	1 058 888 850	99.14
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 172 523 681	1 058 888 850	99.14
Total Investments			1 172 523 681	1 058 888 850	99.14

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.14
	99.14

Geographical classification	%
France	24.26
Italy	22.31
Germany	18.33
Spain	14.54
Belgium	5.62
Netherlands	4.78
Austria	3.59
Portugal	2.32
Ireland	1.88
Finland	1.51
	99.14

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Suprationals, Governments and Local Public Authorities, Debt Instruments					
39 962 260	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	47 287 137	49 346 147	3.73
49 728 050	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2030	EUR	64 766 197	64 474 728	4.87
13 022 080	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2033	EUR	16 497 436	15 553 825	1.17
26 267 790	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2046	EUR	41 099 813	36 023 731	2.72
27 250 330	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	30 669 152	31 740 469	2.40
26 716 080	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2026	EUR	29 930 646	30 984 823	2.34
31 089 330	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	36 143 448	36 396 345	2.75
22 219 490	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2029	EUR	25 858 092	25 860 419	1.95
10 473 460	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2032	EUR	12 283 850	11 690 756	0.88
13 026 220	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2036	EUR	15 541 172	14 197 711	1.07
40 518 470	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2023	EUR	51 573 758	52 543 017	3.97
40 228 880	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	47 084 850	50 149 973	3.79
47 505 390	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	66 937 175	67 306 980	5.09
20 621 250	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2029	EUR	38 813 880	37 374 155	2.82
38 686 780	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	49 868 894	49 175 516	3.71
22 172 610	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2031	EUR	26 804 831	25 350 657	1.91
24 283 220	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2032	EUR	49 320 453	46 576 012	3.52
23 043 850	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2036	EUR	28 959 882	26 111 370	1.97
8 981 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2038	EUR	10 262 114	9 599 607	0.72
27 569 190	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2040	EUR	53 225 266	46 764 603	3.53
28 734 870	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2047	EUR	38 976 961	32 429 613	2.45
7 978 950	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2053	EUR	11 083 542	8 325 517	0.63
19 373 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	21 470 727	21 851 563	1.65
35 635 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	41 975 931	42 517 839	3.21
31 001 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2030	EUR	34 086 483	32 792 585	2.48
17 820 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2033	EUR	18 240 939	16 459 210	1.24
15 274 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2051	EUR	14 790 101	11 577 552	0.87
39 625 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	53 371 782	56 108 230	4.24
29 720 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	35 794 287	37 533 146	2.83
28 221 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	38 738 187	39 195 453	2.96
32 792 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2032	EUR	39 407 263	37 465 560	2.83
29 359 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2035	EUR	48 983 280	44 771 690	3.38
28 072 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2041	EUR	46 201 014	41 278 836	3.12
29 569 000	SPAIN GOVERNMENT INFLATION LINKED BOND - 1US A2B - FRN 30/11/2024	EUR	35 758 636	37 410 258	2.82
12 250 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2023	EUR	13 548 568	14 501 171	1.09
30 355 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2027	EUR	36 248 775	36 786 911	2.78
32 928 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2030	EUR	41 494 471	40 374 006	3.05
32 846 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2033	EUR	40 612 883	37 785 552	2.85
Total Suprationals, Governments and Local Public Authorities, Debt Instruments			1 353 711 876	1 316 385 536	99.39
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 353 711 876	1 316 385 536	99.39
Total Investments			1 353 711 876	1 316 385 536	99.39

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.39
	99.39

Geographical classification	%
France	45.49
Italy	28.81
Spain	12.60
Germany	12.49
	99.39

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
36 259	ABBOTT LABORATORIES	USD	3 322 604	3 243 729	0.42
39 363	ABBVIE INC	USD	4 804 276	4 964 009	0.64
65 087	ACTIVISION BLIZZARD INC	USD	3 992 849	4 172 609	0.54
23 615	ADIDAS AG - REG	EUR	3 821 241	3 430 518	0.44
12 391	ADOBE INC	USD	4 513 025	3 734 716	0.48
321 711	ADVANCED MICRO DEVICES INC	USD	22 789 286	20 256 107	2.62
14 031	AKZO NOBEL NV	EUR	981 175	756 317	0.10
4 511	ALPHABET CLASS - A	USD	8 534 947	8 094 329	1.05
4 284	ALPHABET INC	USD	8 631 729	7 715 900	1.00
365 176	AMAZON.COM INC	USD	34 739 936	31 934 978	4.12
23 432	AMERISOURCEBERGEN CORP	USD	2 689 628	2 729 628	0.35
104 549	AMGEN INC	USD	19 824 762	20 944 065	2.71
440 928	APPLE INC	USD	51 300 842	49 636 221	6.41
53 180	AVANTOR INC	USD	1 266 761	1 361 782	0.18
743 264	AXA SA	EUR	16 661 325	13 858 104	1.79
16 106	BE SEMICONDUCTOR INDUSTRIES NV	EUR	683 795	635 944	0.08
60 232	BEIERSDORF AG	EUR	4 774 572	5 054 114	0.65
8 248	BILL.COM HOLDINGS INC	USD	1 217 845	746 626	0.10
85 740	BIOGEN INC	USD	13 797 988	14 397 427	1.86
39 682	BIOMARIN PHARMACEUTICAL INC	USD	2 637 223	2 707 634	0.35
5 837	BIO-RAD LABORATORIES INC	USD	2 454 130	2 378 997	0.31
322 140	BNP PARIBAS SA	EUR	11 683 369	12 579 629	1.63
104	BOOKING HOLDINGS INC	USD	155 322	149 768	0.02
6 958	BROADCOM INC	USD	2 845 409	2 783 235	0.36
24 071	CAESARS ENTERTAINMENT INC	USD	1 264 167	759 088	0.10
8 371	CATERPILLAR INC	USD	1 392 053	1 232 102	0.16
89 494	COLGATE-PALMOLIVE CO	USD	5 527 946	5 905 304	0.76
30 588	COSTCO WHOLESALE CORP	USD	13 462 375	12 070 892	1.56
311 000	DANONE SA	EUR	18 530 685	14 258 171	1.84
11 509	DELTA AIR LINES INC	USD	354 221	274 527	0.04
147 301	DEUTSCHE POST AG - REG	EUR	4 784 340	4 531 714	0.59
272 914	DEUTSCHE TELEKOM AG - REG	EUR	4 303 546	4 450 877	0.58
3 513 677	EDP - ENERGIAS DE PORTUGAL SA	EUR	13 254 204	13 465 400	1.74
3 967	ELEVANCE HEALTH INC	USD	1 537 952	1 576 270	0.20
11 628	ELI LILLY & CO	USD	2 774 974	3 104 254	0.40
473 212	ENGIE SA (ISIN FR00140066D6)	EUR	5 348 810	4 466 900	0.58
5 714	EPAM SYSTEMS INC	USD	1 234 242	1 386 875	0.18
67 692	ESSITY AB	SEK	1 394 805	1 452 768	0.19
99 946	EVOLUTION AB	SEK	8 239 253	7 469 304	0.97
16 574	EXPEDIA GROUP INC	USD	2 434 791	1 294 113	0.17
103 156	FISERV INC	USD	7 427 481	7 556 785	0.98
18 546	FREENET AG	EUR	368 714	377 877	0.05
23 905	FRESENIUS SE & CO KGAA	EUR	615 130	594 688	0.08
677 109	GALP ENERGIA SGPS SA	EUR	6 447 693	6 519 238	0.84

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 166	GARTNER INC	USD	2 740 936	2 621 579	0.34
631 479	GENERAL MOTORS CO	USD	19 140 230	16 513 472	2.13
18 110	HERSHEY CO	USD	3 044 384	3 208 330	0.41
26 970	HONEYWELL INTERNATIONAL INC	USD	4 269 502	3 859 710	0.50
16 162	ILLUMINA INC	USD	4 056 477	2 453 357	0.32
6 985	INSULET CORP	USD	1 378 936	1 253 437	0.16
26 317	KLA CORP	USD	7 090 210	6 914 089	0.89
75 896	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 653 022	1 624 136	0.21
19 485	KONINKLIJKE DSM NV	EUR	2 599 111	2 299 536	0.30
398 038	KRAFT HEINZ CO	USD	11 860 468	12 499 833	1.62
115 447	K+S AG	EUR	2 415 046	2 304 547	0.30
46 732	LAM RESEARCH CORP	USD	15 925 582	16 397 433	2.12
172 854	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	17 589 081	16 458 358	2.13
16 166	LIVE NATION ENTERTAINMENT INC	USD	1 356 528	1 099 199	0.14
12 828	MARATHON PETROLEUM CORP	USD	993 569	868 326	0.11
29 644	MATCH GROUP INC	USD	2 605 437	1 701 008	0.22
29 009	MCDONALD'S CORP	USD	5 753 594	5 896 817	0.76
18 689	MERCK & CO INC	USD	1 339 420	1 402 933	0.18
95 656	MERCK KGAA	EUR	13 582 577	13 256 850	1.71
125 314	META PLATFORMS INC	USD	19 345 254	16 637 892	2.15
105 237	MICROSOFT CORP	USD	21 867 141	22 254 262	2.88
5 879	MOLINA HEALTHCARE INC	USD	1 502 724	1 353 490	0.17
8 830	MONSTER BEVERAGE CORP	USD	657 337	673 968	0.09
107 124	NIKE INC - B	USD	10 347 071	9 014 397	1.17
124 655	NOVO NORDISK A/S	DKK	11 078 509	11 358 467	1.47
43 180	NOVOZYMES A/S - B	DKK	2 262 569	2 129 203	0.28
68 718	NVIDIA CORP	USD	8 969 626	8 577 092	1.11
12 665	OKTA INC	USD	1 359 181	942 698	0.12
412 157	PAYPAL HOLDINGS INC	USD	25 528 920	23 700 958	3.06
63 641	PEPSICO INC	USD	8 390 064	8 733 079	1.13
502 102	PFIZER INC	USD	20 783 157	21 675 584	2.80
547 521	PINTEREST INC - A	USD	8 842 202	8 186 827	1.06
87 550	PROCTER & GAMBLE CO	USD	10 929 368	10 365 347	1.34
1 770 267	PROSIEBENSAT.1 MEDIA SE	EUR	14 894 687	13 425 082	1.74
456 227	PROXIMUS SADP	EUR	6 261 747	5 523 610	0.71
36 664	QORVO INC	USD	4 268 099	2 847 362	0.37
63 578	QUALCOMM INC	USD	7 170 144	6 687 022	0.86
13 031	ROYAL UNIBREW A/S	DKK	833 374	947 848	0.12
292 172	RWE AG	EUR	9 913 910	8 822 678	1.14
172 941	SANOFI	EUR	11 358 349	14 341 906	1.85
15 976	SAP SE	EUR	1 268 345	1 195 474	0.15
13 919	SEAGEN INC	USD	1 543 796	2 027 837	0.26
1 266 302	SHELL PLC	EUR	29 822 859	27 081 864	3.50
5 293	SOLAREDGE TECHNOLOGIES INC	USD	1 228 971	1 192 735	0.15

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
402 295	TELE2 AB	SEK	4 243 362	3 765 786	0.49
14 360	TESLA INC	USD	10 441 903	7 962 317	1.03
119 990	TEXAS INSTRUMENTS INC	USD	16 280 663	15 180 169	1.96
471 530	THYSSENKRUPP AG	EUR	3 098 211	2 195 881	0.28
2 111	T-MOBILE US INC	USD	234 008	233 851	0.03
4 136	TYLER TECHNOLOGIES INC	USD	1 261 801	1 132 257	0.15
30 672	ULTA BEAUTY INC	USD	10 329 520	9 735 156	1.26
288 345	UMICORE SA	EUR	9 458 791	8 270 270	1.07
81 306	UNITED PARCEL SERVICE INC - B	USD	11 929 545	12 220 237	1.58
46 231	UNITEDHEALTH GROUP INC	USD	17 311 059	19 551 616	2.53
13 398	VERISIGN INC	USD	2 225 355	1 845 920	0.24
123 268	VERISK ANALYTICS INC - A	USD	15 925 455	17 567 959	2.27
803 993	VIVENDI SE	EUR	4 338 651	6 710 380	0.87
69 390	WACKER CHEMIE AG	EUR	9 402 020	8 218 973	1.06
46 643	WASTE MANAGEMENT INC	USD	5 866 705	5 875 166	0.76
81 818	WYNN RESORTS LTD	USD	4 422 435	3 838 577	0.50
Total Shares			815 412 419	777 647 680	100.53
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			815 412 419	777 647 680	100.53
Total Investments			815 412 419	777 647 680	100.53

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	16.79	United States of America	71.14
Pharmaceuticals and Biotechnology	14.99	Germany	8.77
Software and Computer Services	8.61	France	8.56
Retailers	6.95	United Kingdom	3.50
Industrial Support Services	6.75	Portugal	2.58
Telecommunications Service Providers	5.72	Denmark	1.87
Oil, Gas and Coal	4.46	Belgium	1.78
Food Producers	4.17	Sweden	1.64
Personal Care, Drug and Grocery Stores	3.51	Netherlands	0.69
Automobiles and Parts	3.16		
Health Care Providers	2.98		100.53
Travel and Leisure	2.69		
Chemicals	2.53		
Industrial Transportation	2.17		
General Industrials	1.84		
Non-life Insurance	1.79		
Electricity	1.74		
Gas, Water and Multi-utilities	1.72		
Banks	1.63		
Personal Goods	1.61		
Beverages	1.34		
Medical Equipment and Services	0.90		
Media	0.87		
Waste and Disposal Services	0.76		
Leisure Goods	0.54		
Industrial Engineering	0.16		
Alternative Energy	0.15		
	100.53		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
19 516	ADOBE INC	USD	9 793 950	7 144 027	7.47
13 964	ALIGN TECHNOLOGY INC	USD	6 825 702	3 304 860	3.45
169 201	AMCOR PLC	USD	2 251 959	2 103 168	2.20
92 949	ARCH CAPITAL GROUP LTD	USD	4 267 377	4 228 250	4.42
16 441	BIOGEN INC	USD	3 491 949	3 352 978	3.50
37 892	CADENCE DESIGN SYSTEMS INC	USD	5 872 595	5 684 937	5.94
26 341	CATALENT INC	USD	3 316 854	2 826 126	2.95
29 295	CBRE GROUP INC	USD	2 478 857	2 156 405	2.25
6 391	CHENIERE ENERGY INC	USD	875 423	850 195	0.89
16 728	CIGNA CORP	USD	4 442 584	4 408 163	4.60
34 366	COPART INC	USD	4 596 779	3 734 210	3.90
507	ELANCO ANIMAL HEALTH INC	USD	10 211	9 952	0.01
82 828	FASTENAL CO	USD	4 267 816	4 134 774	4.32
16 794	FORTIVE CORP	USD	1 057 216	913 258	0.95
29 795	HARTFORD FINANCIAL SERVICES GROUP INC	USD	1 950 770	1 949 487	2.04
7 162	IDEXX LABORATORIES INC	USD	4 540 396	2 511 928	2.62
10 589	ILLUMINA INC	USD	4 487 633	1 952 188	2.04
16 257	INVESCO LTD	USD	277 995	262 225	0.27
45 804	JAZZ PHARMACEUTICALS PLC	USD	6 285 625	7 145 882	7.47
42 067	MARATHON PETROLEUM CORP	USD	4 331 667	3 458 328	3.61
15 150	MICROSOFT CORP	USD	4 028 385	3 890 975	4.06
67 146	NEWMONT CORP	USD	4 220 798	4 006 602	4.19
35 630	NIKE INC - B	USD	3 662 051	3 641 386	3.80
79 595	SCHLUMBERGER NV	USD	2 850 944	2 846 317	2.97
4 387	SVB FINANCIAL GROUP	USD	2 362 904	1 732 821	1.81
8 539	SYNCHRONY FINANCIAL	USD	240 971	235 847	0.25
119 354	TRIMBLE INC	USD	7 561 617	6 949 983	7.27
89	VALERO ENERGY CORP	USD	10 007	9 459	0.01
38 306	VMWARE INC - A	USD	4 619 055	4 366 118	4.56
14 393	WALT DISNEY CO	USD	2 087 770	1 358 699	1.42
71 592	ZENDESK INC	USD	4 977 830	5 302 819	5.54
Total Shares			112 045 690	96 472 367	100.78
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			112 045 690	96 472 367	100.78
Total Investments			112 045 690	96 472 367	100.78

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	27.58	United States of America	83.46
Pharmaceuticals and Biotechnology	15.97	Ireland	7.46
Electronic and Electrical Equipment	8.21	Bermuda	4.69
Oil, Gas and Coal	7.48	Curacao	2.97
Non-life Insurance	6.45	Jersey	2.20
Medical Equipment and Services	6.08		
Health Care Providers	4.60		
Industrial Support Services	4.57		
Precious Metals and Mining	4.19		
Consumer Services	3.90		
Personal Goods	3.80		
Real Estate Investment and Services	2.25		
Open-end and Miscellaneous Investment Vehicles	2.20		
Banks	1.81		
Media	1.42		
Investment Banking and Brokerage Services	0.27		
	100.78		100.78

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
7 884	A O SMITH CORP	USD	481 238	431 097	0.02
63 150	ABB LTD	CHF	1 792 244	1 679 362	0.09
62 873	ABBOTT LABORATORIES	USD	6 563 477	6 831 151	0.38
62 439	ABBVIE INC	USD	6 861 074	9 563 156	0.54
1 496	ABIOMED INC	USD	424 354	370 275	0.02
13 907	ABN AMRO BANK NV	EUR	221 856	155 786	0.01
71 695	ABRDN PLC	GBP	256 894	139 188	0.01
22 497	ACCENTURE PLC - A	USD	5 899 511	6 246 292	0.35
5 596	ACCOR SA	EUR	212 448	151 114	0.01
7 663	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	226 160	185 301	0.01
30 389	ACTIVISION BLIZZARD INC	USD	2 188 470	2 366 088	0.13
5 254	ADECCO GROUP AG - REG	CHF	286 090	178 026	0.01
31 774	ADEVINTA ASA	NOK	356 566	228 824	0.01
6 260	ADIDAS AG - REG	EUR	1 856 187	1 104 453	0.06
6 401	ADMIRAL GROUP PLC	GBP	225 775	174 450	0.01
16 947	ADOBE INC	USD	7 233 652	6 203 619	0.35
2 050	ADVANCE AUTO PARTS INC	USD	363 744	354 835	0.02
58 698	ADVANCED MICRO DEVICES INC	USD	4 626 268	4 488 636	0.25
6 553	ADVANTEST CORP	JPY	424 359	350 188	0.02
799	ADYEN NV	EUR	1 462 356	1 159 417	0.06
58 861	AEGON NV	EUR	274 613	254 022	0.01
2 466	AENA SME SA	EUR	418 508	312 592	0.02
21 495	AEON CO LTD	JPY	497 043	372 450	0.02
4 428	AERCAP HOLDINGS NV	USD	241 550	181 282	0.01
976	AEROPORTS DE PARIS	EUR	149 829	123 310	0.01
21 919	AES CORP	USD	449 722	460 518	0.03
5 476	AFFIRM HOLDINGS INC	USD	431 464	98 897	0.01
20 661	AFLAC INC	USD	1 072 567	1 143 173	0.06
6 349	AGC INC	JPY	248 700	222 919	0.01
5 652	AGEAS SA/NV	EUR	293 240	248 055	0.01
12 280	AGILENT TECHNOLOGIES INC	USD	1 377 495	1 458 496	0.08
15 010	AGNICO EAGLE MINES LTD	CAD	798 438	685 614	0.04
419 135	AIA GROUP LTD	HKD	4 439 982	4 542 836	0.25
5 764	AIR CANADA	CAD	129 590	71 674	0.00
3 351	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	410 575	448 843	0.03
14 798	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	2 369 775	1 982 089	0.11
8 470	AIR PRODUCTS AND CHEMICALS INC	USD	2 093 910	2 036 866	0.11
13 614	AIRBNB INC	USD	2 099 367	1 212 735	0.07
22 804	AIRBUS SE	EUR	2 793 256	2 204 049	0.12
4 893	AISIN CORP	JPY	182 734	151 269	0.01
15 341	AJINOMOTO CO INC	JPY	344 257	372 642	0.02
5 342	AKAMAI TECHNOLOGIES INC	USD	523 700	487 885	0.03
9 269	AKER BP ASA	NOK	342 284	320 953	0.02
6 163	AKZO NOBEL NV	EUR	623 378	403 467	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 846	ALBEMARLE CORP	USD	575 255	803 737	0.05
9 637	ALCOA CORP	USD	594 777	439 254	0.02
16 429	ALCON INC	CHF	1 083 921	1 144 246	0.06
6 086	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	1 091 457	882 653	0.05
17 153	ALFA LAVAL AB	SEK	493 051	412 781	0.02
22 090	ALGONQUIN POWER & UTILITIES CORP	CAD	320 458	296 263	0.02
2 463	ALIGN TECHNOLOGY INC	USD	1 049 705	582 918	0.03
34 760	ALIMENTATION COUCHE-TARD INC	CAD	1 250 231	1 353 026	0.08
450	ALLEGHANY CORP	USD	305 090	374 895	0.02
4 850	ALLEGION PLC	USD	558 382	474 815	0.03
8 231	ALLIANT ENERGY CORP	USD	444 147	482 419	0.03
14 979	ALLIANZ SE - REG	EUR	3 506 851	2 851 962	0.16
9 425	ALLSTATE CORP	USD	1 063 021	1 194 430	0.07
11 982	ALLY FINANCIAL INC	USD	457 200	401 517	0.02
3 932	ALNYLAM PHARMACEUTICALS INC	USD	525 130	573 482	0.03
10 823	ALPHABET CLASS - A	USD	21 688 004	23 586 130	1.31
10 223	ALPHABET INC	USD	20 497 966	22 362 300	1.24
10 432	ALSTOM SA	EUR	432 892	235 463	0.01
9 211	ALTAGAS LTD	CAD	158 351	193 942	0.01
67 071	ALTRIA GROUP INC	USD	3 296 314	2 801 556	0.16
14 811	AMADEUS IT GROUP SA - A	EUR	1 040 629	823 138	0.05
329 720	AMAZON.COM INC	USD	44 517 516	35 019 560	1.95
16 897	AMC ENTERTAINMENT HOLDINGS INC	USD	683 949	228 954	0.01
50 406	AMCOR PLC	USD	562 568	626 547	0.04
322	AMERCO	USD	158 526	153 990	0.01
8 469	AMEREN CORP	USD	675 574	765 259	0.04
16 558	AMERICAN ELECTRIC POWER CO INC	USD	1 430 455	1 588 078	0.09
23 862	AMERICAN EXPRESS CO	USD	3 461 501	3 307 750	0.19
2 370	AMERICAN FINANCIAL GROUP INC/OH	USD	268 867	328 980	0.02
16 328	AMERICAN HOMES 4 RENT	USD	603 465	578 664	0.03
32 565	AMERICAN INTERNATIONAL GROUP INC	USD	1 675 310	1 665 048	0.09
16 516	AMERICAN TOWER CORP	USD	3 886 009	4 221 324	0.24
7 794	AMERICAN WATER WORKS CO INC	USD	1 099 930	1 159 513	0.06
3 679	AMERIPRISE FINANCIAL INC	USD	763 778	874 425	0.05
5 132	AMERISOURCEBERGEN CORP	USD	553 499	726 075	0.04
9 833	AMETEK INC	USD	1 135 574	1 080 548	0.06
20 268	AMGEN INC	USD	4 508 374	4 931 204	0.28
24 171	AMPHENOL CORP - A	USD	1 520 776	1 556 129	0.09
4 094	AMPLIFON SPA	EUR	175 967	125 192	0.01
7 835	AMPOL LTD	AUD	162 214	184 419	0.01
2 003	AMUNDI SA	EUR	154 721	109 309	0.01
5 284	ANA HOLDINGS INC	JPY	136 544	97 217	0.01
19 961	ANALOG DEVICES INC	USD	2 943 866	2 916 102	0.16
42 059	ANGLO AMERICAN PLC	GBP	1 430 551	1 500 251	0.08

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
33 301	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 240 920	1 788 074	0.10
47 675	ANNALY CAPITAL MANAGEMENT INC	USD	409 218	281 759	0.02
2 869	ANSYS INC	USD	828 330	686 523	0.04
12 965	ANTOFAGASTA PLC	GBP	209 142	181 868	0.01
8 240	AON PLC - A	USD	1 981 766	2 222 163	0.12
103	AP MOLLER - MAERSK A/S - A	DKK	209 750	236 745	0.01
190	AP MOLLER - MAERSK A/S - B	DKK	402 178	442 190	0.02
16 544	APA CORP	USD	777 710	577 386	0.03
38 791	APA GROUP	AUD	278 150	300 618	0.02
11 827	APOLLO GLOBAL MANAGEMENT INC	USD	753 051	573 373	0.03
586 576	APPLE INC	USD	66 492 266	80 196 670	4.49
33 002	APPLIED MATERIALS INC	USD	3 223 598	3 002 522	0.17
8 894	APTIV PLC	USD	1 043 831	792 189	0.04
7 576	ARAMARK	USD	275 055	232 053	0.01
37 708	ARC RESOURCES LTD	CAD	567 932	474 448	0.03
21 003	ARCELORMITTAL SA	EUR	507 112	472 308	0.03
17 712	ARCH CAPITAL GROUP LTD	USD	721 098	805 719	0.05
22 299	ARCHER-DANIELS-MIDLAND CO	USD	1 347 374	1 730 402	0.10
1 507	ARGENX SE	EUR	407 686	563 239	0.03
7 567	ARISTA NETWORKS INC	USD	629 480	709 331	0.04
21 693	ARISTOCRAT LEISURE LTD	AUD	548 350	512 844	0.03
2 018	ARKEMA SA	EUR	233 883	179 157	0.01
32 846	AROUNDTOWN SA	EUR	248 804	104 150	0.01
2 289	ARROW ELECTRONICS INC	USD	217 369	256 574	0.01
6 815	ARTHUR J GALLAGHER & CO	USD	838 973	1 111 118	0.06
15 022	ASAHI GROUP HOLDINGS LTD	JPY	643 125	491 500	0.03
7 096	ASAHI INTECC CO LTD	JPY	177 952	106 971	0.01
41 281	ASAHI KASEI CORP	JPY	424 962	314 800	0.02
110 339	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	239 237	225 959	0.01
14 668	ASHTREAD GROUP PLC	GBP	750 739	612 638	0.03
1 540	ASM INTERNATIONAL NV	EUR	488 247	384 144	0.02
14 939	ASML HOLDING NV	EUR	7 381 750	7 119 455	0.40
32 952	ASSA ABLOY AB	SEK	847 674	698 759	0.04
36 386	ASSICURAZIONI GENERALI SPA	EUR	703 795	579 155	0.03
11 712	ASSOCIATED BRITISH FOODS PLC	GBP	338 291	224 460	0.01
1 873	ASSURANT INC	USD	253 747	323 748	0.02
61 214	ASTELLAS PHARMA INC	JPY	989 938	952 984	0.05
55 092	ASTRAZENECA PLC	GBP	5 946 415	7 226 255	0.41
6 365	ASX LTD	AUD	359 182	357 629	0.02
16 289	ATLANTIA SPA	EUR	336 403	381 117	0.02
22 077	ATLAS COPCO AB - A	SEK	-	17 214	0.00
51 316	ATLAS COPCO AB - B	SEK	534 823	428 359	0.02
12 829	ATLAS COPCO AB (ISIN SE0017486871)	SEK	-	10 003	0.00
88 308	ATLAS COPCO AB (ISIN SE0017486889)	SEK	1 061 033	823 584	0.05

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 354	ATMOS ENERGY CORP	USD	441 128	488 083	0.03
257 154	AT&T INC	USD	5 820 674	5 389 948	0.30
47 059	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	241 818	210 081	0.01
60 516	AURIZON HOLDINGS LTD	AUD	186 698	158 130	0.01
92 681	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	1 745 847	1 403 993	0.08
31 257	AUTO TRADER GROUP PLC	GBP	237 812	210 689	0.01
8 822	AUTODESK INC	USD	1 914 917	1 517 031	0.09
15 445	AUTOMATIC DATA PROCESSING INC	USD	2 895 044	3 244 068	0.18
689	AUTOZONE INC	USD	937 963	1 480 744	0.08
2 858	AVALARA INC	USD	357 330	201 775	0.01
5 931	AVALONBAY COMMUNITIES INC	USD	1 231 593	1 152 097	0.06
18 033	AVANTOR INC	USD	514 596	560 826	0.03
2 722	AVERY DENNISON CORP	USD	433 554	440 610	0.02
3 965	AVEVA GROUP	GBP	178 946	108 398	0.01
94 702	AVIVA PLC	GBP	505 307	461 561	0.03
64 005	AXA SA	EUR	1 704 388	1 449 358	0.08
4 100	AZBIL CORP	JPY	177 723	107 589	0.01
1 395	AZRIELI GROUP LTD	ILS	102 770	97 352	0.01
1 020	BACHEM HOLDING AG - B	CHF	140 344	70 689	0.00
104 293	BAE SYSTEMS PLC	GBP	768 356	1 051 572	0.06
34 251	BAKER HUGHES CO	USD	905 291	988 826	0.06
10 649	BALL CORP	USD	832 683	732 332	0.04
1 506	BALOISE HOLDING AG - REG	CHF	249 061	245 236	0.01
219 219	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 239 649	992 475	0.06
570 104	BANCO SANTANDER SA	EUR	2 121 716	1 602 089	0.09
6 557	BANDAI NAMCO HOLDINGS INC	JPY	419 032	462 327	0.03
37 348	BANK HAPOLIM BM	ILS	304 350	310 973	0.02
47 767	BANK LEUMI LE-ISRAEL BM	ILS	372 286	423 504	0.02
260 289	BANK OF AMERICA CORP	USD	9 473 685	8 102 797	0.45
25 061	BANK OF MONTREAL	CAD	2 274 282	2 404 834	0.13
31 639	BANK OF NEW YORK MELLON CORP	USD	1 535 167	1 319 663	0.07
46 571	BANK OF NOVA SCOTIA	CAD	2 811 727	2 750 380	0.15
550 920	BARCLAYS PLC	GBP	1 233 668	1 024 522	0.06
33 611	BARRATT DEVELOPMENTS PLC	GBP	288 494	186 715	0.01
69 475	BARRICK GOLD CORP	CAD	1 395 392	1 225 849	0.07
117	BARRY CALLEBAUT AG - REG	CHF	258 524	260 302	0.01
35 313	BASF SE - REG	EUR	2 503 614	1 533 019	0.09
8 692	BATH & BODY WORKS INC	USD	504 220	233 989	0.01
10 042	BAUSCH HEALTH COS INC	CAD	251 215	83 766	0.00
16 461	BAXTER INTERNATIONAL INC	USD	1 334 586	1 057 290	0.06
38 021	BAYER AG	EUR	2 521 607	2 254 566	0.13
10 885	BAYERISCHE MOTOREN WERKE AG	EUR	970 148	835 954	0.05
1 897	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	139 961	134 066	0.01
2 390	BCE INC	CAD	113 703	117 228	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 693	BECHTLE AG	EUR	184 430	109 829	0.01
10 941	BECTON DICKINSON AND CO	USD	2 664 021	2 697 285	0.15
3 314	BEIERSDORF AG	EUR	367 083	337 731	0.02
5 786	BENTLEY SYSTEMS INC	USD	316 848	192 674	0.01
3 691	BERKELEY GROUP HOLDINGS PLC	GBP	209 221	166 938	0.01
46 512	BERKSHIRE HATHAWAY INC - B	USD	12 099 557	12 698 705	0.70
7 278	BEST BUY CO INC	USD	673 067	474 453	0.03
180 619	BHP GROUP LTD	AUD	5 061 076	5 123 268	0.29
2 529	BILL.COM HOLDINGS INC	USD	674 997	278 038	0.02
4 829	BIOGEN INC	USD	1 342 609	984 826	0.06
6 036	BIOMARIN PHARMACEUTICAL INC	USD	506 574	500 203	0.03
1 362	BIOMERIEUX	EUR	145 777	132 708	0.01
735	BIO-RAD LABORATORIES INC	USD	387 635	363 825	0.02
1 292	BIO-TECHNE CORP	USD	548 577	447 859	0.03
5 106	BLACK KNIGHT INC	USD	359 563	333 881	0.02
17 709	BLACKBERRY LTD	CAD	144 068	95 277	0.01
5 538	BLACKROCK INC	USD	3 722 286	3 372 864	0.19
26 599	BLACKSTONE INC - A	USD	2 273 950	2 426 627	0.14
20 462	BLOCK INC - A	USD	2 616 820	1 257 595	0.07
16 252	BLUESCOPE STEEL LTD	AUD	200 625	177 690	0.01
36 980	BNP PARIBAS SA	EUR	2 148 858	1 753 845	0.10
121 702	BOC HONG KONG HOLDINGS LTD	HKD	432 047	480 793	0.03
21 368	BOEING CO	USD	5 351 377	2 921 433	0.16
13 428	BOLIDEN AB (ISIN SE0017768716)	SEK	526 994	426 332	0.02
13 428	BOLIDEN AB (ISIN SE0017768724)	SEK	-	20 285	0.00
29 071	BOLLORE SE	EUR	138 210	134 334	0.01
1 510	BOOKING HOLDINGS INC	USD	3 183 397	2 640 975	0.15
6 677	BOOZ ALLEN HAMILTON HOLDING CORP	USD	530 691	603 334	0.03
7 883	BORGWARNER INC	USD	330 851	263 056	0.01
4 879	BOSTON PROPERTIES INC	USD	582 759	434 133	0.02
46 849	BOSTON SCIENTIFIC CORP	USD	1 915 922	1 746 062	0.10
7 545	BOUYGUES SA	EUR	292 712	231 589	0.01
735 371	BP PLC	GBP	3 857 222	3 467 967	0.19
47 163	BRAMBLES LTD	AUD	371 904	347 337	0.02
5 079	BRENNTAG SE	EUR	363 722	329 741	0.02
18 794	BRIDGESTONE CORP	JPY	764 736	684 776	0.04
79 391	BRISTOL-MYERS SQUIBB CO	USD	4 928 431	6 113 107	0.34
82 556	BRITISH AMERICAN TOBACCO PLC	GBP	3 269 210	3 528 829	0.20
28 947	BRITISH LAND CO PLC	GBP	202 492	157 184	0.01
14 597	BROADCOM INC	USD	6 273 947	7 091 369	0.40
3 833	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	536 648	546 394	0.03
51 478	BROOKFIELD ASSET MANAGEMENT INC	CAD	2 325 791	2 285 121	0.13
4 246	BROOKFIELD RENEWABLE CORP - A	CAD	195 815	150 923	0.01
7 764	BROTHER INDUSTRIES LTD	JPY	151 507	136 301	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 892	BROWN & BROWN INC	USD	394 541	460 419	0.03
10 182	BROWN-FORMAN CORP - B	USD	669 938	714 369	0.04
293 498	BT GROUP PLC	GBP	688 393	664 078	0.04
56 609	BUDWEISER BREWING CO APAC LTD	HKD	178 453	169 532	0.01
4 620	BUNGE LTD	USD	333 835	418 988	0.02
11 092	BUNZL PLC	GBP	350 448	366 286	0.02
13 314	BURBERRY GROUP PLC	GBP	332 849	265 349	0.01
9 667	BUREAU VERITAS SA	EUR	265 466	247 101	0.01
2 195	BURLINGTON STORES INC	USD	511 563	299 025	0.02
179	CABLE ONE INC	USD	323 811	230 788	0.01
11 207	CADENCE DESIGN SYSTEMS INC	USD	1 286 088	1 681 386	0.09
10 415	CAE INC	CAD	265 666	256 111	0.01
7 028	CAESARS ENTERTAINMENT INC	USD	706 395	269 172	0.02
145 754	CAIXABANK SA	EUR	453 305	505 440	0.03
3 360	CAMDEN PROPERTY TRUST	USD	425 678	451 853	0.03
13 084	CAMECO CORP	CAD	206 295	274 476	0.02
6 456	CAMPBELL SOUP CO	USD	289 303	310 211	0.02
2 803	CANADIAN APARTMENT PROPERTIES REIT	CAD	120 128	97 394	0.01
29 594	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	1 468 608	1 434 133	0.08
21 712	CANADIAN NATIONAL RAILWAY CO	CAD	2 302 152	2 437 107	0.14
43 870	CANADIAN NATURAL RESOURCES LTD	CAD	1 641 226	2 352 457	0.13
36 065	CANADIAN PACIFIC RAILWAY LTD	CAD	2 331 858	2 513 797	0.14
1 887	CANADIAN TIRE CORP LTD - A	CAD	240 567	237 571	0.01
4 200	CANADIAN UTILITIES LTD	CAD	115 473	124 998	0.01
43 600	CANON INC	JPY	1 084 614	990 070	0.06
5 800	CAPCOM CO LTD	JPY	160 377	140 672	0.01
5 272	CAPGEMINI SE	EUR	863 232	900 873	0.05
16 398	CAPITAL ONE FINANCIAL CORP	USD	1 956 071	1 708 508	0.10
278 531	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	448 842	434 299	0.02
86 749	CAPITALAND INVESTMENT LTD/SINGAPORE	SGD	68 710	238 113	0.01
9 264	CARDINAL HEALTH INC	USD	491 809	484 229	0.03
1 323	CARL ZEISS MEDITEC AG	EUR	192 869	157 539	0.01
3 301	CARLSBERG AS - B	DKK	493 929	419 508	0.02
5 275	CARLYLE GROUP INC	USD	204 149	167 007	0.01
5 330	CARMAX INC	USD	543 512	482 258	0.03
27 416	CARNIVAL CORP	USD	776 133	237 148	0.01
20 407	CARREFOUR SA	EUR	376 559	360 233	0.02
34 441	CARRIER GLOBAL CORP	USD	1 185 248	1 228 166	0.07
2 532	CARVANA CO	USD	620 514	57 173	0.00
5 628	CATALENT INC	USD	548 529	603 828	0.03
20 148	CATERPILLAR INC	USD	3 647 744	3 601 656	0.20
3 506	CBOE GLOBAL MARKETS INC	USD	395 150	396 844	0.02
14 335	CBRE GROUP INC	USD	1 057 033	1 055 199	0.06
4 981	CCL INDUSTRIES INC	CAD	233 363	234 932	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 462	CDW CORP/DE	USD	645 398	703 033	0.04
3 579	CELANESE CORP - A	USD	465 053	420 926	0.02
16 751	CELLNEX TELECOM SAU	EUR	854 218	648 482	0.04
43 118	CENOVUS ENERGY INC	CAD	404 863	818 622	0.05
19 184	CENTENE CORP	USD	1 263 690	1 623 158	0.09
20 675	CENTERPOINT ENERGY INC	USD	535 294	611 567	0.03
4 761	CENTRAL JAPAN RAILWAY CO	JPY	799 953	548 625	0.03
4 478	CERIDIAN HCM HOLDING INC	USD	421 978	210 824	0.01
7 051	CF INDUSTRIES HOLDINGS INC	USD	367 533	604 482	0.03
7 189	CGI INC	CAD	562 187	571 476	0.03
4 274	CH ROBINSON WORLDWIDE INC	USD	381 715	433 255	0.02
1 659	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	567 273	354 976	0.02
52 655	CHARLES SCHWAB CORP	USD	3 305 584	3 326 743	0.19
4 126	CHARTER COMMUNICATIONS INC	USD	2 250 677	1 933 155	0.11
3 493	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	408 528	425 378	0.02
7 920	CHENIERE ENERGY INC	USD	629 177	1 053 598	0.06
70 433	CHEVRON CORP	USD	8 343 382	10 197 289	0.57
2 978	CHEWY INC - A	USD	212 494	103 396	0.01
17 464	CHIBA BANK LTD	JPY	104 917	95 255	0.01
925	CHIPOTLE MEXICAN GRILL INC	USD	1 113 410	1 209 216	0.07
53	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	539 044	537 536	0.03
4	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	422 300	418 222	0.02
65 800	CHOW TAI FOOK JEWELLERY GROUP LTD	HKD	125 067	123 769	0.01
3 468	CHR HANSEN HOLDING A/S	DKK	298 882	251 860	0.01
15 848	CHUBB LTD	USD	2 676 526	3 115 400	0.17
40 067	CHUBU ELECTRIC POWER CO INC	JPY	465 709	402 867	0.02
22 031	CHUGAI PHARMACEUTICAL CO LTD	JPY	735 975	562 714	0.03
10 291	CHURCH & DWIGHT CO INC	USD	887 366	953 564	0.05
21 174	CIE DE SAINT-GOBAIN	EUR	1 137 298	906 373	0.05
19 700	CIE FINANCIERE RICHEMONT SA - REG	CHF	2 042 477	2 091 636	0.12
22 304	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	758 605	605 678	0.03
12 244	CIGNA CORP	USD	2 626 500	3 226 539	0.18
6 706	CINCINNATI FINANCIAL CORP	USD	763 607	797 880	0.04
3 839	CINTAS CORP	USD	1 284 771	1 433 982	0.08
149 822	CISCO SYSTEMS INC	USD	7 569 085	6 388 410	0.36
74 918	CITIGROUP INC	USD	4 796 102	3 445 479	0.19
22 017	CITIZENS FINANCIAL GROUP INC	USD	912 922	785 787	0.04
4 100	CITRIX SYSTEMS INC	USD	447 550	398 397	0.02
13 445	CITY DEVELOPMENTS LTD	SGD	80 494	78 736	0.00
65 876	CK ASSET HOLDINGS LTD	HKD	438 425	465 928	0.03
88 391	CK HUTCHISON HOLDINGS LTD	HKD	726 143	597 575	0.03
21 554	CK INFRASTRUCTURE HOLDINGS LTD	HKD	140 598	132 121	0.01
7 094	CLARIANT AG - REG	CHF	134 876	134 709	0.01
11 569	CLARIVATE PLC	USD	300 085	160 346	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
26 748	CLEVELAND-CLIFFS INC	USD	620 000	411 117	0.02
4 039	CLOROX CO	USD	673 427	569 418	0.03
8 554	CLOUDFLARE INC	USD	827 810	374 238	0.02
53 835	CLP HOLDINGS LTD	HKD	551 739	446 627	0.03
13 284	CME GROUP INC	USD	2 770 701	2 719 235	0.15
9 524	CMS ENERGY CORP	USD	577 570	642 870	0.04
33 643	CNH INDUSTRIAL NV	EUR	402 055	387 596	0.02
145 064	COCA-COLA CO	USD	7 930 447	9 125 976	0.51
10 813	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	548 768	558 059	0.03
6 609	COCA-COLA HBC AG	GBP	206 072	146 246	0.01
2 162	COCHLEAR LTD	AUD	328 058	295 402	0.02
5 813	COGNEX CORP	USD	375 498	247 169	0.01
21 303	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	1 554 905	1 437 739	0.08
6 884	COINBASE GLOBAL INC - A	USD	808 958	323 686	0.02
43 855	COLES GROUP LTD	AUD	501 439	537 085	0.03
31 150	COLGATE-PALMOLIVE CO	USD	2 342 023	2 496 361	0.14
5 378	COLOPLAST A/S	DKK	775 986	611 185	0.03
162 190	COMCAST CORP	USD	7 700 269	6 364 336	0.36
60 697	COMMERZBANK AG	EUR	432 258	424 265	0.02
61 630	COMMONWEALTH BANK OF AUSTRALIA	AUD	3 971 499	3 830 224	0.21
58 653	COMPASS GROUP PLC	GBP	1 255 631	1 196 742	0.07
17 864	COMPUTERSHARE LTD	AUD	221 731	302 677	0.02
15 771	CONAGRA BRANDS INC	USD	511 671	539 999	0.03
35 778	CONCORDIA FINANCIAL GROUP LTD	JPY	141 047	123 776	0.01
47 738	CONOCOPHILLIPS	USD	3 206 804	4 287 350	0.24
11 630	CONSOLIDATED EDISON INC	USD	944 036	1 106 013	0.06
5 400	CONSTELLATION BRANDS INC - A	USD	1 121 439	1 258 524	0.07
10 716	CONSTELLATION ENERGY CORP	USD	438 704	613 598	0.03
662	CONSTELLATION SOFTWARE INC/CANADA	CAD	843 981	980 676	0.05
3 617	CONTINENTAL AG	EUR	425 407	251 463	0.01
1 621	COOPER COS INC	USD	573 606	507 568	0.03
9 008	COPART INC	USD	988 378	978 809	0.05
26 654	CORNING INC	USD	929 908	839 868	0.05
29 208	CORTEVA INC	USD	1 209 155	1 581 321	0.09
17 350	COSTAR GROUP INC	USD	1 129 810	1 048 114	0.06
15 648	COSTCO WHOLESALE CORP	USD	6 087 023	7 499 773	0.42
25 410	COTERRA ENERGY INC	USD	543 245	655 324	0.04
2 435	COUPA SOFTWARE INC	USD	526 957	139 039	0.01
6 352	COVESTRO AG	EUR	371 498	219 010	0.01
1 710	COVIVIO	EUR	157 414	94 660	0.01
40 662	CREDIT AGRICOLE SA	EUR	541 810	371 156	0.02
87 148	CREDIT SUISSE GROUP AG - REG	CHF	952 956	493 366	0.03
25 398	CRH PLC	EUR	1 060 569	876 227	0.05
7 251	CRODA INTERNATIONAL PLC	GBP	626 091	569 951	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 429	CROWDSTRIKE HOLDINGS INC - A	USD	1 145 342	1 083 672	0.06
15 971	CROWN CASTLE INTERNATIONAL CORP	USD	2 612 418	2 689 197	0.15
4 204	CROWN HOLDINGS INC	USD	363 054	387 483	0.02
12 245	CROWN RESORTS LTD	AUD	99 411	110 219	0.01
18 184	CSL LTD	AUD	3 492 829	3 364 327	0.19
80 015	CSX CORP	USD	2 357 133	2 325 236	0.13
6 051	CUMMINS INC	USD	1 204 940	1 171 050	0.07
47 589	CVS HEALTH CORP	USD	3 883 507	4 409 597	0.25
13 320	CYBERAGENT INC	JPY	182 415	132 460	0.01
1 307	CYBERARK SOFTWARE LTD	USD	178 663	167 244	0.01
7 333	DAI NIPPON PRINTING CO LTD	JPY	172 704	157 936	0.01
3 307	DAIFUKU CO LTD	JPY	243 908	188 895	0.01
33 041	DAI-ICHI LIFE HOLDINGS INC	JPY	593 442	610 451	0.03
57 626	DAIICHI SANKYO CO LTD	JPY	1 283 553	1 457 882	0.08
9 413	DAIKIN INDUSTRIES LTD	JPY	1 612 992	1 506 994	0.08
20 357	DAIMLER TRUCK HOLDING AG	EUR	507 833	530 140	0.03
2 128	DAITO TRUST CONSTRUCTION CO LTD	JPY	250 359	183 423	0.01
18 630	DAIWA HOUSE INDUSTRY CO LTD	JPY	559 312	433 610	0.02
72	DAIWA HOUSE REIT INVESTMENT CORP	JPY	193 807	162 968	0.01
47 536	DAIWA SECURITIES GROUP INC	JPY	250 492	212 041	0.01
25 145	DANAHER CORP	USD	5 635 774	6 374 760	0.36
21 478	DANONE SA	EUR	1 531 785	1 195 909	0.07
22 677	DANSKE BANK A/S	DKK	399 501	319 751	0.02
6 130	DARDEN RESTAURANTS INC	USD	749 497	693 426	0.04
823	DASSAULT AVIATION SA	EUR	102 644	128 114	0.01
21 857	DASSAULT SYSTEMES SE	EUR	895 441	802 392	0.04
7 187	DATADOG INC	USD	841 695	684 490	0.04
17 185	DAVIDE CAMPARI-MILANO NV	EUR	188 714	180 289	0.01
2 178	DAVITA INC	USD	195 281	174 153	0.01
59 563	DBS GROUP HOLDINGS LTD	SGD	1 240 899	1 270 269	0.07
3 242	DCC PLC	GBP	268 048	200 731	0.01
11 010	DEERE & CO	USD	3 172 766	3 297 165	0.18
5 362	DELIVERY HERO SE	EUR	511 109	200 516	0.01
9 562	DELL TECHNOLOGIES INC	USD	399 514	441 860	0.02
5 260	DELTA AIR LINES INC	USD	240 607	152 382	0.01
3 553	DEMANT A/S	DKK	141 617	133 012	0.01
17 762	DENSO CORP	JPY	1 023 681	942 390	0.05
7 187	DENTSPLY SIRONA INC	USD	384 180	256 792	0.01
7 076	DENTSU GROUP INC	JPY	257 075	212 246	0.01
67 949	DEUTSCHE BANK AG - REG	EUR	760 517	590 888	0.03
7 048	DEUTSCHE BOERSE AG	EUR	1 146 866	1 175 986	0.07
19 652	DEUTSCHE LUFTHANSA AG - REG	EUR	180 509	114 313	0.01
32 589	DEUTSCHE POST AG - REG	EUR	1 576 405	1 217 668	0.07
116 448	DEUTSCHE TELEKOM AG - REG	EUR	2 139 281	2 306 497	0.13

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
21 145	DEVON ENERGY CORP	USD	617 749	1 165 301	0.07
12 744	DEXCOM INC	USD	1 097 525	949 810	0.05
39 700	DEXUS	AUD	313 693	242 417	0.01
87 416	DIAGEO PLC	GBP	3 874 355	3 748 247	0.21
5 659	DIAMONDBACK ENERGY INC	USD	629 157	685 588	0.04
828	DIASORIN SPA	EUR	160 614	108 377	0.01
9 330	DIGITAL REALTY TRUST INC	USD	1 299 604	1 211 314	0.07
948	DISCO CORP	JPY	234 600	224 692	0.01
11 872	DISCOVER FINANCIAL SERVICES	USD	1 164 062	1 122 854	0.06
8 114	DISH NETWORK CORP - A	USD	287 428	145 484	0.01
30 583	DNB BANK ASA	NOK	608 718	546 517	0.03
6 467	DOCUSIGN INC	USD	1 048 025	371 076	0.02
9 175	DOLLAR GENERAL CORP	USD	1 739 414	2 251 912	0.13
7 396	DOLLAR TREE INC	USD	789 217	1 152 667	0.06
9 517	DOLLARAMA INC	CAD	380 014	546 854	0.03
31 314	DOMINION ENERGY INC	USD	2 467 754	2 499 170	0.14
1 992	DOMINO'S PIZZA ENTERPRISES LTD	AUD	166 688	93 145	0.01
1 196	DOMINO'S PIZZA INC	USD	443 430	466 093	0.03
9 319	DOORDASH INC	USD	1 062 841	598 000	0.03
6 576	DOVER CORP	USD	885 981	797 800	0.04
28 415	DOW INC	USD	1 635 826	1 466 498	0.08
14 693	DR HORTON INC	USD	1 011 098	972 530	0.05
10 188	DROPBOX INC	USD	237 128	213 846	0.01
6 707	DSV A/S	DKK	1 083 854	934 578	0.05
6 369	DTE ENERGY CO	USD	692 763	807 271	0.05
28 311	DUKE ENERGY CORP	USD	2 755 651	3 035 222	0.17
12 521	DUKE REALTY CORP	USD	537 718	688 029	0.04
18 996	DUPONT DE NEMOURS INC	USD	1 331 519	1 055 798	0.06
6 092	DYNATRACE INC	USD	288 284	240 268	0.01
13 504	EAST JAPAN RAILWAY CO	JPY	951 960	689 638	0.04
4 420	EASTMAN CHEMICAL CO	USD	424 271	396 783	0.02
15 575	EATON CORP PLC	USD	1 953 417	1 962 294	0.11
25 089	EBAY INC	USD	1 293 895	1 045 459	0.06
10 038	ECOLAB INC	USD	1 952 944	1 543 443	0.09
8 206	EDENRED	EUR	403 222	385 796	0.02
16 295	EDISON INTERNATIONAL	USD	1 043 805	1 030 496	0.06
135 564	EDP - ENERGIAS DE PORTUGAL SA	EUR	656 787	630 961	0.04
9 474	EDP RENOVAVEIS SA	EUR	225 845	223 051	0.01
24 311	EDWARDS LIFESCIENCES CORP	USD	2 180 032	2 311 733	0.13
2 739	EIFFAGE SA	EUR	281 039	245 916	0.01
7 752	EISAI CO LTD	JPY	549 611	326 673	0.02
13 999	ELANCO ANIMAL HEALTH INC	USD	409 539	274 800	0.02
17 138	ELECTRICITE DE FRANCE SA	EUR	199 485	139 860	0.01
19 819	ELECTROLUX AB	SEK	344 912	266 241	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 298	ELECTRONIC ARTS INC	USD	1 124 288	1 131 102	0.06
8 784	ELEVANCE HEALTH INC	USD	3 159 621	4 238 983	0.24
28 823	ELI LILLY & CO	USD	5 493 789	9 345 280	0.52
2 293	ELIA GROUP SA/NV	EUR	324 454	324 104	0.02
2 293	ELIA GROUP SA/NV - 44735 - RIGHTS - 23/06/2022	EUR	-	1 063	0.00
8 088	ELISA OYJ	EUR	467 135	453 389	0.03
1 071	EMBRACER GROUP AB	SEK	13 646	8 151	0.00
17 327	EMBRACER GROUP AB	SEK	216 185	131 871	0.01
12 706	EMERA INC	CAD	590 377	593 967	0.03
23 539	EMERSON ELECTRIC CO	USD	1 948 757	1 872 292	0.10
5 571	EMPIRE CO LTD	CAD	153 995	171 243	0.01
231	EMS-CHEMIE HOLDING AG	CHF	190 104	171 431	0.01
8 183	ENAGAS SA	EUR	194 774	180 252	0.01
74 486	ENBRIDGE INC	CAD	2 865 616	3 138 993	0.18
44 097	ENDEAVOUR GROUP LTD/AUSTRALIA	AUD	229 996	229 543	0.01
10 443	ENDESA SA	EUR	253 412	196 517	0.01
267 398	ENEL SPA	EUR	2 102 972	1 459 257	0.08
158 203	ENEOS HOLDINGS INC	JPY	642 213	598 203	0.03
60 048	ENGIE SA (ISIN FR0010208488)	EUR	894 640	688 415	0.04
82 978	ENI SPA	EUR	1 152 933	982 697	0.06
4 214	ENPHASE ENERGY INC	USD	649 004	822 741	0.05
19 279	ENTAIN PLC	GBP	328 747	291 511	0.02
4 455	ENTEGRIS INC	USD	638 644	410 439	0.02
6 608	ENTERGY CORP	USD	697 194	744 325	0.04
21 317	EOG RESOURCES INC	USD	1 893 660	2 354 249	0.13
98 696	E.ON SE	EUR	1 125 514	826 279	0.05
1 865	EPAM SYSTEMS INC	USD	667 415	549 765	0.03
30 975	EPIROC AB - A	SEK	559 263	477 438	0.03
23 744	EPIROC AB - B	SEK	384 521	320 220	0.02
9 728	EQT AB	SEK	311 120	198 786	0.01
12 174	EQT CORP	USD	580 926	418 786	0.02
5 132	EQUIFAX INC	USD	1 002 241	938 027	0.05
3 374	EQUINIX INC	USD	2 256 452	2 216 785	0.12
32 131	EQUINOR ASA	NOK	720 273	1 114 048	0.06
11 977	EQUITABLE HOLDINGS INC	USD	315 920	312 240	0.02
5 741	EQUITY LIFESTYLE PROPERTIES INC	USD	412 839	404 568	0.02
15 317	EQUITY RESIDENTIAL	USD	1 180 384	1 106 194	0.06
835	ERIE INDEMNITY CO - A	USD	161 538	160 479	0.01
17 655	ERSTE GROUP BANK AG	EUR	662 621	446 670	0.03
65 200	ESR GROUP LTD	HKD	205 288	176 150	0.01
7 894	ESSENTIAL UTILITIES INC	USD	363 860	361 940	0.02
2 140	ESSEX PROPERTY TRUST INC	USD	638 511	559 631	0.03
9 450	ESSILORLUXOTTICA SA	EUR	1 544 722	1 411 781	0.08
28 171	ESSITY AB	SEK	801 071	734 281	0.04

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 618	ESTEE LAUDER COS INC - A	USD	1 907 196	1 940 076	0.11
4 168	ETSY INC	USD	735 326	305 139	0.02
1 302	EURAZEO SE	EUR	100 275	80 446	0.00
4 418	EUROFINS SCIENTIFIC SE	EUR	368 373	346 779	0.02
2 817	EURONEXT NV	EUR	274 232	229 418	0.01
1 294	EVEREST RE GROUP LTD	USD	330 238	362 682	0.02
7 539	EVERGY INC	USD	468 625	491 920	0.03
11 303	EVERSOURCE ENERGY	USD	927 788	954 764	0.05
7 872	EVOLUTION AB	SEK	852 218	714 498	0.04
60 261	EVOLUTION MINING LTD	AUD	213 424	98 622	0.01
6 894	EVONIK INDUSTRIES AG	EUR	210 053	146 741	0.01
5 665	EXACT SCIENCES CORP	USD	534 511	223 144	0.01
32 164	EXELON CORP	USD	1 098 327	1 457 672	0.08
3 565	EXOR NV	EUR	271 242	221 684	0.01
6 111	EXPEDIA GROUP INC	USD	942 864	579 506	0.03
7 257	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	718 290	707 267	0.04
30 339	EXPERIAN PLC	GBP	1 096 555	886 539	0.05
4 402	EXTRA SPACE STORAGE INC	USD	625 225	748 868	0.04
152 501	EXXON MOBIL CORP	USD	10 230 131	13 060 185	0.72
1 238	FACTSET RESEARCH SYSTEMS INC	USD	414 998	476 098	0.03
899	FAIR ISAAC CORP	USD	389 439	360 409	0.02
821	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	364 142	434 138	0.02
8 077	FANUC CORP	JPY	1 537 769	1 262 783	0.07
1 953	FAST RETAILING CO LTD	JPY	1 219 155	1 021 819	0.06
24 156	FASTENAL CO	USD	1 137 221	1 205 868	0.07
34 698	FASTIGHETS AB BALDER - B	SEK	338 824	165 949	0.01
9 221	FEDEX CORP	USD	1 994 086	2 090 493	0.12
7 268	FERGUSON PLC	GBP	825 236	811 030	0.05
4 144	FERRARI NV	EUR	784 449	759 027	0.04
15 948	FERROVIAL SA	EUR	428 879	403 316	0.02
15 948	FERROVIAL SA - 44705 - RIGHTS - 24/05/2022	EUR	-	4 515	0.00
8 887	FIDELITY NATIONAL FINANCIAL INC - A	USD	386 068	328 464	0.02
23 748	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	2 847 006	2 176 979	0.12
22 480	FIFTH THIRD BANCORP	USD	772 809	755 328	0.04
20 052	FINECOBANK BANCA FINECO SPA	EUR	292 601	239 402	0.01
393	FIRST CITIZENS BANCSHARES INC/NC	USD	327 554	256 936	0.01
19 311	FIRST QUANTUM MINERALS LTD	CAD	326 009	365 584	0.02
7 584	FIRST REPUBLIC BANK/CA	USD	1 098 204	1 093 613	0.06
17 899	FIRSTENERGY CORP	USD	723 535	687 143	0.04
1 300	FIRSTSERVICE CORP	CAD	197 808	157 360	0.01
23 331	FISERV INC	USD	2 369 495	2 075 759	0.12
32 557	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	544 634	404 445	0.02
2 536	FLEETCOR TECHNOLOGIES INC	USD	643 714	532 839	0.03
738	FLUTTER ENTERTAINMENT PLC	GBP	66 034	73 892	0.00

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 742	FLUTTER ENTERTAINMENT PLC	EUR	715 035	478 302	0.03
4 167	FMC CORP	USD	411 078	445 911	0.02
145 305	FORD MOTOR CO	USD	1 880 505	1 617 245	0.09
69 190	FORTESCUE METALS GROUP LTD	AUD	803 486	834 036	0.05
22 845	FORTINET INC	USD	863 279	1 292 570	0.07
20 184	FORTIS INC/CANADA	CAD	890 525	952 147	0.05
15 368	FORTIVE CORP	USD	990 777	835 712	0.05
26 294	FORTUM OYJ	EUR	553 905	393 506	0.02
7 478	FORTUNE BRANDS HOME & SECURITY INC	USD	566 310	447 783	0.03
10 532	FOX CORP (ISIN US35137L1052)	USD	323 829	338 709	0.02
4 917	FOX CORP (ISIN US35137L2043)	USD	147 194	146 035	0.01
6 286	FRANCO-NEVADA CORP	CAD	750 472	825 123	0.05
9 898	FRANKLIN RESOURCES INC	USD	290 867	230 722	0.01
55 056	FREEPORT-MCMORAN INC - B	USD	1 606 715	1 610 939	0.09
6 743	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	506 963	335 766	0.02
19 790	FRESENIUS SE & CO KGAA	EUR	898 814	597 925	0.03
4 138	FUJI ELECTRIC CO LTD	JPY	164 217	171 179	0.01
11 890	FUJIFILM HOLDINGS CORP	JPY	701 390	636 969	0.04
8 215	FUJITSU LTD	JPY	1 089 726	1 025 854	0.06
1 674	FUTU HOLDINGS LTD	USD	190 053	87 400	0.00
2 013	F5 NETWORKS INC	USD	352 454	308 070	0.02
71 806	GALAXY ENTERTAINMENT GROUP LTD	HKD	483 933	428 258	0.02
32 798	GALP ENERGIA SGPS SA	EUR	427 181	383 519	0.02
5 058	GARMIN LTD	USD	577 592	496 949	0.03
2 704	GARTNER INC	USD	542 974	653 908	0.04
5 044	GEA GROUP AG	EUR	190 077	173 437	0.01
1 179	GEBERIT AG - REG	CHF	705 032	565 002	0.03
1 510	GECINA SA	EUR	226 618	140 498	0.01
3 050	GENERAC HOLDINGS INC	USD	842 530	642 269	0.04
41 962	GENERAL ELECTRIC CO	USD	3 754 023	2 671 721	0.15
24 285	GENERAL MILLS INC	USD	1 458 879	1 832 303	0.10
51 796	GENERAL MOTORS CO	USD	2 273 648	1 645 041	0.09
2 160	GENMAB A/S	DKK	665 944	697 494	0.04
198 802	GENTING SINGAPORE LTD	SGD	124 891	102 851	0.01
4 682	GENUINE PARTS CO	USD	524 860	622 706	0.03
2 463	GEORGE WESTON LTD	CAD	221 349	287 119	0.02
7 520	GETINGE AB - B	SEK	309 551	173 481	0.01
14 466	GETLINK SE - REG	EUR	227 320	254 528	0.01
5 282	GFL ENVIRONMENTAL INC	CAD	159 813	135 784	0.01
6 375	GILDAN ACTIVEWEAR INC	CAD	210 484	183 107	0.01
48 047	GILEAD SCIENCES INC	USD	3 195 414	2 969 785	0.17
384	GIVAUDAN SA - REG	CHF	1 426 276	1 346 465	0.08
6 575	GJENSIDIGE FORSIKRING ASA	NOK	141 463	132 768	0.01
326 027	GLENCORE PLC	GBP	1 237 970	1 762 431	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 539	GLOBAL PAYMENTS INC	USD	1 532 827	1 055 395	0.06
3 154	GLOBE LIFE INC	USD	295 059	307 420	0.02
140	GLP J-REIT	JPY	210 257	170 756	0.01
1 427	GMO PAYMENT GATEWAY INC	JPY	143 199	100 312	0.01
4 089	GN STORE NORD AS	DKK	256 987	142 961	0.01
5 464	GODADDY INC	USD	406 885	380 076	0.02
12 284	GOLDMAN SACHS GROUP INC	USD	3 655 726	3 648 594	0.20
55 279	GOODMAN GROUP	AUD	721 900	678 133	0.04
62 978	GPT GROUP	AUD	235 581	182 752	0.01
35 686	GRAB HOLDINGS LTD	USD	201 449	90 286	0.01
9 177	GREAT-WEST LIFECO INC	CAD	240 920	223 605	0.01
9 807	GRIFOLS SA	EUR	259 401	184 908	0.01
5 739	GROUPE BRUXELLES LAMBERT SA	EUR	585 119	478 067	0.03
182 824	GSK PLC	GBP	3 792 402	3 920 365	0.22
2 602	GUIDEWIRE SOFTWARE INC	USD	288 135	184 716	0.01
39 570	H & M HENNES & MAURITZ AB - B	SEK	666 344	471 717	0.03
7 704	HAKUHODO DY HOLDINGS INC	JPY	117 020	70 601	0.00
33 223	HALLIBURTON CO	USD	885 381	1 041 873	0.06
12 482	HALMA PLC	GBP	390 953	304 555	0.02
4 610	HAMAMATSU PHOTONICS KK	JPY	225 804	178 828	0.01
66 911	HANG LUNG PROPERTIES LTD	HKD	152 694	126 882	0.01
25 168	HANG SENG BANK LTD	HKD	510 461	444 219	0.02
7 543	HANKYU HANSHIN HOLDINGS INC	JPY	255 883	205 433	0.01
1 982	HANNOVER RUECK SE - REG	EUR	343 562	286 983	0.02
11 696	HARGREAVES LANSDOWN PLC	GBP	247 418	111 906	0.01
14 476	HARTFORD FINANCIAL SERVICES GROUP INC	USD	906 961	947 165	0.05
4 308	HASBRO INC	USD	403 085	352 739	0.02
8 180	HCA HEALTHCARE INC	USD	1 493 220	1 374 731	0.08
17 723	HEALTHPEAK PROPERTIES INC	USD	571 028	459 203	0.03
2 913	HEICO CORP (ISIN US4228061093)	USD	379 745	381 953	0.02
4 272	HEICO CORP (ISIN US4228062083)	USD	478 692	450 183	0.03
4 892	HEIDELBERGCEMENT AG	EUR	361 118	234 441	0.01
3 788	HEINEKEN HOLDING NV	EUR	351 454	275 033	0.02
8 522	HEINEKEN NV	EUR	902 595	775 111	0.04
5 433	HELLOFRESH SE	EUR	384 509	175 226	0.01
47 750	HENDERSON LAND DEVELOPMENT CO LTD	HKD	216 998	178 904	0.01
3 416	HENKEL AG & CO KGAA	EUR	306 277	208 561	0.01
5 857	HENKEL AG & CO KGAA - PFD	EUR	572 863	359 922	0.02
4 559	HENRY SCHEIN INC	USD	320 831	349 858	0.02
1 041	HERMES INTERNATIONAL	EUR	1 130 914	1 161 230	0.07
4 780	HERSHEY CO	USD	760 697	1 028 465	0.06
9 165	HESS CORP	USD	642 828	970 940	0.05
43 004	HEWLETT PACKARD ENTERPRISE CO	USD	644 465	570 233	0.03
63 992	HEXAGON AB	SEK	718 994	663 500	0.04

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
670	HIKARI TSUSHIN INC	JPY	123 896	68 600	0.00
5 708	HIKMA PHARMACEUTICALS PLC	GBP	180 355	112 132	0.01
9 163	HILTON WORLDWIDE HOLDINGS INC	USD	1 040 514	1 021 125	0.06
1 022	HIROSE ELECTRIC CO LTD	JPY	139 369	135 484	0.01
3 489	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	98 823	77 174	0.00
35 861	HITACHI LTD	JPY	1 616 988	1 699 408	0.10
7 051	HITACHI METALS LTD	JPY	108 790	106 553	0.01
87 246	HK ELECTRIC INVESTMENTS & HK ELECTRIC INVESTMENTS LTD	HKD	87 104	80 053	0.00
124 338	HKT TRUST & HKT LTD	HKD	177 743	167 010	0.01
17 212	HOLCIM AG - REG	CHF	812 306	734 406	0.04
8 266	HOLOGIC INC	USD	496 610	572 834	0.03
37 643	HOME DEPOT INC	USD	10 613 917	10 324 345	0.58
61 277	HONDA MOTOR CO LTD	JPY	1 746 984	1 485 298	0.08
25 629	HONEYWELL INTERNATIONAL INC	USD	4 837 815	4 454 576	0.25
367 840	HONG KONG & CHINA GAS CO LTD	HKD	594 139	396 109	0.02
39 631	HONG KONG EXCHANGES & CLEARING LTD	HKD	1 845 849	1 949 491	0.11
37 905	HONGKONG LAND HOLDINGS LTD	USD	203 483	190 283	0.01
7 084	HORIZON THERAPEUTICS PLC	USD	599 739	565 020	0.03
9 811	HORMEL FOODS CORP	USD	446 427	464 649	0.03
3 600	HOSHIZAKI CORP	JPY	145 997	107 188	0.01
23 475	HOST HOTELS & RESORTS INC	USD	395 840	368 088	0.02
18 938	HOWMET AEROSPACE INC	USD	550 812	595 600	0.03
14 631	HOYA CORP	JPY	1 584 870	1 247 654	0.07
42 858	HP INC	USD	1 213 307	1 404 885	0.08
733 758	HSBC HOLDINGS PLC	GBP	4 932 453	4 773 033	0.27
1 476	HUBSPOT INC	USD	714 105	443 759	0.02
12 615	HULIC CO LTD	JPY	127 480	97 499	0.01
4 226	HUMANA INC	USD	1 588 177	1 978 064	0.11
47 555	HUNTINGTON BANCSHARES INC/OH	USD	699 756	572 087	0.03
2 322	HUNTINGTON INGALLS INDUSTRIES INC	USD	491 734	505 778	0.03
13 762	HUSQVARNA AB - B	SEK	149 289	101 045	0.01
10 817	HYDRO ONE LTD	CAD	232 344	290 232	0.02
3 539	IA FINANCIAL CORP INC	CAD	178 472	175 644	0.01
2 617	IAC/INTERACTIVECORP	USD	355 572	198 813	0.01
209 317	IBERDROLA SA	EUR	2 172 428	2 165 546	0.12
3 500	IBIDEN CO LTD	JPY	174 732	98 543	0.01
23 220	ICL GROUP LTD	ILS	152 204	210 113	0.01
6 809	IDEMITSU KOSAN CO LTD	JPY	186 746	163 891	0.01
3 712	IDEX CORP	USD	696 780	674 211	0.04
3 515	IDEXX LABORATORIES INC	USD	1 412 852	1 232 816	0.07
6 863	IDP EDUCATION LTD	AUD	167 449	112 413	0.01
2 752	IGM FINANCIAL INC	CAD	85 998	73 604	0.00
4 800	IIDA GROUP HOLDINGS CO LTD	JPY	96 281	73 808	0.00
12 164	ILLINOIS TOOL WORKS INC	USD	2 380 920	2 216 889	0.12

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 175	ILLUMINA INC	USD	2 003 036	1 138 423	0.06
1 874	IMCD NV	EUR	398 645	256 554	0.01
41 009	IMPERIAL BRANDS PLC	GBP	938 060	914 435	0.05
8 004	IMPERIAL OIL LTD	CAD	228 731	376 521	0.02
6 173	INCYTE CORP	USD	484 677	468 963	0.03
35 863	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 128 213	809 473	0.05
4 287	INDUSTRIVARDEN AB - A	SEK	138 171	96 304	0.01
5 344	INDUSTRIVARDEN AB - C	SEK	149 676	118 641	0.01
18 636	INDUTRADE AB	SEK	419 799	339 261	0.02
42 934	INFINEON TECHNOLOGIES AG - REG	EUR	1 359 425	1 036 403	0.06
49 417	INFORMA PLC	GBP	394 248	317 372	0.02
11 049	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	122 778	111 862	0.01
158 066	ING GROEP NV	EUR	1 828 495	1 558 474	0.09
18 651	INGERSOLL RAND INC	USD	811 722	784 834	0.04
51 910	INPEX CORP	JPY	502 372	561 685	0.03
2 267	INSULET CORP	USD	524 717	494 070	0.03
81 045	INSURANCE AUSTRALIA GROUP LTD	AUD	339 873	242 981	0.01
7 462	INTACT FINANCIAL CORP	CAD	934 220	1 050 296	0.06
145 040	INTEL CORP	USD	7 627 083	5 425 946	0.30
22 078	INTERCONTINENTAL EXCHANGE INC	USD	2 302 435	2 076 215	0.12
6 024	INTERCONTINENTAL HOTELS GROUP PLC	GBP	384 323	318 255	0.02
32 452	INTERNATIONAL BUSINESS MACHINES CORP	USD	4 175 851	4 581 898	0.26
9 442	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	1 264 702	1 124 731	0.06
12 095	INTERNATIONAL PAPER CO	USD	559 094	505 934	0.03
12 945	INTERPUBLIC GROUP OF COS INC	USD	365 111	356 376	0.02
5 306	INTERTEK GROUP PLC	GBP	377 843	271 043	0.02
542 989	INTESA SANPAOLO SPA	EUR	1 389 505	1 010 449	0.06
9 743	INTUIT INC	USD	3 885 726	3 755 342	0.21
13 137	INTUITIVE SURGICAL INC	USD	3 262 422	2 636 727	0.15
11 372	INVESCO LTD	USD	235 197	183 430	0.01
4 867	INVESTMENT AB LATOUR - B	SEK	124 657	96 082	0.01
16 396	INVESTOR AB	SEK	393 090	293 843	0.02
59 899	INVESTOR AB - B	SEK	1 058 058	983 060	0.06
19 620	INVITATION HOMES INC REITS	USD	662 046	698 080	0.04
1 240	IPSEN SA	EUR	128 141	116 737	0.01
7 741	IQVIA HOLDINGS INC	USD	1 489 896	1 679 720	0.09
9 519	IRON MOUNTAIN INC	USD	362 816	463 480	0.03
48 816	ISRAEL DISCOUNT BANK A	ILS	242 296	253 131	0.01
19 132	ISUZU MOTORS LTD	JPY	235 202	211 381	0.01
1 800	ITO EN LTD	JPY	106 417	80 556	0.00
45 312	ITOCHU CORP	JPY	1 196 825	1 223 062	0.07
3 140	ITOCHU TECHNO-SOLUTIONS CORP	JPY	92 039	76 850	0.00
19 869	IVANHOE MINES LTD	CAD	156 614	114 138	0.01
3 563	J M SMUCKER CO	USD	426 728	456 100	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
57 515	J SAINSBURY PLC	GBP	191 391	142 499	0.01
2 434	JACK HENRY & ASSOCIATES INC	USD	381 843	438 169	0.02
14 634	JAMES HARDIE INDUSTRIES PLC	AUD	384 827	319 698	0.02
4 762	JAPAN AIRLINES CO LTD	JPY	114 277	83 249	0.00
16 775	JAPAN EXCHANGE GROUP INC	JPY	340 422	241 768	0.01
230	JAPAN METROPOLITAN FUND INVEST	JPY	217 927	178 948	0.01
13 585	JAPAN POST BANK CO LTD	JPY	128 238	105 496	0.01
80 541	JAPAN POST HOLDINGS CO LTD	JPY	689 989	574 526	0.03
6 592	JAPAN POST INSURANCE CO LTD	JPY	115 647	105 342	0.01
41	JAPAN REAL ESTATE INVESTMENT CORP	JPY	244 687	188 318	0.01
39 455	JAPAN TOBACCO INC	JPY	828 176	681 325	0.04
7 091	JARDINE MATHESON HOLDINGS LTD	USD	411 878	372 703	0.02
2 021	JAZZ PHARMACEUTICALS PLC	USD	293 198	315 296	0.02
2 762	JB HUNT TRANSPORT SERVICES INC	USD	405 256	434 932	0.02
84 791	JD SPORTS FASHION PLC	GBP	194 552	118 838	0.01
3 301	JDE PEET'S NV	EUR	114 744	93 730	0.01
18 118	JERONIMO MARTINS SGPS SA	EUR	378 882	392 846	0.02
16 136	JFE HOLDINGS INC	JPY	215 765	169 846	0.01
94 678	JOHNSON & JOHNSON	USD	14 757 624	16 806 291	0.93
28 795	JOHNSON CONTROLS INTERNATIONAL PLC	USD	1 566 239	1 378 705	0.08
6 363	JOHNSON MATTHEY PLC	GBP	225 423	148 801	0.01
106 383	JPMORGAN CHASE & CO	USD	14 283 623	11 979 789	0.66
6 656	JSR CORP	JPY	171 414	172 457	0.01
7 273	JULIUS BAER GROUP LTD	CHF	384 344	334 560	0.02
10 691	JUNIPER NETWORKS INC	USD	294 908	304 694	0.02
12 243	JUST EAT TAKEAWAY.COM NV	EUR	695 731	192 836	0.01
14 775	KAJIMA CORP	JPY	193 205	169 333	0.01
4 358	KAKAKU.COM INC	JPY	109 112	71 791	0.00
23 161	KANSAI ELECTRIC POWER CO INC	JPY	252 693	229 129	0.01
15 609	KAO CORP	JPY	1 041 162	628 703	0.04
8 220	KBC GROUP NV	EUR	622 707	460 101	0.03
63 388	KDDI CORP	JPY	1 914 648	2 001 185	0.11
3 428	KEIO CORP	JPY	191 513	122 505	0.01
4 269	KEISEI ELECTRIC RAILWAY CO LTD	JPY	139 804	117 523	0.01
8 411	KELLOGG CO	USD	535 231	600 041	0.03
90 942	KEPPEL CORP LTD	SGD	412 241	424 096	0.02
2 466	KERING SA	EUR	1 646 787	1 263 517	0.07
5 233	KERRY GROUP PLC	EUR	655 618	499 707	0.03
8 980	KESKO OYJ - B	EUR	265 656	211 327	0.01
23 309	KEURIG DR PEPPER INC	USD	775 810	824 906	0.05
30 610	KEYCORP	USD	606 556	527 410	0.03
7 155	KEYENCE CORP	JPY	3 163 528	2 442 669	0.14
7 267	KEYERA CORP	CAD	167 604	165 630	0.01
6 056	KEYSIGHT TECHNOLOGIES INC	USD	771 571	834 820	0.05

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 777	KIKKOMAN CORP	JPY	292 075	253 170	0.01
11 070	KIMBERLY-CLARK CORP	USD	1 466 915	1 496 111	0.08
20 266	KIMCO REALTY CORP	USD	477 879	400 659	0.02
66 976	KINDER MORGAN	USD	1 179 441	1 122 518	0.06
68 624	KINGFISHER PLC	GBP	256 332	203 611	0.01
5 067	KINGSPAN GROUP PLC	EUR	398 271	304 065	0.02
7 961	KINNEVIK AB - B	SEK	200 912	128 030	0.01
41 208	KINROSS GOLD CORP	CAD	224 767	146 313	0.01
5 615	KINTETSU GROUP HOLDINGS CO LTD	JPY	225 992	174 623	0.01
2 372	KION GROUP AG	EUR	195 615	98 176	0.01
27 037	KIRIN HOLDINGS CO LTD	JPY	535 519	425 392	0.02
17 310	KKR & CO INC	USD	785 815	801 280	0.04
5 939	KLA CORP	USD	1 550 786	1 895 016	0.11
6 682	KLEPIERRE SA	EUR	182 112	128 257	0.01
5 183	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	235 691	239 921	0.01
2 385	KNORR-BREMSE AG	EUR	261 505	135 691	0.01
1 735	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	144 859	106 765	0.01
4 500	KOBE BUSSAN CO LTD	JPY	133 097	110 136	0.01
1 940	KOEI TECMO HOLDINGS CO LTD	JPY	80 699	62 546	0.00
3 449	KOITO MANUFACTURING CO LTD	JPY	189 030	109 293	0.01
39 385	KOMATSU LTD	JPY	957 617	872 033	0.05
3 104	KONAMI HOLDINGS CORP	JPY	157 255	171 588	0.01
11 174	KONE OYJ - B	EUR	738 757	529 889	0.03
34 380	KONINKLIJKE AHOLD DELHAIZE NV	EUR	972 433	893 532	0.05
5 746	KONINKLIJKE DSM NV	EUR	914 366	823 581	0.05
110 541	KONINKLIJKE KPN NV	EUR	339 313	393 037	0.02
30 161	KONINKLIJKE PHILIPS NV	EUR	1 292 462	648 137	0.04
1 530	KORNIT DIGITAL LTD	USD	220 396	48 501	0.00
1 130	KOSE CORP	JPY	158 351	102 640	0.01
22 133	KRAFT HEINZ CO	USD	802 141	844 153	0.05
23 226	KROGER CO	USD	825 500	1 099 287	0.06
47 295	KUBOTA CORP	JPY	849 844	705 656	0.04
1 786	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	420 025	421 602	0.02
3 275	KURITA WATER INDUSTRIES LTD	JPY	120 381	118 363	0.01
10 568	KYOCERA CORP	JPY	645 692	564 436	0.03
8 831	KYOWA KIRIN CO LTD	JPY	230 707	198 259	0.01
3 140	LA FRANCAISE DES JEUX SAEM	EUR	133 804	108 395	0.01
3 146	LABORATORY CORP OF AMERICA HOLDINGS	USD	694 658	737 297	0.04
5 378	LAM RESEARCH CORP	USD	2 295 006	2 291 835	0.13
23 158	LAND SECURITIES GROUP PLC	GBP	239 699	186 754	0.01
11 303	LAS VEGAS SANDS CORP	USD	590 187	379 668	0.02
2 500	LASERTEC	JPY	357 053	297 192	0.02
1 960	LEAR CORPORATION	USD	299 586	246 744	0.01
4 526	LEG IMMOBILIEN SE	EUR	548 431	374 373	0.02

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
196 279	LEGAL & GENERAL GROUP PLC	GBP	700 165	570 927	0.03
8 793	LEGRAND SA	EUR	786 817	647 714	0.04
6 640	LEIDOS HOLDINGS INC	USD	625 994	668 714	0.04
22 646	LENDLEASE CORP LTD	AUD	213 278	141 863	0.01
11 784	LENNAR CORP (ISIN US5260571048)	USD	891 715	831 597	0.05
2 042	LENNOX INTERNATIONAL INC	USD	512 357	421 857	0.02
4 652	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	661 631	537 957	0.03
5 234	LIBERTY GLOBAL PLC - A	USD	133 300	110 176	0.01
11 029	LIBERTY GLOBAL PLC - C	USD	274 999	243 631	0.01
6 359	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	294 587	403 606	0.02
5 553	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	242 581	200 186	0.01
2 723	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	121 436	98 137	0.01
7 664	LIFCO AB	SEK	203 985	122 842	0.01
3 649	LIGHTSPEED COMMERCE INC	CAD	244 605	81 188	0.00
5 644	LINCOLN NATIONAL CORP	USD	340 644	263 970	0.01
18 378	LINDE PLC	USD	4 686 631	5 284 226	0.30
68 779	LINK REIT	HKD	657 842	560 964	0.03
5 460	LIVE NATION ENTERTAINMENT INC	USD	439 795	450 887	0.03
8 738	LIXIL GROUP CORP	JPY	183 986	163 369	0.01
9 104	LKQ CORP	USD	368 011	446 915	0.03
2 891 066	LLOYDS BANKING GROUP PLC	GBP	1 843 001	1 485 601	0.08
5 510	LOBLAW COS LTD	CAD	330 130	495 887	0.03
7 089	LOEWS CORP	USD	365 747	420 094	0.02
8 804	LOGITECH INTERNATIONAL SA - REG	CHF	671 659	458 598	0.03
10 818	LONDON STOCK EXCHANGE GROUP PLC	GBP	1 020 937	1 002 735	0.06
2 448	LONZA GROUP AG - REG	CHF	1 339 672	1 301 493	0.07
7 423	L'OREAL SA	EUR	2 774 788	2 555 492	0.14
1 792	L'OREAL SA - PF	EUR	470 518	616 926	0.03
73 176	LOTTERY CORP LTD	AUD	195 841	227 440	0.01
24 285	LOWE'S COS INC	USD	4 078 299	4 241 861	0.24
3 844	LPL FINANCIAL HOLDINGS INC	USD	754 132	709 141	0.04
13 532	LUCID GROUP INC	USD	654 813	232 209	0.01
4 887	LULULEMON ATHLETICA INC	USD	1 410 251	1 332 245	0.07
28 613	LUMEN TECHNOLOGIES INC	USD	369 365	312 168	0.02
2 499	LUNDBERGFÖRETAGEN AB - B	SEK	120 745	101 424	0.01
21 750	LUNDIN MINING CORP	CAD	158 398	137 590	0.01
10 005	LVMH MOËT HENNESSY LOUIS VUITTON SE	EUR	5 950 801	6 084 423	0.34
8 735	LYFT INC - A	USD	452 510	116 001	0.01
8 753	LYONDELLBASELL INDUSTRIES NV - A	USD	807 742	765 537	0.04
13 029	MACQUARIE GROUP LTD	AUD	1 528 644	1 473 883	0.08
9 393	MAGNA INTERNATIONAL INC	CAD	631 016	514 680	0.03
7 379	MAKITA CORP	JPY	301 394	183 694	0.01
63 858	MANULIFE FINANCIAL CORP	CAD	1 195 837	1 104 958	0.06
70 976	MAPLETREE COMMERCIAL TRUST	SGD	111 598	93 329	0.01

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
102 586	MAPLETREE LOGISTICS TRUST	SGD	144 794	123 838	0.01
32 069	MARATHON OIL CORP	USD	1 007 900	720 911	0.04
20 239	MARATHON PETROLEUM CORP	USD	1 197 849	1 663 848	0.09
605	MARKEL CORP	USD	756 814	782 416	0.04
1 250	MARKETAXESS HOLDINGS INC	USD	488 999	320 013	0.02
11 079	MARRIOTT INTERNATIONAL INC/MD - A	USD	1 591 224	1 506 855	0.08
18 609	MARSH & MCLENNAN COS INC	USD	2 422 004	2 889 047	0.16
2 051	MARTIN MARIETTA MATERIALS INC	USD	622 510	613 741	0.03
74 197	MARUBENI CORP	JPY	636 075	668 486	0.04
33 510	MARVELL TECHNOLOGY INC	USD	1 669 842	1 458 690	0.08
11 979	MASCO CORP	USD	628 610	606 137	0.03
1 725	MASIMO CORP	USD	406 073	225 406	0.01
31 899	MASTERCARD INC	USD	10 179 477	10 063 496	0.56
12 283	MATCH GROUP INC	USD	1 027 156	856 002	0.05
18 661	MAZDA MOTOR CORP	JPY	162 859	152 469	0.01
10 840	MCCORMICK & CO INC/MD	USD	950 963	902 430	0.05
26 646	MCDONALD'S CORP	USD	5 888 554	6 578 364	0.37
2 658	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	121 185	96 651	0.01
5 020	MCKESSON CORP	USD	905 814	1 637 574	0.09
90 543	MEDIBANK PVT LTD	AUD	203 428	202 348	0.01
19 604	MEDICAL PROPERTIES TRUST INC	USD	410 667	299 353	0.02
20 420	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	215 145	176 293	0.01
48 356	MEDTRONIC PLC	USD	5 276 111	4 339 951	0.24
3 978	MEIJI HOLDINGS CO LTD	JPY	265 306	195 013	0.01
143 751	MELROSE INDUSTRIES PLC	GBP	333 706	261 357	0.01
1 493	MERCADOLIBRE INC	USD	1 521 434	950 847	0.05
31 575	MERCEDES-BENZ GROUP AG	EUR	1 971 070	1 822 817	0.10
92 882	MERCK & CO INC	USD	7 261 181	8 468 052	0.47
4 249	MERCK KGAA	EUR	690 601	715 181	0.04
71 059	MERCURY NZ LTD	NZD	280 222	249 624	0.01
104 224	MERIDIAN ENERGY LTD	NZD	339 561	303 272	0.02
83 159	META PLATFORMS INC	USD	20 380 288	13 409 388	0.74
28 066	METLIFE INC	USD	1 557 039	1 762 264	0.10
11 894	METRO INC/CN	CAD	583 287	637 059	0.04
756	METTLER-TOLEDO INTERNATIONAL INC	USD	805 767	868 470	0.05
85 477	M&G PLC	GBP	240 737	202 019	0.01
12 334	MGM RESORTS INTERNATIONAL	USD	415 619	357 069	0.02
18 242	MICROCHIP TECHNOLOGY INC	USD	1 157 214	1 059 495	0.06
42 880	MICRON TECHNOLOGY INC	USD	2 818 233	2 370 406	0.13
256 587	MICROSOFT CORP	USD	57 382 564	65 899 238	3.68
3 785	MID-AMERICA APARTMENT COMMUNITIES INC	USD	587 178	661 126	0.04
11 927	MINEBEA MITSUMI INC	JPY	258 228	202 800	0.01
5 588	MINERAL RESOURCES LTD	AUD	183 916	185 478	0.01
129 622	MIRVAC GROUP	AUD	259 289	176 038	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 364	MISUMI GROUP INC	JPY	285 350	197 130	0.01
42 124	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	318 418	228 518	0.01
47 071	MITSUBISHI CORP	JPY	1 376 632	1 398 738	0.08
83 467	MITSUBISHI ELECTRIC CORP	JPY	1 048 553	891 469	0.05
55 223	MITSUBISHI ESTATE CO LTD	JPY	867 992	800 368	0.04
21 660	MITSUBISHI HC CAPITAL INC	JPY	118 430	99 806	0.01
16 461	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	535 851	574 932	0.03
417 356	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	2 292 558	2 240 767	0.13
58 012	MITSUI & CO LTD	JPY	1 201 319	1 278 693	0.07
6 077	MITSUI CHEMICALS INC	JPY	164 850	129 274	0.01
41 518	MITSUI FUDOSAN CO LTD	JPY	914 001	891 603	0.05
11 400	MITSUI OSK LINES LTD	JPY	310 118	260 550	0.01
4 638	MIZRAHI TEFAHOT BANK LTD	ILS	131 023	152 961	0.01
79 324	MIZUHO FINANCIAL GROUP INC	JPY	1 145 549	900 938	0.05
13 619	MODERNA INC	USD	2 163 919	1 945 474	0.11
1 893	MOHAWK INDUSTRIES INC	USD	292 220	234 902	0.01
1 920	MOLINA HEALTHCARE INC	USD	448 821	536 851	0.03
6 264	MOLSON COORS BEVERAGE CO - B	USD	325 655	341 451	0.02
6 748	MONCLER SPA	EUR	362 161	288 749	0.02
52 922	MONDELEZ INTERNATIONAL INC	USD	3 082 168	3 285 927	0.18
15 963	MONDI PLC	GBP	371 850	282 084	0.02
1 958	MONGODB INC	USD	602 964	508 101	0.03
1 440	MONOLITHIC POWER SYSTEMS INC	USD	550 996	553 018	0.03
8 238	MONOTARO CO LTD	JPY	149 276	122 247	0.01
13 047	MONSTER BEVERAGE CORP	USD	999 439	1 209 457	0.07
6 620	MOODY'S CORP	USD	1 865 012	1 800 441	0.10
48 910	MORGAN STANLEY	USD	3 537 419	3 720 095	0.21
12 178	MOSAIC CO	USD	378 372	575 167	0.03
5 553	MOTOROLA SOLUTIONS INC	USD	1 053 719	1 163 909	0.07
14 451	MOWI ASA	NOK	346 899	327 790	0.02
14 611	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	462 851	447 186	0.03
2 711	MSCI INC	USD	1 073 915	1 117 339	0.06
7 525	M&T BANK CORP	USD	1 198 584	1 199 410	0.07
50 874	MTR CORP LTD	HKD	284 232	265 814	0.01
1 756	MTU AERO ENGINES AG	EUR	408 148	318 880	0.02
4 606	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 256 750	1 079 600	0.06
22 138	MURATA MANUFACTURING CO LTD	JPY	1 460 690	1 205 201	0.07
14 464	M3 INC	JPY	625 490	415 006	0.02
3 848	NASDAQ INC	USD	546 020	586 974	0.03
115 698	NATIONAL AUSTRALIA BANK LTD	AUD	2 209 382	2 179 102	0.12
11 106	NATIONAL BANK OF CANADA	CAD	702 753	727 271	0.04
142 744	NATIONAL GRID PLC	GBP	1 842 077	1 823 789	0.10
6 376	NATURGY ENERGY GROUP SA	EUR	165 732	183 109	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
185 926	NATWEST GROUP PLC	GBP	525 136	492 941	0.03
8 090	NEC CORP	JPY	361 723	313 822	0.02
4 756	NEMETSCHEK SE	EUR	355 094	287 192	0.02
13 909	NESTE OYJ	EUR	633 054	614 219	0.03
102 689	NESTLE SA	CHF	11 901 800	11 953 018	0.67
7 352	NETAPP INC	USD	524 483	479 644	0.03
15 922	NETFLIX INC	USD	6 846 910	2 784 280	0.16
3 119	NEUROCRINE BIOSCIENCES INC	USD	311 107	304 040	0.02
49 400	NEW WORLD DEVELOPMENT CO LTD	HKD	245 884	177 216	0.01
38 761	NEWCREST MINING LTD	AUD	751 928	556 792	0.03
12 587	NEWELL BRANDS INC	USD	267 483	239 656	0.01
30 079	NEWMONT CORP	USD	1 708 386	1 794 814	0.10
12 920	NEWS CORP	USD	238 251	201 294	0.01
17 230	NEXI SPA	EUR	286 616	142 376	0.01
16 286	NEXON CO LTD	JPY	312 543	333 020	0.02
4 371	NEXT PLC	GBP	392 969	311 085	0.02
70 350	NEXTERA ENERGY INC	USD	4 909 366	5 449 311	0.31
8 383	NGK INSULATORS LTD	JPY	135 790	112 798	0.01
65 762	NIBE INDUSTRIER AB - B	SEK	602 264	492 859	0.03
2 075	NICE LTD	ILS	431 169	397 269	0.02
19 046	NIDEC CORP	JPY	1 602 665	1 174 822	0.07
10 000	NIHON M&A CENTER HOLDINGS INC	JPY	225 317	106 216	0.01
45 832	NIKE INC - B	USD	5 590 525	4 684 030	0.26
4 345	NINTENDO CO LTD	JPY	1 959 502	1 876 740	0.11
49	NIPPON BUILDING FUND INC	JPY	310 217	243 819	0.01
2 512	NIPPON EXPRESS HOLDINGS INC	JPY	160 956	136 273	0.01
27 255	NIPPON PAINT HOLDINGS CO LTD	JPY	287 842	202 825	0.01
68	NIPPON PROLOGIS REIT INC	JPY	196 271	167 178	0.01
1 590	NIPPON SHINYAKU CO LTD	JPY	123 779	96 555	0.01
28 140	NIPPON STEEL CORP	JPY	458 622	393 345	0.02
39 316	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 004 720	1 127 490	0.06
5 276	NIPPON YUSEN KK	JPY	227 620	360 005	0.02
12 911	NISOURCE INC	USD	341 222	380 745	0.02
4 012	NISSAN CHEMICAL CORP	JPY	203 711	184 572	0.01
76 366	NISSAN MOTOR CO LTD	JPY	440 039	296 909	0.02
6 530	NISSHIN SEIFUN GROUP INC	JPY	111 420	76 329	0.00
2 119	NISSIN FOODS HOLDINGS CO LTD	JPY	158 159	146 149	0.01
2 635	NITORI HOLDINGS CO LTD	JPY	424 360	250 107	0.01
4 650	NITTO DENKO CORP	JPY	308 136	300 519	0.02
1 527	NMC HEALTH PLC	GBP	45 101	-	0.00
8 883	NN GROUP NV	EUR	397 495	402 487	0.02
223 140	NOKIA OYJ	EUR	1 131 239	1 035 654	0.06
101 028	NOMURA HOLDINGS INC	JPY	476 433	368 774	0.02
3 915	NOMURA REAL ESTATE HOLDINGS INC	JPY	89 662	95 818	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
140	NOMURA REAL ESTATE MASTER FUND INC	JPY	208 328	174 568	0.01
11 015	NOMURA RESEARCH INSTITUTE LTD	JPY	311 037	292 695	0.02
105 399	NORDEA BANK ABP	SEK	1 020 472	925 689	0.05
2 765	NORDSON CORP	USD	586 139	559 747	0.03
8 776	NORFOLK SOUTHERN CORP	USD	2 021 417	1 994 697	0.11
44 214	NORSK HYDRO ASA	NOK	250 428	246 854	0.01
36 374	NORTHERN STAR RESOURCES LTD	AUD	310 389	171 083	0.01
6 486	NORTHERN TRUST CORP	USD	686 277	625 769	0.04
7 445	NORTHLAND POWER INC	CAD	244 657	221 170	0.01
19 127	NORTONLIFELock INC	USD	462 838	420 029	0.02
78 004	NOVARTIS AG - REG	CHF	6 827 943	6 587 331	0.37
60 001	NOVO NORDISK A/S	DKK	4 757 721	6 640 022	0.37
3 072	NOVOCURE LTD	USD	392 120	213 504	0.01
6 754	NOVOZYMES A/S - B	DKK	407 282	404 480	0.02
8 050	NRG ENERGY INC	USD	306 740	307 269	0.02
20 792	NTT DATA CORP	JPY	319 530	287 113	0.02
11 080	NUCOR CORP	USD	965 324	1 156 863	0.06
21 623	NUTRIEN LTD	CAD	1 402 435	1 718 377	0.10
2 199	NUVEI CORP	CAD	171 865	79 305	0.00
90 025	NVIDIA CORP	USD	13 622 799	13 646 889	0.75
109	NVR INC	USD	452 710	436 451	0.02
10 424	NXP SEMICONDUCTORS NV	USD	1 653 368	1 543 065	0.09
21 334	OBAYASHI CORP	JPY	194 433	154 680	0.01
2 336	OBIC CO LTD	JPY	360 966	329 968	0.02
16 057	OCADO GROUP PLC	GBP	334 098	152 345	0.01
33 559	OCCIDENTAL PETROLEUM CORP	USD	753 094	1 975 954	0.11
9 706	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	220 951	130 385	0.01
26 664	OJI HOLDINGS CORP	JPY	145 642	115 406	0.01
4 853	OKTA INC	USD	888 341	438 711	0.02
4 196	OLD DOMINION FREIGHT LINE INC	USD	945 186	1 075 351	0.06
39 294	OLYMPUS CORP	JPY	709 194	788 599	0.04
6 988	OMNICOM GROUP INC	USD	521 351	444 507	0.02
6 068	OMRON CORP	JPY	427 792	307 788	0.02
8 659	OMV AG	EUR	439 913	405 192	0.02
14 164	ON SEMICONDUCTOR CORP	USD	525 215	712 591	0.04
16 601	ONEOK INC	USD	976 628	921 356	0.05
2 452	ONEX CORP	CAD	157 046	121 847	0.01
12 117	ONO PHARMACEUTICAL CO LTD	JPY	285 735	310 562	0.02
2 700	OPEN HOUSE CO LTD	JPY	148 493	107 320	0.01
8 934	OPEN TEXT CORP	CAD	393 489	337 227	0.02
59 336	ORACLE CORP	USD	4 085 117	4 145 806	0.23
1 297	ORACLE CORP JAPAN	JPY	112 566	75 039	0.00
65 591	ORANGE SA	EUR	860 135	769 379	0.04
2 215	O'REILLY AUTOMOTIVE INC	USD	1 090 200	1 399 348	0.08

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 398	ORICA LTD	AUD	160 209	145 289	0.01
7 660	ORIENTAL LAND	JPY	1 158 868	1 066 778	0.06
57 903	ORIGIN ENERGY LTD	AUD	253 395	228 147	0.01
8 625	ORION OYJ - B	EUR	338 249	384 124	0.02
40 112	ORIX CORP	JPY	690 467	672 002	0.04
24 693	ORKLA ASA	NOK	232 165	196 750	0.01
6 219	ORSTED AS	DKK	717 968	648 622	0.04
12 286	OSAKA GAS CO LTD	JPY	226 752	234 768	0.01
17 027	OTIS WORLDWIDE CORP	USD	1 327 880	1 203 298	0.07
3 748	OTSUKA CORP	JPY	168 277	111 043	0.01
12 792	OTSUKA HOLDINGS CO LTD	JPY	519 142	453 659	0.03
111 363	OVERSEA-CHINESE BANKING CORP LTD	SGD	930 729	911 423	0.05
5 556	OWENS CORNING	USD	453 051	412 866	0.02
14 652	PACCAR INC	USD	1 194 509	1 206 446	0.07
3 123	PACKAGING CORP OF AMERICA	USD	383 060	429 413	0.02
53 280	PALANTIR TECHNOLOGIES INC	USD	1 199 124	483 250	0.03
3 922	PALO ALTO NETWORKS INC	USD	1 431 101	1 937 233	0.11
6 914	PAN AMERICAN SILVER CORP	CAD	196 021	135 555	0.01
13 597	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	241 569	216 683	0.01
72 558	PANASONIC HOLDINGS CORP	JPY	766 887	585 623	0.03
3 288	PANDORA A/S	DKK	286 712	206 386	0.01
22 985	PARAMOUNT GLOBAL - B	USD	805 796	567 270	0.03
5 301	PARKER-HANNIFIN CORP	USD	1 329 424	1 304 311	0.07
5 008	PARKLAND CORP/CANADA	CAD	154 199	135 729	0.01
746	PARTNERS GROUP HOLDING AG	CHF	910 441	670 272	0.04
13 202	PAYCHEX INC - AK9420	USD	1 337 890	1 503 312	0.08
1 677	PAYCOM SOFTWARE INC	USD	537 264	469 761	0.03
40 493	PAYPAL HOLDINGS INC	USD	6 431 789	2 828 031	0.16
24 880	PEARSON PLC	GBP	236 518	226 567	0.01
9 304	PELTON INTERACTIVE INC - A	USD	701 804	85 411	0.00
18 082	PEMBINA PIPELINE CORP	CAD	586 420	637 814	0.04
9 565	PENTAIR PLC	USD	508 725	437 790	0.02
48 990	PEPSICO INC	USD	7 137 184	8 164 673	0.46
3 734	PERKINELMER INC	USD	488 993	531 049	0.03
6 888	PERNOD RICARD SA	EUR	1 351 685	1 262 346	0.07
10 491	PERSIMMON PLC	GBP	358 171	237 373	0.01
5 791	PERSOL HOLDINGS CO LTD	JPY	118 796	105 117	0.01
202 033	PFIZER INC	USD	8 590 552	10 592 589	0.59
48 954	PG&E CORP	USD	523 763	488 561	0.03
55 769	PHILIP MORRIS INTERNATIONAL INC	USD	5 085 170	5 506 631	0.31
15 774	PHILLIPS 66	USD	1 339 905	1 293 310	0.07
23 002	PHOENIX GROUP HOLDINGS PLC	GBP	217 204	164 935	0.01
18 500	PINTEREST INC - A	USD	780 570	335 960	0.02
8 429	PIONEER NATURAL RESOURCES CO	USD	1 456 163	1 880 341	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
28 830	PLUG POWER INC	USD	880 110	477 713	0.03
16 144	PNC FINANCIAL SERVICES GROUP INC	USD	2 686 506	2 547 039	0.14
1 318	POOL CORP	USD	536 931	462 921	0.03
7 537	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	639 145	497 358	0.03
17 176	POSTE ITALIANE SPA	EUR	197 314	160 030	0.01
45 408	POWER ASSETS HOLDINGS LTD	HKD	294 424	285 574	0.02
26 709	POWER CORP OF CANADA	CAD	715 573	685 779	0.04
8 778	PPG INDUSTRIES INC	USD	1 179 342	1 003 677	0.06
24 681	PPL CORP	USD	731 171	669 596	0.04
11 873	PRINCIPAL FINANCIAL GROUP INC	USD	747 339	792 998	0.04
86 382	PROCTER & GAMBLE CO	USD	11 455 612	12 420 867	0.69
22 610	PROGRESSIVE CORP	USD	2 064 239	2 628 865	0.15
26 750	PROLOGIS INC	USD	3 089 362	3 147 138	0.18
33 756	PROSUS NV	EUR	2 527 130	2 204 932	0.12
16 178	PROXIMUS SADP	EUR	308 391	237 885	0.01
12 427	PRUDENTIAL FINANCIAL INC	USD	1 195 580	1 189 015	0.07
90 293	PRUDENTIAL PLC	GBP	1 589 287	1 114 163	0.06
8 375	PRYSMIAN SPA	EUR	245 720	229 485	0.01
3 681	PTC INC	USD	375 855	391 438	0.02
16 625	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	990 831	1 052 030	0.06
5 189	PUBLIC STORAGE	USD	1 399 347	1 622 445	0.09
7 496	PUBLICIS GROUPE SA	EUR	428 067	365 660	0.02
8 324	PULTEGROUP INC	USD	357 132	329 880	0.02
3 471	PUMA SE	EUR	326 164	228 031	0.01
30 383	QANTAS AIRWAYS LTD	AUD	117 742	93 389	0.01
53 359	QBE INSURANCE GROUP LTD	AUD	444 579	445 804	0.02
7 589	QIAGEN NV	EUR	340 856	354 646	0.02
3 624	QORVO INC	USD	457 997	341 816	0.02
40 213	QUALCOMM INC	USD	4 845 797	5 136 809	0.29
6 738	QUANTA SERVICES INC	USD	801 798	844 541	0.05
5 496	QUEBECOR INC	CAD	133 200	117 212	0.01
4 033	QUEST DIAGNOSTICS INC	USD	487 094	536 308	0.03
28 545	RAKUTEN GROUP INC	JPY	270 153	128 590	0.01
6 020	RAMSAY HEALTH CARE LTD	AUD	285 288	303 183	0.02
3 931	RANDSTAD NV	EUR	244 505	189 866	0.01
168	RATIONAL AG	EUR	151 345	97 390	0.01
6 089	RAYMOND JAMES FINANCIAL INC	USD	461 123	544 417	0.03
55 625	RAYTHEON TECHNOLOGIES CORP	USD	4 720 678	5 346 119	0.30
1 737	REA GROUP LTD	AUD	158 387	133 573	0.01
18 604	REALTY INCOME CORP	USD	1 261 827	1 269 909	0.07
23 484	RECKITT BENCKISER GROUP PLC	GBP	1 930 974	1 759 779	0.10
3 438	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	171 141	149 198	0.01
49 340	RECRUIT HOLDINGS CO LTD	JPY	2 136 682	1 450 909	0.08
14 231	RED ELECTRICA CORP SA	EUR	282 599	268 172	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
25 964	REECE LTD	AUD	358 234	246 026	0.01
5 066	REGENCY CENTERS CORP	USD	320 442	300 464	0.02
4 108	REGENERON PHARMACEUTICALS INC	USD	2 202 349	2 428 362	0.14
31 341	REGIONS FINANCIAL CORP	USD	589 342	587 644	0.03
63 604	RELX PLC	GBP	1 662 184	1 719 533	0.10
748	REMY COINTREAU SA	EUR	127 253	130 359	0.01
6 320	RENAULT SA	EUR	285 195	157 186	0.01
41 416	RENESAS ELECTRONICS CORP	JPY	412 187	375 885	0.02
61 129	RENTOKIL INITIAL PLC	GBP	392 727	352 351	0.02
47 705	REPSOL SA	EUR	600 485	700 718	0.04
8 242	REPUBLIC SERVICES INC	USD	904 788	1 078 631	0.06
4 791	RESMED INC	USD	920 827	1 004 337	0.06
67 712	RESONA HOLDINGS INC	JPY	285 821	253 244	0.01
13 078	RESTAURANT BRANDS INTERNATIONAL INC	CAD	789 940	654 649	0.04
22 014	RICOH CO LTD	JPY	211 185	171 925	0.01
2 565	RINGCENTRAL INC - A	USD	553 453	134 047	0.01
15 142	RIO TINTO LTD	AUD	1 160 613	1 069 334	0.06
40 901	RIO TINTO PLC	GBP	2 665 084	2 442 255	0.14
5 111	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	91 580	79 324	0.00
7 223	RITCHIE BROS AUCTIONEERS INC	CAD	398 282	468 963	0.03
5 868	RIVIAN AUTOMOTIVE INC	USD	628 397	151 042	0.01
3 660	ROBERT HALF INTERNATIONAL INC	USD	292 474	274 097	0.02
18 733	ROBLOX CORP - A	USD	560 849	615 566	0.03
24 810	ROCHE HOLDING AG	CHF	8 562 070	8 254 998	0.46
1 052	ROCHE HOLDING AG - BR	CHF	392 284	404 807	0.02
5 079	ROCKWELL AUTOMATION INC	USD	1 229 041	1 012 295	0.06
978	ROCKWOOL A/S	DKK	302 531	219 637	0.01
11 651	ROGERS COMMUNICATIONS INC - B	CAD	574 528	557 114	0.03
2 907	ROHM CO LTD	JPY	240 545	202 423	0.01
3 870	ROKU INC	USD	850 084	317 882	0.02
7 280	ROLLINS INC	USD	220 731	254 218	0.01
275 099	ROLLS-ROYCE HOLDINGS PLC	GBP	523 424	277 145	0.02
4 053	ROPER TECHNOLOGIES INC	USD	1 666 341	1 599 516	0.09
11 683	ROSS STORES INC	USD	1 240 575	820 497	0.05
51 212	ROYAL BANK OF CANADA	CAD	4 723 976	4 948 407	0.28
7 539	ROYAL CARIBBEAN CRUISES LTD	USD	678 558	263 186	0.01
11 297	ROYALTY PHARMA PLC	USD	462 887	474 926	0.03
4 265	RPM INTERNATIONAL INC	USD	347 123	335 741	0.02
26 685	RWE AG	EUR	979 091	978 656	0.05
11 237	SAFRAN SA	EUR	1 512 073	1 106 753	0.06
5 295	SAGAX AB	SEK	196 214	97 504	0.01
33 633	SAGE GROUP PLC	GBP	308 630	259 301	0.01
34 945	SALESFORCE INC	USD	7 182 904	5 767 323	0.32
16 397	SAMPO OYJ - A	EUR	751 881	711 746	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
79 859	SANDS CHINA LTD	HKD	313 046	190 515	0.01
47 799	SANDVIK AB	SEK	1 010 853	773 607	0.04
41 127	SANOFI	EUR	4 029 916	4 142 256	0.23
148 457	SANTOS LTD	AUD	783 981	757 468	0.04
38 025	SAP SE	EUR	4 826 093	3 455 749	0.19
8 174	SAPUTO INC	CAD	227 066	177 874	0.01
862	SARTORIUS AG	EUR	328 433	300 453	0.02
909	SARTORIUS STEDIM BIOTECH	EUR	294 868	284 429	0.02
3 576	SBA COMMUNICATIONS CORP	USD	993 854	1 144 499	0.06
8 045	SBI HOLDINGS INC/JAPAN	JPY	195 826	157 223	0.01
269 640	SCENTRE GROUP	AUD	609 217	480 224	0.03
1 339	SCHINDLER HOLDING AG	CHF	339 370	243 496	0.01
662	SCHINDLER HOLDING AG - REG	CHF	163 752	118 655	0.01
50 770	SCHLUMBERGER NV	USD	1 802 582	1 815 535	0.10
20 022	SCHNEIDER ELECTRIC SE	EUR	2 682 842	2 363 223	0.13
4 087	SCHRODERS PLC (ISIN GB0002405495)	GBP	175 726	132 630	0.01
2 748	SCOUT24 SE	EUR	207 412	140 743	0.01
5 100	SCSK CORP	JPY	91 309	86 192	0.00
13 327	SEA LTD	USD	2 341 367	891 043	0.05
6 588	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	469 368	470 647	0.03
4 509	SEAGEN INC	USD	584 951	797 822	0.04
4 871	SEALED AIR CORP	USD	236 969	281 154	0.02
910	SEB SA	EUR	138 880	87 097	0.00
6 892	SECOM CO LTD	JPY	556 954	425 274	0.02
10 295	SECURITAS AB - B	SEK	156 208	88 529	0.00
11 054	SEEK LTD	AUD	205 974	159 624	0.01
39 532	SEGRO PLC	GBP	531 027	468 981	0.03
3 897	SEI INVESTMENTS CO	USD	230 404	210 516	0.01
9 212	SEIKO EPSON CORP	JPY	147 225	130 191	0.01
12 432	SEKISUI CHEMICAL CO LTD	JPY	206 737	169 933	0.01
20 265	SEKISUI HOUSE LTD	JPY	395 557	354 494	0.02
10 499	SEMPRA ENERGY	USD	1 404 144	1 577 685	0.09
9 768	SENSATA TECHNOLOGIES HOLDING PLC	USD	477 413	403 516	0.02
7 285	SERVICENOW INC	USD	3 257 574	3 464 163	0.19
31 218	SEVEN & I HOLDINGS CO LTD	JPY	1 306 792	1 210 299	0.07
8 228	SEVERN TRENT PLC	GBP	271 141	271 709	0.02
10 520	SG HOLDINGS CO LTD	JPY	201 517	177 250	0.01
197	SGS SA - REG	CHF	552 377	449 604	0.03
7 032	SHARP CORP/JAPAN	JPY	96 263	54 297	0.00
23 156	SHAW COMMUNICATIONS INC	CAD	569 570	680 899	0.04
273 773	SHELL PLC	GBP	6 790 145	7 095 550	0.40
9 322	SHERWIN-WILLIAMS CO	USD	2 202 375	2 087 289	0.12
7 752	SHIMADZU CORP	JPY	257 880	244 791	0.01
2 457	SHIMANO INC	JPY	504 564	414 519	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
18 163	SHIMIZU CORP	JPY	145 282	100 270	0.01
14 809	SHIN-ETSU CHEMICAL CO LTD	JPY	2 039 854	1 667 790	0.09
8 676	SHIONOGI & CO LTD	JPY	515 645	437 775	0.02
17 218	SHISEIDO CO LTD	JPY	1 067 674	690 215	0.04
14 634	SHIZUOKA BANK LTD	JPY	112 123	87 790	0.00
37 360	SHOPIFY INC	CAD	3 127 814	1 164 891	0.07
28 066	SIEMENS AG - REG	EUR	3 753 176	2 848 776	0.16
13 139	SIEMENS ENERGY AG	EUR	337 423	192 100	0.01
7 838	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	171 271	146 759	0.01
13 063	SIEMENS HEALTHINEERS AG	EUR	734 408	662 214	0.04
1 994	SIGNATURE BANK/NEW YORK NY	USD	618 557	357 345	0.02
5 523	SIKA AG	CHF	1 481 628	1 269 142	0.07
10 804	SIMON PROPERTY GROUP INC	USD	1 463 811	1 025 516	0.06
49 355	SINCH AB	SEK	470 911	160 360	0.01
44 097	SINGAPORE AIRLINES LTD	SGD	165 689	161 597	0.01
26 387	SINGAPORE EXCHANGE LTD	SGD	179 090	179 364	0.01
118 859	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	339 617	348 456	0.02
271 458	SINGAPORE TELECOMMUNICATIONS LTD	SGD	545 458	493 490	0.03
109 603	SINO LAND CO LTD	HKD	159 120	161 745	0.01
32 873	SIRIUS XM HOLDINGS INC	USD	205 764	201 511	0.01
44 000	SITC INTERNATIONAL HOLDINGS CO LTD	HKD	184 336	124 481	0.01
53 507	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	609 050	524 240	0.03
21 226	SKANSKA AB - B	SEK	446 271	324 788	0.02
12 571	SKF AB - B	SEK	266 287	184 626	0.01
5 437	SKYWORKS SOLUTIONS INC	USD	707 781	503 684	0.03
2 239	SMC CORP	JPY	1 127 328	996 594	0.06
43 484	SMITH & NEPHEW PLC	GBP	789 877	606 015	0.03
13 009	SMITHS GROUP PLC	GBP	263 046	221 115	0.01
8 090	SMURFIT KAPPA GROUP PLC	EUR	353 691	271 323	0.02
66 296	SNAM SPA	EUR	352 432	346 476	0.02
35 651	SNAP INC	USD	1 340 912	468 098	0.03
2 780	SNAP-ON INC	USD	558 896	547 743	0.03
6 925	SNOWFLAKE INC - A	USD	2 080 418	962 991	0.05
26 653	SOCIETE GENERALE SA	EUR	813 358	582 087	0.03
1 366	SODEXO SA (ISIN FR0000121220)	EUR	129 279	95 767	0.01
1 543	SODEXO SA (ISIN FR0013536729)	EUR	151 542	108 176	0.01
507	SOFINA SA	EUR	175 910	103 358	0.01
94 478	SOFTBANK CORP	JPY	1 219 978	1 047 669	0.06
39 640	SOFTBANK GROUP CORP	JPY	2 087 981	1 527 477	0.09
1 727	SOLAREDGE TECHNOLOGIES INC	USD	481 534	472 645	0.03
2 437	SOLVAY SA	EUR	278 880	196 993	0.01
10 267	SOMPO HOLDINGS INC	JPY	415 299	452 154	0.03
14 981	SONIC HEALTHCARE LTD	AUD	357 253	340 053	0.02
1 765	SONOVA HOLDING AG	CHF	501 261	560 442	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
45 817	SONY GROUP CORP	JPY	3 963 742	3 741 780	0.21
39 268	SOUTHERN CO	USD	2 447 745	2 800 201	0.16
4 865	SOUTHWEST AIRLINES CO	USD	239 153	175 724	0.01
153 326	SOUTH32 LTD	AUD	354 929	415 405	0.02
12 765	S&P GLOBAL INC	USD	4 294 059	4 302 571	0.24
121 555	SPARK NEW ZEALAND LTD	NZD	383 274	362 772	0.02
2 425	SPIRAX-SARCO ENGINEERING PLC	GBP	366 577	290 925	0.02
5 311	SPLUNK INC	USD	722 885	469 811	0.03
2 787	SQUARE ENIX HOLDINGS CO LTD	JPY	144 733	123 292	0.01
7 524	SS&C TECHNOLOGIES HOLDINGS INC	USD	496 616	436 919	0.02
35 037	SSE PLC	GBP	670 439	687 653	0.04
17 761	ST JAMES'S PLACE PLC	GBP	300 160	237 819	0.01
86 047	STANDARD CHARTERED PLC	GBP	621 106	646 467	0.04
7 333	STANLEY BLACK & DECKER INC	USD	1 160 598	768 938	0.04
43 860	STARBUCKS CORP	USD	3 934 540	3 350 465	0.19
12 021	STATE STREET CORP	USD	963 454	741 095	0.04
6 524	STEEL DYNAMICS INC	USD	301 831	431 563	0.02
66 944	STELLANTIS NV	EUR	1 070 138	825 282	0.05
3 288	STERIS PLC	USD	618 921	677 821	0.04
22 452	STMICROELECTRONICS NV	EUR	753 828	704 173	0.04
78 482	STOCKLAND	AUD	242 936	194 822	0.01
19 126	STORA ENSO OYJ - R	EUR	309 838	299 229	0.02
3 400	STRAUMANN HOLDING AG	CHF	437 141	407 160	0.02
13 009	STRYKER CORP	USD	2 965 444	2 587 880	0.15
20 182	SUBARU CORP	JPY	441 697	358 241	0.02
10 915	SUMCO CORP	JPY	204 371	141 323	0.01
49 010	SUMITOMO CHEMICAL CO LTD	JPY	232 301	191 559	0.01
52 202	SUMITOMO CORP	JPY	756 069	713 548	0.04
24 829	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	338 644	273 959	0.02
8 093	SUMITOMO METAL MINING CO LTD	JPY	300 165	253 176	0.01
42 945	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 494 776	1 274 551	0.07
11 141	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	387 159	342 787	0.02
10 131	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	340 771	267 192	0.01
3 813	SUN COMMUNITIES INC	USD	631 082	607 640	0.03
43 075	SUN HUNG KAI PROPERTIES LTD	HKD	607 298	508 866	0.03
19 261	SUN LIFE FINANCIAL INC	CAD	915 445	880 683	0.05
47 903	SUNCOR ENERGY INC	CAD	1 264 279	1 677 076	0.09
41 510	SUNCORP GROUP LTD	AUD	351 969	313 411	0.02
4 595	SUNTORY BEVERAGE & FOOD LTD	JPY	183 369	173 511	0.01
12 097	SUZUKI MOTOR CORP	JPY	522 043	379 681	0.02
2 399	SVB FINANCIAL GROUP	USD	1 117 682	947 581	0.05
19 919	SVENSKA CELLULOSA AB SCA - B	SEK	300 572	297 014	0.02
47 953	SVENSKA HANDELSBANKEN AB	SEK	494 919	409 084	0.02
951	SWATCH GROUP AG	CHF	279 337	224 989	0.01

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 730	SWATCH GROUP AG - REG	CHF	97 664	76 689	0.00
29 773	SWEDBANK AB - A	SEK	528 503	375 671	0.02
51 945	SWEDISH MATCH AB	SEK	349 679	528 199	0.03
16 427	SWIRE PACIFIC LTD - A	HKD	129 836	97 868	0.01
38 557	SWIRE PROPERTIES LTD	HKD	117 489	95 717	0.01
1 037	SWISS LIFE HOLDING AG - REG	CHF	520 197	503 668	0.03
4 551	SWISS PRIME SITE AG - REG	CHF	443 966	398 111	0.02
13 150	SWISS RE AG	CHF	1 221 401	1 016 138	0.06
852	SWISSCOM AG - REG	CHF	461 520	469 345	0.03
4 365	SYMRISE AG	EUR	504 053	473 908	0.03
17 992	SYNCHRONY FINANCIAL	USD	706 291	496 939	0.03
6 102	SYNOPSIS INC	USD	1 381 785	1 853 177	0.10
20 531	SYSCO CORP	USD	1 577 835	1 739 181	0.10
5 560	SYSMEX CORP	JPY	488 486	334 202	0.02
7 389	T ROWE PRICE GROUP INC	USD	1 101 513	839 464	0.05
6 287	TAISEI CORP	JPY	227 898	195 521	0.01
4 977	TAIYO NIPPON SANZO CORP	JPY	98 646	79 241	0.00
60 512	TAKEDA PHARMACEUTICAL CO LTD	JPY	2 038 199	1 700 598	0.10
7 343	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	993 438	899 738	0.05
7 791	TARGA RESOURCES CORP	USD	561 091	464 889	0.03
17 395	TARGET CORP	USD	3 011 228	2 456 696	0.14
119 890	TAYLOR WIMPEY PLC	GBP	258 356	169 851	0.01
32 252	TC ENERGY CORP	CAD	1 563 499	1 667 203	0.09
17 454	T&D HOLDINGS INC	JPY	221 048	208 644	0.01
12 819	TDK CORP	JPY	459 733	395 360	0.02
13 198	TE CONNECTIVITY LTD	USD	1 550 492	1 493 354	0.08
45 219	TECHTRONIC INDUSTRIES CO LTD	HKD	596 295	471 670	0.03
15 547	TECK RESOURCES LTD - B	CAD	354 316	474 393	0.03
4 737	TELADOC HEALTH INC	USD	715 699	157 316	0.01
327 589	TELECOM ITALIA SPA/MILANO	EUR	165 468	85 517	0.00
1 534	TELEDYNE TECHNOLOGIES INC	USD	603 208	575 419	0.03
1 540	TELEFLEX INC	USD	533 274	378 609	0.02
95 960	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	982 106	714 217	0.04
34 228	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	100 999	98 047	0.01
173 241	TELEFONICA SA	EUR	903 175	880 580	0.05
37 331	TELENOR ASA	NOK	614 395	494 990	0.03
1 931	TELEPERFORMANCE	EUR	597 738	592 103	0.03
16 466	TELE2 AB	SEK	229 125	187 198	0.01
87 395	TELIA CO AB	SEK	368 037	334 147	0.02
215 567	TELSTRA CORP LTD	AUD	569 759	570 693	0.03
14 831	TELUS CORP	CAD	308 925	329 636	0.02
2 210	TEMENOS AG - REG	CHF	314 245	188 409	0.01
15 525	TENARIS SA	EUR	175 414	199 150	0.01
5 359	TERADYNE INC	USD	526 186	479 898	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
46 257	TERNA - RETE ELETTRICA NAZIONALE	EUR	325 751	362 115	0.02
29 184	TERUMO CORP	JPY	991 169	878 173	0.05
252 744	TESCO PLC	GBP	930 579	784 283	0.04
31 817	TESLA INC	USD	18 526 051	21 426 203	1.19
36 263	TEVA PHARMACEUTICAL INDUSTRIES LTD - ADR	USD	385 408	272 698	0.02
33 114	TEXAS INSTRUMENTS INC	USD	5 072 618	5 087 966	0.29
2 753	TFI INTERNATIONAL INC	CAD	275 480	220 531	0.01
3 507	THALES SA	EUR	361 163	429 151	0.02
14 122	THERMO FISHER SCIENTIFIC INC	USD	6 254 853	7 672 200	0.43
5 603	THOMSON REUTERS RG	CAD	479 485	582 877	0.03
7 000	TIS INC	JPY	164 832	183 173	0.01
45 865	TJX COS INC	USD	2 778 307	2 561 560	0.14
23 890	T-MOBILE US INC	USD	2 690 392	3 214 161	0.18
1 842	TMX GROUP LTD	CAD	188 143	187 067	0.01
6 241	TOBU RAILWAY CO LTD	JPY	178 814	142 180	0.01
3 664	TOHO CO LTD/TOKYO	JPY	146 782	132 287	0.01
20 596	TOKIO MARINE HOLDINGS INC	JPY	1 079 627	1 198 117	0.07
50 199	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	183 891	209 509	0.01
5 726	TOKYO ELECTRON LTD	JPY	2 014 417	1 867 150	0.10
12 300	TOKYO GAS CO LTD	JPY	268 367	254 139	0.01
16 447	TOKYU CORP	JPY	253 255	193 458	0.01
8 612	TOPPAN INC	JPY	149 263	143 708	0.01
2 722	TOROMONT INDUSTRIES LTD	CAD	211 007	219 630	0.01
65 755	TORONTO-DOMINION BANK	CAD	4 259 761	4 302 877	0.24
18 242	TOSHIBA CORP	JPY	682 284	740 529	0.04
8 558	TOSOH CORP	JPY	135 213	106 144	0.01
90 844	TOTALENERGIES SE	EUR	4 510 322	4 783 783	0.27
4 627	TOTO LTD	JPY	209 693	152 581	0.01
10 294	TOURMALINE OIL CORP	CAD	351 410	534 123	0.03
4 793	TOYOTA INDUSTRIES CORP	JPY	333 335	296 354	0.02
391 850	TOYOTA MOTOR CORP	JPY	6 135 532	6 057 081	0.34
7 025	TOYOTA TSUSHO CORP	JPY	271 319	229 073	0.01
4 790	TRACTOR SUPPLY CO	USD	812 756	928 542	0.05
18 070	TRADE DESK INC - A	USD	1 073 404	756 952	0.04
3 456	TRADEWEB MARKETS INC	USD	263 597	235 872	0.01
9 773	TRANE TECHNOLOGIES PLC	USD	1 346 317	1 269 220	0.07
9 096	TRANSUNION	USD	813 413	727 589	0.04
124 985	TRANSURBAN GROUP	AUD	1 236 742	1 235 880	0.07
8 088	TRAVELERS COS INC	USD	1 176 688	1 367 923	0.08
47 424	TREASURY WINE ESTATES LTD	AUD	418 477	370 130	0.02
4 433	TREND MICRO INC/JAPAN	JPY	235 102	216 013	0.01
8 252	TRIMBLE INC	USD	495 082	480 514	0.03
51 671	TRUIST FINANCIAL CORP	USD	2 757 677	2 450 756	0.14
20 506	TRYG A/S	DKK	486 381	459 366	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 538	TWILIO INC - A	USD	1 316 830	464 140	0.03
26 289	TWITTER INC	USD	1 135 754	982 946	0.06
1 347	TYLER TECHNOLOGIES INC	USD	523 071	447 851	0.03
9 691	TYSON FOODS INC - A	USD	754 044	834 007	0.05
60 324	UBER TECHNOLOGIES INC	USD	2 297 522	1 234 229	0.07
3 086	UBISOFT ENTERTAINMENT SA	EUR	212 810	135 180	0.01
136 705	UBS GROUP AG	CHF	2 054 677	2 197 534	0.12
4 157	UCB SA	EUR	406 510	350 456	0.02
10 165	UDR INC	USD	493 995	467 997	0.03
6 879	UGI CORP	USD	298 179	265 598	0.01
1 698	ULTA BEAUTY INC	USD	526 462	654 545	0.04
11 665	UMICORE SA	EUR	525 747	406 343	0.02
4 101	UNIBAIL RODAMCO REITS	EUR	445 888	208 582	0.01
13 266	UNICHARM CORP	JPY	495 707	443 323	0.02
69 529	UNICREDIT SPA	EUR	887 338	658 927	0.04
89 004	UNILEVER PLC	GBP	4 897 470	4 022 261	0.23
23 755	UNION PACIFIC CORP	USD	4 858 852	5 066 466	0.28
3 008	UNIPER SE	EUR	105 046	44 561	0.00
3 189	UNITED INTERNET AG - REG	EUR	124 750	90 783	0.01
38 759	UNITED OVERSEAS BANK LTD	SGD	749 378	731 067	0.04
27 223	UNITED PARCEL SERVICE INC - B	USD	4 466 700	4 969 286	0.28
3 247	UNITED RENTALS INC	USD	845 403	788 729	0.04
22 418	UNITED UTILITIES GROUP PLC	GBP	280 824	277 714	0.02
34 187	UNITEDHEALTH GROUP INC	USD	12 663 074	17 559 468	0.97
11 570	UNITY SOFTWARE INC	USD	587 574	426 007	0.02
2 404	UNIVERSAL HEALTH SERVICES INC - B	USD	323 927	242 107	0.01
34 757	UNIVERSAL MUSIC GROUP NV	EUR	810 744	695 267	0.04
15 267	UOL GROUP LTD	SGD	81 512	80 740	0.00
17 548	UPM-KYMMENE OYJ	EUR	603 995	532 205	0.03
1 347	UPSTART HOLDINGS INC	USD	231 595	42 592	0.00
54 348	US BANCORP/MN	USD	2 915 103	2 501 095	0.14
7 216	USS CO LTD	JPY	127 561	124 768	0.01
1 330	VAIL RESORTS INC	USD	351 146	290 007	0.02
7 576	VALEO	EUR	239 148	145 932	0.01
13 441	VALERO ENERGY CORP	USD	1 060 062	1 428 509	0.08
888	VAT GROUP AG	CHF	413 677	211 105	0.01
4 559	VEEVA SYSTEMS INC	USD	969 898	902 864	0.05
13 124	VENTAS INC	USD	726 635	674 967	0.04
9 153	VENTURE CORP LTD	SGD	119 084	109 373	0.01
21 550	VEOLIA ENVIRONNEMENT SA	EUR	617 429	524 711	0.03
4 147	VERBUND AG	EUR	369 215	404 717	0.02
3 287	VERISIGN INC	USD	663 092	550 014	0.03
6 207	VERISK ANALYTICS INC - A	USD	1 108 043	1 074 370	0.06
147 171	VERIZON COMMUNICATIONS INC	USD	8 213 502	7 468 928	0.42

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 856	VERTEX PHARMACEUTICALS INC	USD	2 116 213	2 777 322	0.16
42 368	VESTAS WIND SYSTEMS A/S	DKK	1 137 989	892 823	0.05
10 976	VF CORP	USD	837 031	484 810	0.03
39 761	VIATRIS INC	USD	654 141	416 298	0.02
40 876	VICI PROPERTIES INC	USD	1 109 216	1 217 696	0.07
127 214	VICINITY CENTRES	AUD	176 234	160 521	0.01
2 753	VIFOR PHARMA AG	CHF	447 084	491 573	0.03
17 705	VINCI SA	EUR	1 845 479	1 572 583	0.09
60 495	VISA INC	USD	12 057 224	11 910 860	0.67
14 281	VISTRA CORP	USD	302 295	326 321	0.02
25 512	VIVENDI SE	EUR	257 751	258 607	0.01
6 899	VMWARE INC - A	USD	774 341	786 348	0.04
897 098	VODAFONE GROUP PLC	GBP	1 593 115	1 380 004	0.08
3 816	VOESTALPINE AG	EUR	128 685	80 906	0.00
1 067	VOLKSWAGEN AG	EUR	256 611	193 985	0.01
6 101	VOLKSWAGEN AG - PFD	EUR	1 209 961	812 722	0.05
6 583	VOLVO AB	SEK	168 931	105 740	0.01
47 001	VOLVO AB - B	SEK	929 524	726 430	0.04
30 016	VONOVIA SE	EUR	1 562 911	922 579	0.05
5 357	VORNADO REALTY TRUST	USD	276 794	153 157	0.01
4 363	VULCAN MATERIALS CO	USD	680 820	619 982	0.03
6 969	W R BERKLEY CORP - C	USD	332 479	475 704	0.03
24 190	WALGREENS BOOTS ALLIANCE INC	USD	1 291 021	916 801	0.05
54 349	WALMART INC	USD	7 103 525	6 607 751	0.37
64 515	WALT DISNEY CO	USD	9 165 696	6 090 216	0.34
10 557	WAREHOUSES DE PAUW CVA	EUR	388 338	331 104	0.02
72 669	WARNER BROS DISCOVERY INC	USD	2 195 517	975 218	0.05
15 563	WARTSILA OYJ ABP	EUR	201 393	120 889	0.01
7 118	WASHINGTON H SOUL PATTINSON & CO LTD	AUD	162 613	115 219	0.01
10 757	WASTE CONNECTIONS INC	USD	1 216 535	1 333 438	0.07
16 102	WASTE MANAGEMENT INC	USD	2 137 959	2 463 284	0.14
2 007	WATERS CORP	USD	550 924	664 277	0.04
2 436	WAYFAIR INC	USD	459 001	106 112	0.01
5 911	WEBSTER FINANCIAL CORP	USD	365 291	249 149	0.01
10 370	WEC ENERGY GROUP INC	USD	931 157	1 043 637	0.06
3 118	WELCIA HOLDINGS CO LTD	JPY	94 479	62 427	0.00
141 282	WELLS FARGO & CO	USD	6 628 314	5 534 016	0.31
14 310	WELLTOWER INC	USD	1 123 183	1 178 429	0.07
883	WENDEL SE	EUR	110 476	73 620	0.00
40 357	WESFARMERS LTD	AUD	1 357 937	1 163 044	0.07
3 101	WEST FRASER TIMBER CO LTD	CAD	237 283	237 445	0.01
7 200	WEST JAPAN RAILWAY CO	JPY	419 933	264 511	0.01
2 436	WEST PHARMACEUTICAL SERVICES INC	USD	673 670	736 573	0.04
10 245	WESTERN DIGITAL CORP	USD	588 662	459 283	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 217	WESTERN UNION CO	USD	282 256	217 684	0.01
8 371	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	693 321	687 092	0.04
137 066	WESTPAC BANKING CORP	AUD	2 364 980	1 837 909	0.10
8 712	WESTROCK CO	USD	386 653	347 086	0.02
30 549	WEYERHAEUSER CO	USD	1 040 724	1 011 783	0.06
274 190	WH GROUP LTD	HKD	235 701	211 750	0.01
55 257	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	312 104	263 365	0.01
14 811	WHEATON PRECIOUS METALS CORP	CAD	527 756	532 539	0.03
1 997	WHIRLPOOL CORP	USD	355 354	309 275	0.02
6 641	WHITBREAD PLC	GBP	279 870	199 865	0.01
39 946	WILLIAMS COS INC	USD	1 003 537	1 246 715	0.07
5 116	WILLIS TOWERS WATSON PLC	USD	1 087 773	1 009 847	0.06
63 142	WILMAR INTERNATIONAL LTD	SGD	193 348	183 297	0.01
4 809	WISETECH GLOBAL LTD	AUD	118 537	125 164	0.01
1 872	WIX.COM LTD	USD	325 049	122 710	0.01
10 940	WOLTERS KLUWER NV	EUR	991 325	1 058 629	0.06
67 685	WOODSIDE ENERGY GROUP LTD	AUD	1 453 325	1 481 921	0.08
46 762	WOOLWORTHS GROUP LTD	AUD	1 131 083	1 144 729	0.06
6 345	WORKDAY INC	USD	1 372 634	885 635	0.05
7 838	WORLDLINE SA	EUR	578 505	289 912	0.02
6 124	WP CAREY INC	USD	469 049	507 435	0.03
38 389	WPP PLC	GBP	493 084	384 460	0.02
5 604	WSP GLOBAL INC	CAD	543 681	632 291	0.04
1 962	WW GRAINGER INC	USD	819 421	891 592	0.05
3 422	WYNN RESORTS LTD	USD	367 865	194 986	0.01
17 710	XCEL ENERGY INC	USD	1 133 334	1 253 160	0.07
4 401	XERO LTD	AUD	426 038	232 904	0.01
60 000	XINYI GLASS HOLDINGS LTD	HKD	159 517	143 903	0.01
8 660	XYLEM INC/NY	USD	787 575	677 039	0.04
4 245	YAKULT HONSHA CO LTD	JPY	240 390	244 660	0.01
4 455	YAMAHA CORP	JPY	227 551	183 637	0.01
9 815	YAMAHA MOTOR CO LTD	JPY	221 875	179 604	0.01
9 582	YAMATO HOLDINGS CO LTD	JPY	217 079	153 052	0.01
5 443	YARA INTERNATIONAL ASA	NOK	249 687	226 761	0.01
7 891	YASKAWA ELECTRIC CORP	JPY	321 690	253 827	0.01
7 536	YOKOGAWA ELECTRIC CORP	JPY	134 007	124 310	0.01
9 637	YUM! BRANDS INC	USD	1 051 798	1 093 896	0.06
88 066	Z HOLDINGS CORP	JPY	402 149	256 960	0.01
7 321	ZALANDO SE	EUR	490 858	191 037	0.01
1 757	ZEBRA TECHNOLOGIES CORP - A	USD	638 001	516 470	0.03
3 974	ZENDESK INC	USD	504 660	294 354	0.02
5 539	ZILLOW GROUP INC	USD	399 634	175 863	0.01
5 869	ZIM INTEGRATED SHIPPING SERVICES LTD	USD	373 668	277 193	0.02
6 868	ZIMMER BIOMET HOLDINGS INC	USD	913 421	721 552	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
18 085	ZOETIS INC	USD	2 847 503	3 108 631	0.17
7 168	ZOOM VIDEO COMMUNICATIONS INC	USD	1 880 501	773 929	0.04
9 280	ZOOMINFO TECHNOLOGIES INC	USD	549 186	308 467	0.02
4 108	ZOZO INC	JPY	111 529	73 932	0.00
2 763	ZSCALER INC	USD	554 814	413 096	0.02
5 826	ZURICH INSURANCE GROUP AG	CHF	2 377 072	2 526 623	0.14
31 996	3I GROUP PLC	GBP	492 782	430 757	0.02
21 818	3M CO	USD	3 788 745	2 823 467	0.16
Total Shares			1 832 333 760	1 762 779 878	98.81
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 832 333 760	1 762 779 878	98.81
Total Investments			1 832 333 760	1 762 779 878	98.81

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	11.50	United States of America	65.54
Technology Hardware and Equipment	10.01	Japan	6.09
Pharmaceuticals and Biotechnology	8.20	United Kingdom	4.13
Banks	5.77	Canada	3.66
Retailers	5.01	Switzerland	3.20
Oil, Gas and Coal	4.98	France	2.75
Industrial Support Services	3.41	Australia	2.16
Investment Banking and Brokerage Services	3.26	Germany	2.14
Medical Equipment and Services	2.79	Ireland	1.63
Non-life Insurance	2.71	Netherlands	1.62
Personal Care, Drug and Grocery Stores	2.61	Sweden	0.89
Automobiles and Parts	2.57	Denmark	0.77
Telecommunications Service Providers	2.46	Hong Kong (China)	0.67
Real Estate Investment Trusts	2.24	Spain	0.64
Industrial Transportation	2.23	Italy	0.43
Electricity	2.11	Finland	0.35
Food Producers	1.87	Singapore	0.35
Health Care Providers	1.86	Jersey	0.32
Travel and Leisure	1.85	Belgium	0.28
Beverages	1.82	Norway	0.22
Chemicals	1.67	Cayman Islands	0.20
Industrial Engineering	1.64	Israel	0.18
General Industrials	1.55	Bermuda	0.14
Electronic and Electrical Equipment	1.31	Curacao	0.10
Personal Goods	1.28	New Zealand	0.10
Finance and Credit Services	1.24	Portugal	0.08
Industrial Metals and Mining	1.13	Austria	0.07
Life Insurance	1.12	Luxembourg	0.06
Construction and Materials	1.06	Isle of Man	0.02
Media	1.03	Liberia	0.01
Gas, Water and Multi-utilities	1.00	Panama	0.01
Aerospace and Defense	0.93		
Telecommunications Equipment	0.84		
Tobacco	0.79		
Leisure Goods	0.77		
Real Estate Investment and Services	0.61		
Precious Metals and Mining	0.35		
Household Goods and Home Construction	0.34		
Consumer Services	0.31		
Waste and Disposal Services	0.28		
Alternative Energy	0.13		
Industrial Materials	0.11		
Open-end and Miscellaneous Investment Vehicles	0.04		
Mortgage Real Estate Investment Trusts	0.02		
	98.81		98.81

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
93 874	ADVANTEST CORP	JPY	627 722 067	681 525 240	0.32
333 073	AEON CO LTD	JPY	871 470 026	784 053 842	0.37
98 937	AGC INC	JPY	382 834 950	471 929 490	0.22
71 783	AISIN CORP	JPY	263 933 346	301 488 600	0.14
238 834	AJINOMOTO CO INC	JPY	553 074 253	788 152 200	0.37
77 834	ANA HOLDINGS INC	JPY	211 141 956	194 546 083	0.09
227 150	ASAHI GROUP HOLDINGS LTD	JPY	1 005 951 165	1 009 681 750	0.48
107 774	ASAHI INTECC CO LTD	JPY	316 206 615	220 721 152	0.10
660 678	ASAHI KASEI CORP	JPY	708 715 427	684 462 408	0.32
947 502	ASTELLAS PHARMA INC	JPY	1 645 977 824	2 003 966 730	0.95
60 100	AZBIL CORP	JPY	286 318 334	214 256 500	0.10
102 217	BANDAI NAMCO HOLDINGS INC	JPY	746 703 796	979 136 643	0.46
290 659	BRIDGESTONE CORP	JPY	1 207 408 725	1 438 762 050	0.68
121 759	BROTHER INDUSTRIES LTD	JPY	255 067 131	290 395 215	0.14
502 726	CANON INC	JPY	1 272 143 100	1 550 909 710	0.73
95 300	CAPCOM CO LTD	JPY	293 198 804	314 013 500	0.15
74 399	CENTRAL JAPAN RAILWAY CO	JPY	1 305 310 102	1 164 716 345	0.55
262 899	CHIBA BANK LTD	JPY	166 164 953	194 808 159	0.09
319 601	CHUBU ELECTRIC POWER CO INC	JPY	439 804 711	436 574 966	0.21
342 023	CHUGAI PHARMACEUTICAL CO LTD	JPY	1 387 848 395	1 186 819 810	0.56
539 967	CONCORDIA FINANCIAL GROUP LTD	JPY	223 078 622	253 784 490	0.12
221 744	CYBERAGENT INC	JPY	320 078 995	299 576 144	0.14
110 188	DAI NIPPON PRINTING CO LTD	JPY	263 965 969	322 410 088	0.15
50 913	DAIFUKU CO LTD	JPY	444 912 625	395 084 880	0.19
503 710	DAI-ICHI LIFE HOLDINGS INC	JPY	922 408 282	1 264 312 100	0.60
891 502	DAIICHI SANKYO CO LTD	JPY	2 446 886 768	3 064 092 374	1.45
125 685	DAIKIN INDUSTRIES LTD	JPY	2 377 012 523	2 733 648 750	1.29
31 903	DAITO TRUST CONSTRUCTION CO LTD	JPY	379 363 762	373 584 130	0.18
298 667	DAIWA HOUSE INDUSTRY CO LTD	JPY	935 289 480	944 385 054	0.45
1 125	DAIWA HOUSE REIT INVESTMENT CORP	JPY	321 240 106	345 937 500	0.16
698 060	DAIWA SECURITIES GROUP INC	JPY	371 401 080	423 024 360	0.20
220 639	DENSO CORP	JPY	1 257 440 675	1 590 365 912	0.75
108 050	DENTSU GROUP INC	JPY	392 868 721	440 303 750	0.21
14 452	DISCO CORP	JPY	400 721 772	465 354 400	0.22
156 461	EAST JAPAN RAILWAY CO	JPY	1 236 830 744	1 085 526 418	0.51
124 124	EISAI CO LTD	JPY	920 616 522	710 609 900	0.34
1 526 294	ENEOS HOLDINGS INC	JPY	704 636 749	784 057 228	0.37
97 619	FANUC CORP	JPY	2 140 331 981	2 073 427 560	0.98
29 721	FAST RETAILING CO LTD	JPY	2 107 519 593	2 112 568 680	1.00
66 820	FUJII ELECTRIC CO LTD	JPY	266 596 734	375 528 400	0.18
183 400	FUJIFILM HOLDINGS CORP	JPY	1 092 756 712	1 334 785 200	0.63
100 138	FUJITSU LTD	JPY	1 360 618 277	1 698 841 170	0.80
2 145	GLP J-REIT	JPY	346 665 411	355 426 500	0.17
21 310	GMO PAYMENT GATEWAY INC	JPY	238 632 933	203 510 500	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
113 907	HAKUHODO DY HOLDINGS INC	JPY	180 992 618	141 814 215	0.07
69 575	HAMAMATSU PHOTONICS KK	JPY	370 002 252	366 660 250	0.17
119 556	HANKYU HANSHIN HOLDINGS INC	JPY	434 967 980	442 357 200	0.21
10 249	HIKARI TSUSHIN INC	JPY	226 209 537	142 563 590	0.07
14 595	HIROSE ELECTRIC CO LTD	JPY	211 328 657	262 855 950	0.12
52 365	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	160 081 887	157 356 825	0.07
492 554	HITACHI LTD	JPY	2 232 099 415	3 171 062 652	1.50
126 809	HITACHI METALS LTD	JPY	209 301 591	260 338 877	0.12
829 492	HONDA MOTOR CO LTD	JPY	2 463 067 595	2 731 517 156	1.29
52 962	HOSHIZAKI CORP	JPY	240 691 923	214 231 290	0.10
188 095	HOYA CORP	JPY	2 165 719 318	2 179 080 575	1.03
187 028	HULIC CO LTD	JPY	206 100 073	196 379 400	0.09
58 300	IBIDEN CO LTD	JPY	291 275 045	222 997 500	0.11
107 164	IDEMITSU KOSAN CO LTD	JPY	307 585 865	350 426 280	0.17
71 753	IIDA GROUP HOLDINGS CO LTD	JPY	149 344 037	149 892 017	0.07
533 208	INPEX CORP	JPY	482 883 259	783 815 760	0.37
284 642	ISUZU MOTORS LTD	JPY	342 919 797	427 247 642	0.20
26 100	ITO EN LTD	JPY	170 237 353	158 688 000	0.07
604 862	ITOCHU CORP	JPY	1 706 604 144	2 218 028 954	1.05
46 742	ITOCHU TECHNO-SOLUTIONS CORP	JPY	156 433 930	155 417 150	0.07
70 266	JAPAN AIRLINES CO LTD	JPY	172 451 309	166 881 750	0.08
255 535	JAPAN EXCHANGE GROUP INC	JPY	580 259 538	500 337 530	0.24
3 603	JAPAN METROPOLITAN FUND INVEST	JPY	356 485 745	380 837 100	0.18
200 925	JAPAN POST BANK CO LTD	JPY	198 343 365	211 975 875	0.10
1 253 132	JAPAN POST HOLDINGS CO LTD	JPY	1 142 906 530	1 214 410 221	0.57
103 555	JAPAN POST INSURANCE CO LTD	JPY	197 332 034	224 817 905	0.11
635	JAPAN REAL ESTATE INVESTMENT CORP	JPY	403 009 639	396 240 000	0.19
602 120	JAPAN TOBACCO INC	JPY	1 336 296 368	1 412 573 520	0.67
275 930	JFE HOLDINGS INC	JPY	358 498 534	394 579 900	0.19
101 921	JSR CORP	JPY	277 983 927	358 761 920	0.17
226 377	KAJIMA CORP	JPY	311 744 361	352 468 989	0.17
74 025	KAKAKU.COM INC	JPY	203 163 215	165 667 950	0.08
360 281	KANSAI ELECTRIC POWER CO INC	JPY	416 779 418	484 217 664	0.23
244 975	KAO CORP	JPY	1 829 105 417	1 340 503 200	0.63
820 429	KDDI CORP	JPY	2 684 250 066	3 518 819 981	1.66
50 099	KEIO CORP	JPY	331 968 239	243 230 645	0.11
65 363	KEISEI ELECTRIC RAILWAY CO LTD	JPY	231 090 062	244 457 620	0.12
98 920	KEYENCE CORP	JPY	4 662 867 353	4 587 909 600	2.17
72 622	KIKKOMAN CORP	JPY	463 466 441	522 878 400	0.25
86 434	KINTETSU GROUP HOLDINGS CO LTD	JPY	392 798 505	365 183 650	0.17
420 866	KIRIN HOLDINGS CO LTD	JPY	913 799 216	899 601 075	0.42
28 847	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	274 953 156	241 160 920	0.11
71 000	KOBE BUSSAN CO LTD	JPY	216 905 760	236 075 000	0.11
28 640	KOEI TECMO HOLDINGS CO LTD	JPY	127 569 802	125 443 200	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
56 406	KOITO MANUFACTURING CO LTD	JPY	325 219 636	242 827 830	0.11
464 334	KOMATSU LTD	JPY	1 254 369 933	1 396 716 672	0.66
48 941	KONAMI HOLDINGS CORP	JPY	268 927 415	367 546 910	0.17
16 224	KOSE CORP	JPY	252 684 275	200 204 160	0.09
509 327	KUBOTA CORP	JPY	1 008 894 517	1 032 405 829	0.49
53 951	KURITA WATER INDUSTRIES LTD	JPY	211 208 161	264 899 410	0.13
165 685	KYOCERA CORP	JPY	1 100 367 544	1 202 210 360	0.57
140 955	KYOWA KIRIN CO LTD	JPY	388 759 212	429 912 750	0.20
37 200	LASERTEC	JPY	496 974 707	600 780 000	0.28
153 041	LIXIL GROUP CORP	JPY	344 487 607	388 724 140	0.18
111 066	MAKITA CORP	JPY	487 102 217	375 625 212	0.18
809 237	MARUBENI CORP	JPY	653 842 449	990 506 088	0.47
281 994	MAZDA MOTOR CORP	JPY	243 943 297	313 013 340	0.15
44 817	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	227 982 583	221 395 980	0.10
58 844	MEIJI HOLDINGS CO LTD	JPY	429 806 696	391 901 040	0.19
186 311	MINEBEA MITSUMI INC	JPY	420 047 893	430 378 410	0.20
147 351	MISUMI GROUP INC	JPY	456 253 112	421 423 860	0.20
692 384	mitsubishi chemical holdings corp	JPY	522 854 497	510 287 008	0.24
642 472	MITSUBISHI CORP	JPY	1 917 796 612	2 593 659 464	1.23
969 196	MITSUBISHI ELECTRIC CORP	JPY	1 431 210 435	1 406 303 396	0.66
611 403	MITSUBISHI ESTATE CO LTD	JPY	1 104 190 991	1 203 852 507	0.57
321 581	MITSUBISHI HC CAPITAL INC	JPY	192 661 241	201 309 706	0.10
163 996	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	560 723 388	778 161 020	0.37
6 080 108	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	3 342 879 876	4 434 830 775	2.09
710 334	MITSUI & CO LTD	JPY	1 488 549 517	2 127 095 163	1.00
105 735	MITSUI CHEMICALS INC	JPY	301 746 478	305 574 150	0.14
456 871	MITSUI FUDOSAN CO LTD	JPY	1 079 021 301	1 332 921 143	0.63
177 800	MITSUI OSK LINES LTD	JPY	558 748 662	552 069 000	0.26
1 227 807	MIZUHO FINANCIAL GROUP INC	JPY	1 849 453 802	1 894 506 201	0.89
135 942	MONOTARO CO LTD	JPY	289 527 162	274 059 072	0.13
231 122	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	773 747 759	961 005 276	0.45
292 263	MURATA MANUFACTURING CO LTD	JPY	2 145 831 261	2 161 577 148	1.02
219 043	M3 INC	JPY	1 170 401 943	853 829 614	0.40
128 673	NEC CORP	JPY	661 399 077	678 106 710	0.32
245 202	NEXON CO LTD	JPY	593 645 683	681 171 156	0.32
123 656	NGK INSULATORS LTD	JPY	210 650 328	226 043 168	0.11
227 582	NIDEC CORP	JPY	2 229 603 094	1 907 137 160	0.90
147 600	NIHON M&A CENTER HOLDINGS INC	JPY	386 166 745	212 986 800	0.10
56 167	NINTENDO CO LTD	JPY	2 894 046 757	3 295 879 560	1.56
781	NIPPON BUILDING FUND INC	JPY	524 668 976	527 956 000	0.25
41 807	NIPPON EXPRESS HOLDINGS INC	JPY	284 024 772	308 117 590	0.15
438 445	NIPPON PAINT HOLDINGS CO LTD	JPY	581 692 395	443 267 895	0.21
1 083	NIPPON PROLOGIS REIT INC	JPY	342 358 931	361 722 000	0.17
27 591	NIPPON SHINYAKU CO LTD	JPY	230 952 709	227 625 750	0.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
415 741	NIPPON STEEL CORP	JPY	660 532 959	789 492 159	0.37
608 155	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 670 016 094	2 369 371 880	1.12
82 625	NIPPON YUSEN KK	JPY	307 779 376	765 933 750	0.36
69 762	NISSAN CHEMICAL CORP	JPY	402 705 072	436 012 500	0.21
1 144 894	NISSAN MOTOR CO LTD	JPY	651 833 704	604 733 011	0.29
114 155	NISSHIN SEIFUN GROUP INC	JPY	205 375 249	181 278 140	0.09
33 954	NISSIN FOODS HOLDINGS CO LTD	JPY	288 718 676	318 148 980	0.15
41 722	NITORI HOLDINGS CO LTD	JPY	755 018 178	538 005 190	0.25
73 974	NITTO DENKO CORP	JPY	540 710 793	649 491 720	0.31
1 440 399	NOMURA HOLDINGS INC	JPY	743 444 809	714 293 864	0.34
57 794	NOMURA REAL ESTATE HOLDINGS INC	JPY	135 194 421	192 165 050	0.09
2 283	NOMURA REAL ESTATE MASTER FUND INC	JPY	358 212 571	386 740 200	0.18
169 201	NOMURA RESEARCH INSTITUTE LTD	JPY	514 876 211	610 815 610	0.29
310 680	NTT DATA CORP	JPY	497 893 519	582 835 680	0.28
346 530	OBAYASHI CORP	JPY	341 197 899	341 332 050	0.16
36 397	OBIC CO LTD	JPY	633 273 935	698 458 430	0.33
143 674	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	379 828 838	262 205 050	0.12
476 848	OJI HOLDINGS CORP	JPY	278 520 932	280 386 624	0.13
628 239	OLYMPUS CORP	JPY	1 273 222 554	1 712 893 634	0.81
91 386	OMRON CORP	JPY	696 513 379	629 740 926	0.30
193 593	ONO PHARMACEUTICAL CO LTD	JPY	535 568 979	674 090 826	0.32
39 900	OPEN HOUSE CO LTD	JPY	255 047 109	215 460 000	0.10
18 764	ORACLE CORP JAPAN	JPY	195 629 134	147 485 040	0.07
101 859	ORIENTAL LAND	JPY	1 618 760 205	1 927 172 280	0.91
608 622	ORIX CORP	JPY	1 068 692 920	1 385 223 672	0.65
192 315	OSAKA GAS CO LTD	JPY	394 407 945	499 249 740	0.24
56 504	OTSUKA CORP	JPY	275 339 163	227 428 600	0.11
199 758	OTSUKA HOLDINGS CO LTD	JPY	884 337 488	962 434 044	0.45
194 564	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	408 159 308	421 231 060	0.20
1 124 710	PANASONIC HOLDINGS CORP	JPY	1 261 552 041	1 233 244 515	0.58
96 924	PERSOL HOLDINGS CO LTD	JPY	204 843 371	239 014 584	0.11
423 576	RAKUTEN GROUP INC	JPY	443 359 691	259 228 512	0.12
728 328	RECRUIT HOLDINGS CO LTD	JPY	3 236 168 902	2 909 670 360	1.37
594 510	RENEAS ELECTRONICS CORP	JPY	624 374 066	733 030 830	0.35
1 099 585	RESONA HOLDINGS INC	JPY	475 073 518	558 699 139	0.26
295 401	RICOH CO LTD	JPY	281 440 218	313 420 461	0.15
45 782	ROHM CO LTD	JPY	407 953 681	433 097 720	0.20
131 671	SBI HOLDINGS INC/JAPAN	JPY	344 143 713	349 586 505	0.17
76 100	SCSK CORP	JPY	145 960 669	174 725 600	0.08
108 984	SECOM CO LTD	JPY	990 820 809	913 612 872	0.43
151 908	SEIKO EPSON CORP	JPY	252 069 837	291 663 360	0.14
194 077	SEKISUI CHEMICAL CO LTD	JPY	345 215 170	360 400 989	0.17
305 132	SEKISUI HOUSE LTD	JPY	633 540 688	725 146 198	0.34
383 463	SEVEN & I HOLDINGS CO LTD	JPY	1 609 137 457	2 019 699 621	0.95

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
155 958	SG HOLDINGS CO LTD	JPY	329 361 326	356 987 862	0.17
128 636	SHARP CORP/JAPAN	JPY	175 941 464	134 939 164	0.06
124 506	SHIMADZU CORP	JPY	441 007 806	534 130 740	0.25
37 831	SHIMANO INC	JPY	823 535 612	867 086 520	0.41
268 877	SHIMIZU CORP	JPY	231 585 421	201 657 750	0.10
192 493	SHIN-ETSU CHEMICAL CO LTD	JPY	2 894 497 387	2 945 142 900	1.39
131 582	SHIONOGI & CO LTD	JPY	816 627 653	901 994 610	0.43
206 907	SHISEIDO CO LTD	JPY	1 470 669 496	1 126 815 522	0.53
249 702	SHIZUOKA BANK LTD	JPY	198 565 341	203 507 130	0.10
29 123	SMC CORP	JPY	1 631 230 627	1 761 067 810	0.83
1 461 701	SOFTBANK CORP	JPY	2 026 904 846	2 202 052 557	1.04
613 528	SOFTBANK GROUP CORP	JPY	3 848 977 510	3 211 819 080	1.52
160 145	SOMPO HOLDINGS INC	JPY	685 049 698	958 147 535	0.45
641 304	SONY GROUP CORP	JPY	5 822 770 558	7 115 267 880	3.37
42 588	SQUARE ENIX HOLDINGS CO LTD	JPY	243 396 598	255 953 880	0.12
313 679	SUBARU CORP	JPY	720 403 667	756 436 909	0.36
179 512	SUMCO CORP	JPY	356 047 829	315 761 608	0.15
833 894	SUMITOMO CHEMICAL CO LTD	JPY	397 837 689	442 797 714	0.21
561 395	SUMITOMO CORP	JPY	865 528 992	1 042 510 515	0.49
366 205	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	519 059 595	548 941 295	0.26
130 153	SUMITOMO METAL MINING CO LTD	JPY	535 310 159	553 150 250	0.26
664 352	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	2 392 835 516	2 678 667 264	1.27
167 073	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	601 696 898	698 365 140	0.33
158 342	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	557 531 630	567 339 386	0.27
66 353	SUNTORY BEVERAGE & FOOD LTD	JPY	283 984 280	340 390 890	0.16
187 781	SUZUKI MOTOR CORP	JPY	854 433 740	800 698 184	0.38
87 553	SYSMEX CORP	JPY	832 569 441	714 957 798	0.34
96 137	TAISEI CORP	JPY	366 377 367	406 178 825	0.19
102 876	TAIYO NIPPON SANJO CORP	JPY	220 326 071	222 520 788	0.11
758 797	TAKEDA PHARMACEUTICAL CO LTD	JPY	2 873 824 461	2 897 086 946	1.37
266 112	T&D HOLDINGS INC	JPY	344 114 181	432 165 888	0.20
198 942	TDK CORP	JPY	807 714 786	833 566 980	0.39
328 738	TERUMO CORP	JPY	1 292 475 689	1 343 880 944	0.63
116 200	TIS INC	JPY	294 105 846	413 091 000	0.20
88 914	TOBU RAILWAY CO LTD	JPY	282 167 660	275 188 830	0.13
55 538	TOHO CO LTD/TOKYO	JPY	237 898 350	272 413 890	0.13
319 427	TOKIO MARINE HOLDINGS INC	JPY	1 776 482 186	2 524 431 581	1.19
784 550	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	310 241 528	444 839 850	0.21
75 942	TOKYO ELECTRON LTD	JPY	2 606 181 648	3 364 230 600	1.59
203 309	TOKYO GAS CO LTD	JPY	492 149 267	570 688 363	0.27
255 964	TOKYU CORP	JPY	406 277 070	409 030 472	0.19
133 711	TOPPAN INC	JPY	239 370 106	303 122 837	0.14
201 469	TOSHIBA CORP	JPY	752 699 294	1 111 101 535	0.52
151 991	TOSOH CORP	JPY	259 738 193	256 104 835	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
75 419	TOTO LTD	JPY	375 455 857	337 877 120	0.16
71 945	TOYOTA INDUSTRIES CORP	JPY	529 192 062	604 338 000	0.29
5 392 300	TOYOTA MOTOR CORP	JPY	8 601 391 464	11 323 830 000	5.36
108 738	TOYOTA TSUSHO CORP	JPY	417 907 424	481 709 340	0.23
69 335	TREND MICRO INC/JAPAN	JPY	404 478 217	458 997 700	0.22
206 457	UNICHARM CORP	JPY	870 555 378	937 314 780	0.44
113 195	USS CO LTD	JPY	228 386 784	265 895 055	0.13
45 936	WELCIA HOLDINGS CO LTD	JPY	164 474 505	124 945 920	0.06
112 387	WEST JAPAN RAILWAY CO	JPY	692 898 409	560 923 517	0.26
65 603	YAKULT HONSHA CO LTD	JPY	393 187 229	513 671 490	0.24
72 201	YAMAHA CORP	JPY	396 798 922	404 325 600	0.19
155 356	YAMAHA MOTOR CO LTD	JPY	346 883 720	386 215 016	0.18
153 393	YAMATO HOLDINGS CO LTD	JPY	379 060 594	332 862 810	0.16
122 808	YASKAWA ELECTRIC CORP	JPY	533 505 223	536 670 960	0.25
111 260	YOKOGAWA ELECTRIC CORP	JPY	213 646 023	249 333 660	0.12
1 356 849	Z HOLDINGS CORP	JPY	709 078 566	537 854 944	0.25
61 844	ZOZO INC	JPY	177 209 453	151 208 580	0.07
Total Shares			190 230 250 201	209 176 914 727	98.80
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			190 230 250 201	209 176 914 727	98.80
Total Investments			190 230 250 201	209 176 914 727	98.80

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Automobiles and Parts	10.21	Japan	98.80
Technology Hardware and Equipment	9.39		
Leisure Goods	6.79		98.80
Industrial Support Services	6.53		
Pharmaceuticals and Biotechnology	6.38		
Industrial Engineering	5.47		
Electronic and Electrical Equipment	5.38		
Banks	5.26		
Software and Computer Services	4.20		
Telecommunications Service Providers	3.89		
Chemicals	3.43		
Travel and Leisure	3.06		
Industrial Transportation	3.03		
Retailers	2.97		
Non-life Insurance	2.10		
Real Estate Investment and Services	2.09		
Medical Equipment and Services	1.89		
Investment Banking and Brokerage Services	1.79		
Personal Care, Drug and Grocery Stores	1.78		
General Industrials	1.33		
Food Producers	1.28		
Real Estate Investment Trusts	1.21		
Construction and Materials	1.18		
Beverages	1.14		
Household Goods and Home Construction	1.14		
Media	0.96		
Industrial Metals and Mining	0.94		
Life Insurance	0.91		
Oil, Gas and Coal	0.91		
Tobacco	0.67		
Electricity	0.65		
Gas, Water and Multi-utilities	0.51		
Consumer Services	0.20		
Industrial Materials	0.13		
	98.80		

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
29 280	ABBVIE INC	USD	4 483 939	4 484 525	2.08
5 304	ADOBE INC	USD	2 021 195	1 941 582	0.90
7 942	ALPHABET CLASS - A	USD	21 136 027	17 307 683	8.01
555	ALPHABET INC	USD	1 565 787	1 214 035	0.56
180 403	AMAZON.COM INC	USD	27 198 274	19 160 603	8.87
565	AMERICAN AIRLINES GROUP INC	USD	9 865	7 164	0.00
143 884	APPLE INC	USD	20 431 531	19 671 819	9.10
31 942	BANK OF AMERICA CORP	USD	1 059 516	994 354	0.46
81 923	BAYER AG	EUR	5 188 088	4 857 864	2.25
22 305	BEIERSDORF AG	EUR	2 295 071	2 273 113	1.05
62 526	BNP PARIBAS SA	EUR	3 375 484	2 965 411	1.37
1 558	BUCHER INDUSTRIES AG - REG	CHF	599 439	540 279	0.25
204 946	CITIGROUP INC	USD	9 865 679	9 425 467	4.36
73 376	CNH INDUSTRIAL NV	EUR	1 056 519	845 355	0.39
372 560	DEUTSCHE BANK AG - REG	EUR	4 193 315	3 239 802	1.50
8 863	DKSH HOLDING AG	CHF	724 677	729 490	0.34
45 230	DOLLAR TREE INC	USD	6 330 743	7 049 096	3.26
146 788	EISAI CO LTD	JPY	5 657 812	6 185 721	2.86
15 940	ELEVANCE HEALTH INC	USD	7 082 461	7 692 325	3.56
11 357	ENPHASE ENERGY INC	USD	1 881 968	2 217 341	1.03
12 406	FIRST REPUBLIC BANK/CA	USD	1 923 302	1 788 945	0.83
8 061	GALENICA AG	CHF	599 522	617 171	0.29
20 278	GOLDMAN SACHS GROUP INC	USD	5 775 377	6 022 972	2.79
29 443	HESS CORP	USD	2 925 456	3 119 191	1.44
9 590	ILLUMINA INC	USD	3 505 625	1 768 012	0.82
6 302	INCYTE CORP	USD	473 910	478 763	0.22
166	LONZA GROUP AG - REG	CHF	97 745	88 255	0.04
57 156	LOWE'S COS INC	USD	9 857 695	9 983 439	4.62
79 610	MICROSOFT CORP	USD	20 135 133	20 446 235	9.46
14 672	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	3 491 102	3 438 968	1.59
122 153	NEC CORP	JPY	4 947 080	4 738 479	2.19
350 392	NISOURCE INC	USD	9 341 451	10 333 060	4.78
45 991	NVIDIA CORP	USD	7 806 512	6 971 776	3.23
46 142	ONO PHARMACEUTICAL CO LTD	JPY	1 220 936	1 182 631	0.55
62 764	PEPSICO INC	USD	9 857 714	10 460 248	4.84
133 294	RWE AG	EUR	5 259 904	4 888 476	2.26
1 361	SWISS LIFE HOLDING AG - REG	CHF	752 772	661 034	0.31
14 104	TESLA INC	USD	12 638 160	9 497 916	4.40
4 682	UNITEDHEALTH GROUP INC	USD	2 367 500	2 404 816	1.11
16 989	VOLKSWAGEN AG - PFD	EUR	2 888 591	2 263 126	1.05

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
26 885	WELLS FARGO & CO	USD	1 050 269	1 053 085	0.49
Total Shares			233 073 146	215 009 627	99.51
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			233 073 146	215 009 627	99.51
Total Investments			233 073 146	215 009 627	99.51

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	18.94	United States of America	81.23
Retailers	16.76	Germany	9.70
Technology Hardware and Equipment	14.52	Japan	5.60
Pharmaceuticals and Biotechnology	9.10	France	1.37
Banks	9.01	Switzerland	1.22
Gas, Water and Multi-utilities	7.04	Netherlands	0.39
Automobiles and Parts	5.44		
Beverages	4.84		99.51
Health Care Providers	4.67		
Investment Banking and Brokerage Services	2.79		
Non-life Insurance	1.59		
Oil, Gas and Coal	1.44		
Personal Care, Drug and Grocery Stores	1.05		
Alternative Energy	1.03		
Industrial Transportation	0.64		
Industrial Support Services	0.34		
Life Insurance	0.31		
	99.51		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
29 824	ABCAM PLC	GBP	421 441	351 327	0.11
333 759	ABRDN PLC	GBP	873 207	533 514	0.17
38 192	ADMIRAL GROUP PLC	GBP	1 115 473	857 028	0.27
30 273	ADVANCED MEDICAL SOLUTIONS GROUP PLC	GBP	96 419	89 305	0.03
115 837	AIRTEL AFRICA PLC	GBP	99 490	156 612	0.05
42 023	AJ BELL PLC	GBP	170 109	112 874	0.04
4 477	ALPHA FX GROUP PLC	GBP	77 060	69 841	0.02
38 198	ALPHAWAVE IP GROUP PLC	GBP	72 154	51 338	0.02
194 651	ANGLO AMERICAN PLC	GBP	5 686 145	5 716 900	1.82
48 343	ANTOFAGASTA PLC	GBP	751 162	558 362	0.18
61 536	ASCENTIAL PLC	GBP	217 126	159 747	0.05
66 905	ASHMORE GROUP PLC	GBP	254 376	148 395	0.05
64 571	ASHTAD GROUP PLC	GBP	2 698 746	2 220 597	0.71
9 801	ASOS PLC	GBP	428 791	82 181	0.03
49 913	ASSOCIATED BRITISH FOODS PLC	GBP	1 108 849	787 627	0.25
413 078	ASSURA PLC	GBP	296 581	270 153	0.09
9 953	ASTON MARTIN LAGONDA GLOBAL HOLDINGS PLC	GBP	173 336	43 992	0.01
225 066	ASTRAZENECA PLC	GBP	17 923 083	24 307 128	7.75
14 291	AUCTION TECHNOLOGY GROUP PLC	GBP	192 610	131 906	0.04
143 133	AUTO TRADER GROUP PLC	GBP	822 706	794 388	0.25
91 375	AVAST PLC	GBP	458 434	472 409	0.15
17 320	AVEVA GROUP	GBP	582 965	389 873	0.12
418 353	AVIVA PLC	GBP	1 624 789	1 678 851	0.53
70 836	BABCOCK INTERNATIONAL GROUP PLC	GBP	234 714	218 742	0.07
470 187	BAE SYSTEMS PLC	GBP	2 577 404	3 903 492	1.24
21 107	BAKKAVOR GRP	GBP	27 565	19 672	0.01
96 636	BALFOUR BEATTY PLC	GBP	275 085	245 649	0.08
33 651	BALTIC CLASSIFIEDS GROUP PLC	GBP	71 359	43 881	0.01
2 303 865	BARCLAYS PLC	GBP	3 996 236	3 527 678	1.12
151 556	BARRATT DEVELOPMENTS PLC	GBP	1 022 238	693 217	0.22
85 356	BEAZLEY PLC	GBP	328 284	425 926	0.14
17 288	BELLWAY PLC	GBP	561 246	371 000	0.12
16 709	BERKELEY GROUP HOLDINGS PLC	GBP	730 764	622 243	0.20
42 853	BIFFA PLC	GBP	117 467	160 613	0.05
23 117	BIG TECHNOLOGIES PLC	GBP	68 854	52 013	0.02
24 228	BIG YELLOW GROUP PLC	GBP	293 939	317 871	0.10
131 080	B&M EUROPEAN VALUE RETAIL SA	GBP	666 203	480 670	0.15
32 961	BODYCOTE PLC	GBP	245 324	173 540	0.06
138 528	BOOHOO GROUP PLC	GBP	373 276	76 080	0.02
2 871 938	BP PLC	GBP	9 854 284	11 151 734	3.55
201 238	BREEDON GROUP PLC	GBP	184 730	114 504	0.04
42 554	BREWIN DOLPHIN HOLDINGS PLC	GBP	139 504	217 876	0.07
31 143	BRIDGEPOINT GROUP PLC	GBP	160 288	75 241	0.02
331 140	BRITISH AMERICAN TOBACCO PLC	GBP	9 523 543	11 654 471	3.71

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
140 962	BRITISH LAND CO PLC	GBP	721 795	630 241	0.20
37 455	BRITVIC PLC	GBP	324 392	303 760	0.10
1 277 814	BT GROUP PLC	GBP	2 135 499	2 380 567	0.76
49 662	BUNZL PLC	GBP	1 190 874	1 350 310	0.43
58 729	BURBERRY GROUP PLC	GBP	1 138 536	963 743	0.31
27 928	BURFORD CAPITAL LTD	GBP	228 820	224 820	0.07
30 533	BYTES TECHNOLOGY GROUP PLC	GBP	167 153	127 750	0.04
45 464	CAIRN ENERGY PLC	GBP	82 580	99 112	0.03
96 663	CAIRN HOMES PLC	GBP	92 004	82 454	0.03
119 267	CAPITAL & COUNTIES PROPERTIES PLC	GBP	217 365	167 332	0.05
13 497	CARETECH HOLDINGS PLC	GBP	74 927	100 013	0.03
21 926	CARNIVAL PLC	GBP	403 654	135 854	0.04
12 163	CAZOO GROUP LTD	USD	77 855	7 211	0.00
56 340	C&C GROUP PLC	GBP	146 172	103 835	0.03
162 024	CENTAMIN PLC	GBP	189 392	127 221	0.04
824 024	CENTRICA PLC	GBP	518 607	659 219	0.21
16 568	CERES POWER HOLDINGS PLC	GBP	159 593	90 793	0.03
39 671	CHEMRING GROUP PLC	GBP	106 932	124 964	0.04
3 923	CLARKSON PLC	GBP	114 914	118 082	0.04
12 059	CLIPPER LOGISTICS PLC	GBP	99 257	100 934	0.03
21 304	CLOSE BROTHERS GROUP PLC	GBP	311 758	218 366	0.07
25 820	CLS HOLDINGS PLC	GBP	59 527	52 286	0.02
16 332	CMC MARKETS PLC	GBP	64 136	44 750	0.01
203 512	COATS GROUP PLC	GBP	129 907	126 788	0.04
29 024	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	1 137 681	1 233 361	0.39
30 219	COCA-COLA HBC AG	GBP	678 626	550 590	0.18
258 081	COMPASS GROUP PLC	GBP	4 046 179	4 335 761	1.38
12 499	COMPUTACENTER PLC	GBP	302 710	293 976	0.09
23 151	CONDUIT HOLDINGS LTD	GBP	111 745	77 903	0.02
25 372	CONTOURGLOBAL PLC	GBP	50 278	63 811	0.02
222 978	CONVATEC GROUP PLC	GBP	448 156	500 363	0.16
73 503	COUNTRYSIDE PROPERTIES PLC	GBP	323 550	182 287	0.06
4 032	CRANEWARE PLC	GBP	92 933	74 189	0.02
7 433	CRANSWICK PLC	GBP	264 861	227 896	0.07
35 996	CREST NICHOLSON HOLDINGS PLC	GBP	132 406	87 614	0.03
20 986	CRODA INTERNATIONAL PLC	GBP	1 382 788	1 358 214	0.43
163 426	CURRYS PLC	GBP	210 071	111 293	0.04
9 153	CVS GROUP PLC	GBP	160 526	151 574	0.05
43 984	DARKTRACE PLC	GBP	182 934	129 577	0.04
14 197	DCC PLC	GBP	893 978	723 763	0.23
15 183	DECHRA PHARMACEUTICALS PLC	GBP	564 538	525 028	0.17
55 992	DELIVEROO PLC	GBP	135 543	50 606	0.02
15 721	DERWENT LONDON PLC	GBP	519 121	410 633	0.13
337 917	DIAGEO PLC	GBP	10 893 458	11 930 159	3.80

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
19 293	DIPLOMA PLC	GBP	485 606	429 848	0.14
186 439	DIRECT LINE INSURANCE GROUP PLC	GBP	554 358	469 267	0.15
13 283	DISCOVERIE GROUP PLC	GBP	119 076	82 355	0.03
119 040	DIVERSIFIED GAS & OIL PLC	GBP	132 642	132 611	0.04
62 770	DOMINO'S PIZZA GROUP PLC	GBP	223 575	175 254	0.06
79 868	DR. MARTENS PLC	GBP	328 619	189 607	0.06
19 507	DRAPER ESPRIT PLC	GBP	159 190	81 539	0.03
57 558	DRAX GROUP PLC	GBP	242 768	370 098	0.12
209 578	DS SMITH PLC	GBP	791 536	581 160	0.19
16 198	DUNELM GROUP PLC	GBP	208 636	132 905	0.04
79 651	EASYJET PLC	GBP	577 065	292 001	0.09
81 517	ELEMENTIS PLC	GBP	115 303	80 580	0.03
8 161	EMIS GROUP PLC	GBP	96 534	152 121	0.05
25 116	ENDEAVOUR MINING PLC	GBP	406 735	427 474	0.14
17 169	ENERGEAN OIL & GAS PLC	GBP	144 540	188 687	0.06
84 787	ENTAIN PLC	GBP	1 254 346	1 055 598	0.34
5 301	ERGOMED PLC	GBP	67 197	53 222	0.02
42 394	ESSENTRA PLC	GBP	134 967	105 349	0.03
18 565	EUROMONEY INSTITUTIONAL INVESTOR PLC	GBP	183 675	249 514	0.08
67 469	EVRAZ PLC	GBP	212 537	-	0.00
140 636	EXPERIAN PLC	GBP	3 815 803	3 383 702	1.08
3 078	FD TECHNOLOGIES PLC	GBP	78 238	60 513	0.02
12 239	FDM GROUP HOLDINGS PLC	GBP	121 995	103 909	0.03
33 678	FERGUSON PLC	GBP	3 008 311	3 094 335	0.99
59 641	FERREXPO PLC	GBP	166 284	77 712	0.02
14 696	FEVERTREE DRINKS PLC	GBP	335 845	179 291	0.06
5 009	FINABLR PLC	GBP	8 227	-	0.00
104 611	FIRSTGROUP PLC	GBP	88 980	133 379	0.04
5 424	FOCUSRITE PLC	GBP	64 971	55 596	0.02
30 515	FRASERS GROUP PLC	GBP	153 685	203 077	0.06
25 811	FRESNILLO PLC	GBP	224 208	197 919	0.06
15 908	FUTURE PLC	GBP	354 214	274 095	0.09
4 592	GAMES WORKSHOP GROUP PLC	GBP	420 568	306 746	0.10
11 467	GAMMA COMMUNICATIONS PLC	GBP	188 559	123 385	0.04
32 812	GB GROUP PLC	GBP	242 376	130 592	0.04
34 770	GENUIT GROUP PLC	GBP	189 271	132 995	0.04
9 215	GENUS PLC	GBP	399 629	231 112	0.07
1 586 876	GLENCORE PLC	GBP	4 761 513	7 063 185	2.25
5 138	GLOBALDATA PLC	GBP	72 589	52 921	0.02
30 217	GRAFTON GROUP PLC	GBP	318 941	234 726	0.07
103 849	GRAINGER PLC	GBP	295 500	292 023	0.09
41 031	GREAT PORTLAND ESTATES PLC	GBP	284 582	235 108	0.07
73 772	GREENCORE GROUP PLC	GBP	92 654	73 256	0.02
16 278	GREGGS PLC	GBP	356 047	294 306	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
725 915	GSK PLC	GBP	10 461 564	12 816 754	4.08
56 499	HALMA PLC	GBP	1 341 868	1 135 065	0.36
489 157	HAMMERSON PLC	GBP	203 726	92 793	0.03
79 099	HARBOUR ENERGY PLC	GBP	292 764	287 762	0.09
49 841	HARGREAVES LANSDOWN PLC	GBP	754 476	392 647	0.13
235 672	HAYS PLC	GBP	361 644	263 010	0.08
61 668	HELIOS TOWERS PLC	GBP	98 068	74 557	0.02
25 225	HIKMA PHARMACEUTICALS PLC	GBP	559 190	408 014	0.13
11 178	HILL & SMITH HOLDINGS PLC	GBP	158 577	129 441	0.04
10 217	HILTON FOOD GROUP PLC	GBP	115 617	104 418	0.03
49 573	HISCOX LTD	GBP	451 214	467 176	0.15
43 918	HOCHSCHILD MINING PLC	GBP	8 498	42 381	0.01
44 751	HOMESERVE PLC	GBP	471 395	524 482	0.17
91 651	HOWDEN JOINERY GROUP PLC	GBP	666 495	552 289	0.18
2 971 484	HSBC HOLDINGS PLC	GBP	13 852 841	15 915 267	5.07
92 618	HUTCHINSON CHINA MEDITECH LIMITED	GBP	349 275	185 236	0.06
57 391	IBSTOCK PLC	GBP	123 062	94 982	0.03
39 090	IDEAGEN PLC	GBP	100 832	136 424	0.04
60 465	IG GROUP HOLDINGS PLC	GBP	506 490	417 511	0.13
42 086	IMI PLC	GBP	596 386	493 669	0.16
12 818	IMPAX ASSET MANAGEMENT GROUP PLC	GBP	121 810	77 677	0.02
138 165	IMPERIAL BRANDS PLC	GBP	2 208 926	2 536 709	0.81
60 089	INCHCAPE PLC	GBP	435 620	417 919	0.13
98 415	INDIVIOR PLC	GBP	151 135	304 299	0.10
223 533	INFORMA PLC	GBP	1 259 315	1 182 043	0.38
39 457	INGRAFIN HOLDINGS PLC	GBP	196 902	88 699	0.03
27 135	INTERCONTINENTAL HOTELS GROUP PLC	GBP	1 347 213	1 180 373	0.38
44 412	INTERMEDIATE CAPITAL GROUP PLC	GBP	801 347	581 353	0.19
23 411	INTERTEK GROUP PLC	GBP	1 319 609	984 667	0.31
97 524	INVESTEC PLC	GBP	272 783	433 787	0.14
148 901	IP GROUP PLC	GBP	164 503	104 231	0.03
58 416	ITM POWER PLC	GBP	241 881	100 943	0.03
507 580	ITV PLC	GBP	581 008	331 247	0.11
105 169	IWG PLC	GBP	345 102	196 771	0.06
13 709	J D WETHERSPOON PLC	GBP	165 646	85 544	0.03
245 132	J SAINSBURY PLC	GBP	590 089	500 069	0.16
42 039	JAMES HALSTEAD PLC	GBP	107 739	85 339	0.03
346 885	JD SPORTS FASHION PLC	GBP	578 377	400 305	0.13
23 454	JET2 PLC	GBP	300 970	212 446	0.07
96 930	JOHN WOOD GROUP PLC	GBP	269 963	151 211	0.05
30 336	JOHNSON MATTHEY PLC	GBP	857 145	584 120	0.19
145 494	JRP GROUP PLC	GBP	132 989	103 810	0.03
18 403	JTC PLC	GBP	122 450	108 578	0.03
77 486	JUPITER FUND MANAGEMENT PLC	GBP	203 959	114 757	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
11 255	KAINOS GROUP PLC	GBP	152 027	124 818	0.04
23 170	KAPE TECHNOLOGIES PLC	GBP	83 462	76 461	0.02
10 242	KELLER GROUP PLC	GBP	96 377	74 152	0.02
10 692	KEYWORDS STUDIOS PLC	GBP	270 212	234 582	0.07
305 442	KINGFISHER PLC	GBP	958 867	746 195	0.24
34 187	LANCASHIRE HOLDINGS LTD	GBP	219 290	137 842	0.04
110 915	LAND SECURITIES GROUP PLC	GBP	815 363	736 476	0.23
81 597	LEARNING TECHNOLOGIES GROUP PLC	GBP	135 375	91 552	0.03
870 843	LEGAL & GENERAL GROUP PLC	GBP	2 324 999	2 085 669	0.66
8 582	LIONTRUST ASSET MANAGEMENT PLC	GBP	129 769	78 354	0.02
10 340 999	LLOYDS BANKING GROUP PLC	GBP	4 702 552	4 375 277	1.39
47 420	LONDON STOCK EXCHANGE GROUP PLC	GBP	3 515 412	3 619 094	1.15
137 107	LONDONMETRIC PROPERTY PLC	GBP	320 932	313 152	0.10
127 715	LXI REIT PLC	GBP	174 937	181 866	0.06
206 389	MAN GROUP PLC	GBP	343 014	515 560	0.16
274 418	MARKS & SPENCER GROUP PLC	GBP	452 101	371 836	0.12
10 741	MARLOWE PLC	GBP	100 909	79 483	0.03
40 853	MARSHALLS PLC	GBP	249 369	183 021	0.06
2 104	MARSHALLS PLC - RIGHTS - 27/04/2022	GBP	-	-	0.00
65 641	MEDICLINIC INTERNATIONAL PLC	GBP	207 706	300 505	0.10
634 253	MELROSE INDUSTRIES PLC	GBP	1 033 726	949 477	0.30
384 035	M&G PLC	GBP	814 520	747 332	0.24
61 204	MICRO FOCUS INTERNATIONAL PLC	GBP	337 561	171 249	0.05
35 957	MITCHELLS & BUTLERS PLC	GBP	102 161	66 233	0.02
199 950	MITIE GROUP PLC	GBP	134 470	111 972	0.04
70 433	MONDI PLC	GBP	1 273 281	1 024 800	0.33
75 216	MONEYSUPERMARKET.COM GROUP PLC	GBP	200 120	130 951	0.04
29 718	MOONPIG GROUP PLC	GBP	123 311	67 044	0.02
39 982	MORGAN ADVANCED MATERIALS PLC	GBP	121 589	109 951	0.04
5 783	MORGAN SINDALL GROUP PLC	GBP	115 069	105 366	0.03
5 814	MORTGAGE ADVICE BUREAU HOLDINGS LTD	GBP	71 010	52 326	0.02
91 021	NATIONAL EXPRESS GROUP PLC	GBP	250 974	176 945	0.06
559 856	NATIONAL GRID PLC	GBP	5 183 960	5 889 685	1.88
805 772	NATWEST GROUP PLC	GBP	1 636 381	1 759 000	0.56
43 401	NCC GROUP PLC	GBP	116 430	81 247	0.03
56 825	NETWORK INTERNATIONAL HOLDINGS PLC	GBP	187 796	107 286	0.03
10 403	NEXT FIFTEEN COMMUNICATIONS GROUP PLC	GBP	97 480	93 627	0.03
19 746	NEXT PLC	GBP	1 412 499	1 157 116	0.37
60 516	NINETY ONE PLC	GBP	129 411	119 640	0.04
1 810	NMC HEALTH PLC	GBP	47 017	-	0.00
93 449	OCADO GROUP PLC	GBP	1 700 716	730 024	0.23
52 798	OSB GROUP PLC	GBP	236 886	253 536	0.08
7 592	OXFORD INSTRUMENTS PLC	GBP	145 575	150 018	0.05
52 744	OXFORD NANOPORE TECHNOLOGIES PLC	GBP	331 444	145 837	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
87 356	PACIFIC INDUSTRIAL & LOGISTICS REIT PLC	GBP	144 574	141 080	0.04
46 041	PAGEGROUP PLC	GBP	240 594	183 980	0.06
143 205	PANTHEON RESOURCES PLC	GBP	126 880	128 025	0.04
36 697	PARAGON BANKING GROUP PLC	GBP	171 863	179 595	0.06
106 001	PEARSON PLC	GBP	802 476	794 796	0.25
38 497	PENNON GROUP PLC	GBP	537 175	366 684	0.12
46 317	PERSIMMON PLC	GBP	1 287 760	862 886	0.27
89 773	PETROFAC LTD	GBP	113 114	100 636	0.03
70 052	PETS AT HOME GROUP PLC	GBP	264 758	215 200	0.07
119 034	PHOENIX GROUP HOLDINGS PLC	GBP	823 976	702 777	0.22
43 333	PLAYTECH PLC	GBP	206 257	234 648	0.07
17 465	PLUS500 LTD	GBP	242 958	292 189	0.09
2 920	PPHE HOTEL GROUP LTD	GBP	44 160	42 924	0.01
97 541	PREMIER FOODS PLC	GBP	98 090	110 026	0.04
186 744	PRIMARY HEALTH PROPERTIES PLC	GBP	275 470	254 532	0.08
35 551	PROVIDENT FINANCIAL PLC	GBP	101 244	70 960	0.02
400 217	PRUDENTIAL PLC	GBP	5 542 885	4 066 205	1.29
42 046	PZ CUSSENS PLC	GBP	100 031	82 747	0.03
81 086	QINETIQ GROUP PLC	GBP	256 403	298 072	0.09
196 721	QUILTER PLC	GBP	298 335	201 639	0.06
8 683	RATHBONE BROTHERS PLC	GBP	157 937	168 624	0.05
106 345	RECKITT BENCKISER GROUP PLC	GBP	6 737 113	6 561 487	2.09
34 478	REDDE NORTHGATE PLC	GBP	133 469	116 191	0.04
41 448	REDROW PLC	GBP	262 113	203 012	0.06
286 297	RELX PLC	GBP	5 559 879	6 372 971	2.03
347 088	RENEWABLES INFRASTRUCTURE GROUP	GBP	442 823	469 957	0.15
4 793	RENISHAW PLC	GBP	260 731	171 014	0.05
273 781	RENTOKIL INITIAL PLC	GBP	1 342 216	1 299 365	0.41
17 234	RESTORE PLC	GBP	83 498	74 968	0.02
6 482	RHI MAGNESITA NV	GBP	234 050	129 057	0.04
122 670	RIGHTMOVE PLC	GBP	746 468	697 256	0.22
153 894	RIO TINTO PLC	GBP	8 617 818	7 566 198	2.41
1 245 258	ROLLS-ROYCE HOLDINGS PLC	GBP	1 436 038	1 032 942	0.33
122 472	ROTORK PLC	GBP	412 136	294 668	0.09
110 683	ROYAL MAIL PLC	GBP	476 489	298 512	0.10
70 262	RS GROUP PLC	GBP	670 787	610 577	0.19
42 011	RWS HOLDINGS PLC	GBP	252 161	144 602	0.05
29 536	SAFESTORE HOLDINGS PLC	GBP	261 588	313 377	0.10
157 028	SAGE GROUP PLC	GBP	1 044 412	996 814	0.32
22 736	SANNE GROUP PLC	GBP	162 042	205 988	0.07
23 698	SAVILLS PLC	GBP	264 115	239 824	0.08
7 046	SCHRODERS PLC (ISIN GB0002395811)	GBP	170 670	157 478	0.05
17 100	SCHRODERS PLC (ISIN GB0002405495)	GBP	575 308	456 912	0.15
175 967	SEGRO PLC	GBP	1 781 088	1 718 846	0.55

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
194 056	SERCO GROUP PLC	GBP	276 681	338 046	0.11
36 762	SERICA ENERGY PLC	GBP	110 654	104 772	0.03
37 738	SEVERN TRENT PLC	GBP	942 027	1 026 096	0.33
40 373	SHAFTESBURY PLC	GBP	254 648	210 747	0.07
1 109 692	SHELL PLC	GBP	17 853 102	23 680 826	7.54
164 225	SIRIUS REAL ESTATE LTD	GBP	167 109	146 489	0.05
18 679	SMART METERING SYSTEMS PLC	GBP	143 736	152 981	0.05
129 802	SMITH & NEPHEW PLC	GBP	1 864 148	1 489 478	0.47
55 532	SMITHS GROUP PLC	GBP	864 478	777 170	0.25
17 011	SOFTCAT PLC	GBP	276 817	224 035	0.07
212 107	SOLGOLD PLC	GBP	62 167	61 935	0.02
16 194	SPECTRIS PLC	GBP	502 556	439 019	0.14
10 678	SPIRAX-SARCO ENGINEERING PLC	GBP	1 215 450	1 054 773	0.34
39 338	SPIRE HEALTHCARE GROUP PLC	GBP	97 058	92 444	0.03
101 803	SPIRENT COMMUNICATIONS PLC	GBP	243 724	253 082	0.08
150 628	SSE PLC	GBP	2 205 332	2 434 148	0.78
111 541	SSP GROUP PLC	GBP	348 601	259 779	0.08
75 690	ST JAMES'S PLACE PLC	GBP	969 489	834 482	0.27
364 304	STANDARD CHARTERED PLC	GBP	1 889 989	2 253 585	0.72
51 726	SYNTHOMER PLC	GBP	220 557	116 384	0.04
54 496	S4 CAPITAL PLC	GBP	261 544	124 905	0.04
86 898	TARGET HEALTHCARE REIT PLC	GBP	99 807	94 197	0.03
56 261	TATE & LYLE PLC	GBP	489 130	421 620	0.13
549 869	TAYLOR WIMPEY PLC	GBP	902 246	641 422	0.20
8 341	TBC BANK GROUP PLC	GBP	102 785	105 430	0.03
15 602	TEAM17 GROUP PLC	GBP	107 436	60 068	0.02
11 465	TELECOM PLUS PLC	GBP	158 080	224 255	0.07
1 098 328	TESCO PLC	GBP	2 718 378	2 806 228	0.89
100 924	THG PLC	GBP	552 425	83 202	0.03
40 820	TI FLUID SYSTEMS PLC	GBP	106 734	61 720	0.02
110 496	TP ICAP GROUP PLC	GBP	254 887	124 087	0.04
67 346	TRAINLINE PLC	GBP	271 259	193 956	0.06
35 319	TRAVIS PERKINS PLC	GBP	502 107	341 747	0.11
8 464	TREATT PLC	GBP	99 944	64 242	0.02
261 684	TRITAX BIG BOX REIT PLC	GBP	502 458	474 956	0.15
51 364	TUI AG	EUR	149 843	68 200	0.02
134 761	TUI AG - DI	GBP	420 343	178 491	0.06
200 740	TULLOW OIL PLC	GBP	117 423	94 067	0.03
120 155	UK COMMERCIAL PROPERTY TRUST LTD	GBP	93 499	90 116	0.03
10 006	ULTRA ELECTRONICS HOLDINGS PLC	GBP	224 607	346 408	0.11
380 928	UNILEVER PLC	GBP	15 563 948	14 174 330	4.51
55 919	UNITE GROUP PLC	GBP	608 628	594 978	0.19
101 850	UNITED UTILITIES GROUP PLC	GBP	971 382	1 038 870	0.33
30 807	VESUVIUS PLC	GBP	153 858	93 653	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
14 055	VICTORIA PLC	GBP	118 140	63 669	0.02
12 185	VICTREX PLC	GBP	274 115	216 771	0.07
175 707	VIRGIN MONEY UK PLC	GBP	324 503	229 737	0.07
31 144	VISTRY GROUP PLC	GBP	340 878	260 364	0.08
6 498	VITEC GROUP	GBP	83 427	85 254	0.03
65 677	VIVO ENERGY PLC	GBP	70 954	95 888	0.03
3 898 910	VODAFONE GROUP PLC	GBP	5 205 530	4 938 359	1.57
28 021	VOLUTION GROUP PLC	GBP	118 318	94 291	0.03
51 724	WAG PAYMENT SOLUTIONS PLC	GBP	49 243	49 138	0.02
59 525	WAREHOUSE REIT PLC	GBP	100 044	87 740	0.03
14 761	WATCHES OF SWITZERLAND GROUP PLC	GBP	107 331	113 512	0.04
22 969	WATKIN JONES PLC	GBP	50 489	50 532	0.02
39 358	WEIR GROUP PLC	GBP	682 524	536 450	0.17
18 341	WH SMITH PLC	GBP	322 366	257 874	0.08
30 181	WHITBREAD PLC	GBP	948 173	747 885	0.24
58 855	WISE PLC	GBP	578 707	175 035	0.06
7 220	WIZZ AIR HOLDINGS PLC	GBP	316 979	126 639	0.04
19 602	WORKSPACE GROUP PLC	GBP	155 938	108 987	0.03
178 272	WPP PLC	GBP	1 704 943	1 470 031	0.47
36 403	YELLOW CAKE PLC	GBP	121 076	118 310	0.04
13 100	YOUGOV PLC	GBP	138 367	112 660	0.04
2 748	YOUNG AND COS BREWERY CL A P.L.C.	GBP	40 993	31 217	0.01
3 372	YOUNG COS BREWERY PLC	GBP	27 008	24 885	0.01
142 619	3I GROUP PLC	GBP	1 683 186	1 580 932	0.50
3 935	4IMPRINT GROUP	GBP	99 292	91 292	0.03
49 292	888 HOLDINGS PLC	GBP	151 122	82 613	0.03
Total Shares			310 192 180	311 831 594	99.31
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			310 192 180	311 831 594	99.31
Total Investments			310 192 180	311 831 594	99.31

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	12.49	United Kingdom	91.96
Oil, Gas and Coal	11.51	Jersey	5.36
Banks	9.12	Isle of Man	0.44
Personal Care, Drug and Grocery Stores	8.06	Ireland	0.39
Industrial Support Services	5.58	Guernsey	0.31
Industrial Metals and Mining	4.99	Bermuda	0.22
Tobacco	4.52	Switzerland	0.18
Beverages	4.46	Luxembourg	0.15
Investment Banking and Brokerage Services	3.98	Israel	0.09
Media	3.86	Germany	0.08
Life Insurance	3.26	Cayman Islands	0.06
General Industrials	3.11	Netherlands	0.04
Travel and Leisure	3.00	Gibraltar	0.03
Gas, Water and Multi-utilities	2.86		
Telecommunications Service Providers	2.59		99.31
Real Estate Investment Trusts	2.36		
Aerospace and Defense	1.72		
Retailers	1.55		
Software and Computer Services	1.42		
Household Goods and Home Construction	1.31		
Industrial Engineering	0.92		
Electricity	0.89		
Chemicals	0.75		
Medical Equipment and Services	0.66		
Food Producers	0.65		
Electronic and Electrical Equipment	0.48		
Real Estate Investment and Services	0.39		
Industrial Materials	0.38		
Personal Goods	0.37		
Non-life Insurance	0.35		
Construction and Materials	0.33		
Precious Metals and Mining	0.23		
Technology Hardware and Equipment	0.22		
Industrial Transportation	0.20		
Health Care Providers	0.18		
Close-end Investments	0.15		
Leisure Goods	0.10		
Consumer Services	0.09		
Telecommunications Equipment	0.08		
Finance and Credit Services	0.07		
Alternative Energy	0.06		
Automobiles and Parts	0.01		
	99.31		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
279	A O SMITH CORP	USD	17 712	15 256	0.03
2 584	ABBOTT LABORATORIES	USD	181 064	280 752	0.56
2 541	ABBVIE INC	USD	254 165	389 180	0.78
65	ABIOMED INC	USD	19 385	16 088	0.03
935	ACCENTURE PLC - A	USD	164 819	259 603	0.52
1 117	ACTIVISION BLIZZARD INC	USD	80 001	86 970	0.17
678	ADOBE INC	USD	183 788	248 189	0.50
90	ADVANCE AUTO PARTS INC	USD	11 195	15 578	0.03
144	ADVANCED DRAINAGE SYSTEMS INC	USD	14 986	12 970	0.03
2 350	ADVANCED MICRO DEVICES INC	USD	79 403	179 705	0.36
282	AECOM	USD	13 558	18 392	0.04
960	AES CORP	USD	12 620	20 170	0.04
862	AFLAC INC	USD	39 116	47 694	0.10
133	AGCO CORP	USD	16 356	13 127	0.03
432	AGILENT TECHNOLOGIES INC	USD	33 335	51 309	0.10
340	AIR PRODUCTS AND CHEMICALS INC	USD	62 872	81 763	0.16
534	AIRBNB INC	USD	89 343	47 569	0.10
235	AKAMAI TECHNOLOGIES INC	USD	18 393	21 463	0.04
168	ALBEMARLE CORP	USD	18 306	35 109	0.07
141	ALBERTSONS COMPANIES INC	USD	4 348	3 768	0.01
182	ALCOA CORP	USD	9 793	8 296	0.02
209	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	30 174	30 311	0.06
105	ALIGN TECHNOLOGY INC	USD	32 456	24 850	0.05
20	ALLEGHANY CORP	USD	12 085	16 662	0.03
179	ALLEGION PLC	USD	17 585	17 524	0.04
360	ALLIANT ENERGY CORP	USD	15 563	21 100	0.04
403	ALLSTATE CORP	USD	40 128	51 072	0.10
486	ALLY FINANCIAL INC	USD	14 263	16 286	0.03
171	ALNYLAM PHARMACEUTICALS INC	USD	21 691	24 940	0.05
438	ALPHABET CLASS - A	USD	551 402	954 515	1.92
401	ALPHABET INC	USD	498 566	877 166	1.77
2 620	ALTRIA GROUP INC	USD	152 753	109 437	0.22
12 675	AMAZON.COM INC	USD	1 182 490	1 346 211	2.70
737	AMC ENTERTAINMENT HOLDINGS INC	USD	21 461	9 986	0.02
2 176	AMCOR PLC	USD	23 451	27 048	0.05
14	AMERCO	USD	6 729	6 695	0.01
368	AMEREN CORP	USD	22 386	33 252	0.07
930	AMERICAN AIRLINES GROUP INC	USD	20 575	11 792	0.02
202	AMERICAN CAMPUS COMMUNITIES INC	USD	12 974	13 023	0.03
724	AMERICAN ELECTRIC POWER CO INC	USD	51 642	69 439	0.14
884	AMERICAN EXPRESS CO	USD	91 110	122 540	0.25
95	AMERICAN FINANCIAL GROUP INC/OH	USD	10 570	13 187	0.03
424	AMERICAN HOMES 4 RENT	USD	10 153	15 027	0.03
1 190	AMERICAN INTERNATIONAL GROUP INC	USD	63 525	60 845	0.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
693	AMERICAN TOWER CORP	USD	117 287	177 124	0.35
261	AMERICAN WATER WORKS CO INC	USD	24 374	38 829	0.08
375	AMERICOLD REALTY TRUST INC	USD	13 163	11 265	0.02
159	AMERIPRISE FINANCIAL INC	USD	25 511	37 791	0.08
215	AMERISOURCEBERGEN CORP	USD	19 443	30 418	0.06
392	AMETEK INC	USD	35 106	43 077	0.09
795	AMGEN INC	USD	148 431	193 424	0.39
859	AMPHENOL CORP - A	USD	40 591	55 302	0.11
755	ANALOG DEVICES INC	USD	91 347	110 298	0.22
2 074	ANNALY CAPITAL MANAGEMENT INC	USD	20 839	12 257	0.02
125	ANSYS INC	USD	24 003	29 911	0.06
410	ANTERO RESOURCES CORP	USD	14 096	12 567	0.03
309	AON PLC - A	USD	47 729	83 331	0.17
522	APA CORP	USD	14 659	18 218	0.04
225	APARTMENT INCOME REIT CORP	USD	11 840	9 360	0.02
529	APOLLO GLOBAL MANAGEMENT INC	USD	31 397	25 646	0.05
22 282	APPLE INC	USD	1 239 238	3 046 394	6.11
1 276	APPLIED MATERIALS INC	USD	84 196	116 090	0.23
95	APTARGROUP INC	USD	9 237	9 805	0.02
388	APTIV PLC	USD	36 239	34 559	0.07
367	ARAMARK	USD	14 153	11 241	0.02
555	ARCH CAPITAL GROUP LTD	USD	16 636	25 247	0.05
803	ARCHER-DANIELS-MIDLAND CO	USD	35 514	62 313	0.12
241	ARES MANAGEMENT CORP - A	USD	15 688	13 703	0.03
322	ARISTA NETWORKS INC	USD	22 219	30 184	0.06
98	ARROW ELECTRONICS INC	USD	10 864	10 985	0.02
300	ARTHUR J GALLAGHER & CO	USD	24 857	48 912	0.10
40	ASPEN TECHNOLOGY INC	USD	2 656	7 347	0.01
82	ASSURANT INC	USD	8 231	14 174	0.03
195	ATMOS ENERGY CORP	USD	17 207	21 860	0.04
10 516	AT&T INC	USD	265 853	220 415	0.44
316	AUTODESK INC	USD	47 842	54 339	0.11
604	AUTOMATIC DATA PROCESSING INC	USD	77 205	126 864	0.25
57	AUTONATION INC	USD	5 143	6 370	0.01
30	AUTOZONE INC	USD	22 757	64 474	0.13
124	AVALARA INC	USD	15 836	8 754	0.02
200	AVALONBAY COMMUNITIES INC	USD	34 179	38 850	0.08
873	AVANTOR INC	USD	21 252	27 150	0.05
119	AVERY DENNISON CORP	USD	14 205	19 263	0.04
57	AVIS BUDGET GROUP INC	USD	12 343	8 384	0.02
145	AXON ENTERPRISE INC	USD	20 831	13 510	0.03
1 302	BAKER HUGHES CO	USD	33 463	37 589	0.08
466	BALL CORP	USD	21 602	32 047	0.06
10 216	BANK OF AMERICA CORP	USD	321 660	318 024	0.64

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 063	BANK OF NEW YORK MELLON CORP	USD	55 611	44 338	0.09
370	BATH & BODY WORKS INC	USD	14 140	9 960	0.02
718	BAXTER INTERNATIONAL INC	USD	50 804	46 117	0.09
409	BECTON DICKINSON AND CO	USD	89 825	100 831	0.20
264	BENTLEY SYSTEMS INC	USD	13 020	8 791	0.02
2 632	BERKSHIRE HATHAWAY INC - B	USD	550 904	718 588	1.45
194	BERRY GLOBAL GROUP INC	USD	12 326	10 600	0.02
311	BEST BUY CO INC	USD	23 241	20 274	0.04
132	BILL.COM HOLDINGS INC	USD	25 423	14 512	0.03
211	BIOGEN INC	USD	60 360	43 031	0.09
263	BIOMARIN PHARMACEUTICAL INC	USD	22 171	21 795	0.04
31	BIO-RAD LABORATORIES INC	USD	9 804	15 345	0.03
56	BIO-TECHNE CORP	USD	10 550	19 412	0.04
195	BJ'S WHOLESALE CLUB HOLDINGS INC	USD	11 305	12 152	0.02
226	BLACK KNIGHT INC	USD	12 408	14 778	0.03
205	BLACKROCK INC	USD	116 558	124 853	0.25
1 012	BLACKSTONE INC - A	USD	63 176	92 325	0.18
720	BLOCK INC - A	USD	70 209	44 251	0.09
852	BOEING CO	USD	258 225	116 485	0.23
61	BOOKING HOLDINGS INC	USD	126 127	106 688	0.21
192	BOOZ ALLEN HAMILTON HOLDING CORP	USD	8 906	17 349	0.03
346	BORGWARNER INC	USD	16 221	11 546	0.02
205	BOSTON PROPERTIES INC	USD	24 887	18 241	0.04
2 044	BOSTON SCIENTIFIC CORP	USD	62 247	76 180	0.15
87	BRIGHT HORIZONS FAMILY SOLUTIONS INC	USD	9 609	7 353	0.01
3 133	BRISTOL-MYERS SQUIBB CO	USD	191 995	241 241	0.48
434	BRIXMOR PROPERTY GROUP INC	USD	8 562	8 771	0.02
593	BROADCOM INC	USD	164 689	288 085	0.58
167	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	18 951	23 806	0.05
337	BROWN & BROWN INC	USD	10 185	19 661	0.04
80	BROWN FORMAN A	USD	4 598	5 411	0.01
263	BROWN-FORMAN CORP - B	USD	15 163	18 452	0.04
146	BRUKER CORP	USD	5 353	9 163	0.02
379	BUILDERS FIRSTSOURCE INC	USD	18 027	20 352	0.04
204	BUNGE LTD	USD	14 479	18 501	0.04
96	BURLINGTON STORES INC	USD	15 003	13 078	0.03
7	CABLE ONE INC	USD	7 476	9 025	0.02
397	CADENCE DESIGN SYSTEMS INC	USD	20 443	59 562	0.12
306	CAESARS ENTERTAINMENT INC	USD	23 946	11 720	0.02
147	CAMDEN PROPERTY TRUST	USD	13 836	19 769	0.04
293	CAMPBELL SOUP CO	USD	12 625	14 079	0.03
595	CAPITAL ONE FINANCIAL CORP	USD	60 721	61 993	0.12
212	CAPRI HOLDINGS LTD	USD	11 140	8 694	0.02
398	CARDINAL HEALTH INC	USD	24 608	20 803	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
102	CARLISLE COS INC	USD	15 327	24 338	0.05
198	CARLYLE GROUP INC	USD	6 852	6 269	0.01
234	CARMAX INC	USD	16 440	21 172	0.04
1 150	CARNIVAL CORP	USD	48 764	9 948	0.02
1 410	CARRIER GLOBAL CORP	USD	39 167	50 281	0.10
257	CATALENT INC	USD	14 309	27 574	0.06
809	CATERPILLAR INC	USD	128 436	144 617	0.29
482	CBRE GROUP INC	USD	24 930	35 480	0.07
195	CDW CORP/DE	USD	16 960	30 724	0.06
155	CELANESE CORP - A	USD	16 674	18 230	0.04
837	CENTENE CORP	USD	41 496	70 819	0.14
901	CENTERPOINT ENERGY INC	USD	23 199	26 652	0.05
194	CERIDIAN HCM HOLDING INC	USD	11 724	9 134	0.02
309	CF INDUSTRIES HOLDINGS INC	USD	12 290	26 491	0.05
187	CH ROBINSON WORLDWIDE INC	USD	17 610	18 956	0.04
72	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	10 192	15 406	0.03
2 161	CHARLES SCHWAB CORP	USD	111 361	136 532	0.27
171	CHARTER COMMUNICATIONS INC	USD	63 724	80 119	0.16
22	CHEMED CORP	USD	7 502	10 327	0.02
339	CHENIERE ENERGY INC	USD	20 147	45 097	0.09
164	CHESAPEAKE ENERGY CORP	USD	13 165	13 300	0.03
2 877	CHEVRON CORP	USD	328 420	416 532	0.83
40	CHIPOTLE MEXICAN GRILL INC	USD	23 431	52 290	0.10
48	CHOICE HOTELS INTERNATIONAL INC	USD	5 653	5 358	0.01
619	CHUBB LTD	USD	87 283	121 683	0.24
348	CHURCH & DWIGHT CO INC	USD	19 092	32 246	0.06
49	CHURCHILL DOWNS INC	USD	9 878	9 385	0.02
223	CIENA CORP	USD	9 999	10 191	0.02
464	CIGNA CORP	USD	73 666	122 273	0.24
215	CINCINNATI FINANCIAL CORP	USD	17 287	25 581	0.05
140	CINTAS CORP	USD	31 287	52 294	0.10
6 062	CISCO SYSTEMS INC	USD	269 402	258 484	0.52
2 852	CITIGROUP INC	USD	201 080	131 163	0.26
614	CITIZENS FINANCIAL GROUP INC	USD	26 022	21 914	0.04
179	CITRIX SYSTEMS INC	USD	17 980	17 393	0.03
572	CLARIVATE PLC	USD	13 066	7 928	0.02
687	CLEVELAND-CLIFFS INC	USD	14 331	10 559	0.02
140	CLOROX CO	USD	18 994	19 737	0.04
399	CLOUDFLARE INC	USD	39 726	17 456	0.03
516	CME GROUP INC	USD	88 182	105 625	0.21
417	CMS ENERGY CORP	USD	19 766	28 148	0.06
5 733	COCA-COLA CO	USD	260 723	360 663	0.72
254	COGNEX CORP	USD	14 280	10 800	0.02
755	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	59 111	50 955	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
42	COINBASE GLOBAL INC - A	USD	10 221	1 975	0.00
1 279	COLGATE-PALMOLIVE CO	USD	90 364	102 499	0.21
6 502	COMCAST CORP	USD	239 806	255 138	0.51
188	COMERICA INC	USD	12 828	13 795	0.03
159	COMMERCE BANCSHARES INC/MO	USD	8 397	10 438	0.02
692	CONAGRA BRANDS INC	USD	22 647	23 694	0.05
61	CONCENTRIX CORP	USD	9 789	8 274	0.02
1 920	CONOCOPHILLIPS	USD	126 571	172 435	0.35
507	CONSOLIDATED EDISON INC	USD	39 147	48 216	0.10
235	CONSTELLATION BRANDS INC - A	USD	51 449	54 769	0.11
470	CONSTELLATION ENERGY CORP	USD	22 986	26 912	0.05
84	CONTINENTAL RESOURCES INC/OK	USD	2 901	5 489	0.01
71	COOPER COS INC	USD	18 074	22 232	0.04
306	COPART INC	USD	19 669	33 250	0.07
1 074	CORNING INC	USD	31 861	33 842	0.07
1 045	CORTEVA INC	USD	30 861	56 576	0.11
586	COSTAR GROUP INC	USD	27 007	35 400	0.07
637	COSTCO WHOLESALE CORP	USD	141 035	305 301	0.61
1 166	COTERRA ENERGY INC	USD	26 566	30 071	0.06
12	CREDIT ACCEPTANCE CORP	USD	7 899	5 681	0.01
299	CROWDSTRIKE HOLDINGS INC - A	USD	47 923	50 399	0.10
650	CROWN CASTLE INTERNATIONAL CORP	USD	81 294	109 447	0.22
181	CROWN HOLDINGS INC	USD	10 203	16 683	0.03
3 315	CSX CORP	USD	70 058	96 334	0.19
311	CUBESMART	USD	14 549	13 286	0.03
81	CULLEN/FROST BANKERS INC	USD	8 712	9 432	0.02
239	CUMMINS INC	USD	40 885	46 254	0.09
1 886	CVS HEALTH CORP	USD	113 282	174 757	0.35
957	DANAHER CORP	USD	123 347	242 619	0.49
184	DARDEN RESTAURANTS INC	USD	17 379	20 814	0.04
233	DARLING INGREDIENTS INC	USD	13 401	13 933	0.03
369	DATADOG INC	USD	41 946	35 144	0.07
89	DAVITA INC	USD	6 523	7 116	0.01
40	DECKERS OUTDOOR CORP	USD	12 203	10 214	0.02
424	DEERE & CO	USD	78 318	126 975	0.25
417	DELL TECHNOLOGIES INC	USD	13 368	19 270	0.04
919	DELTA AIR LINES INC	USD	46 493	26 623	0.05
315	DENTSPLY SIRONA INC	USD	16 835	11 255	0.02
904	DEVON ENERGY CORP	USD	24 497	49 819	0.10
556	DEXCOM INC	USD	22 480	41 439	0.08
244	DIAMONDBACK ENERGY INC	USD	21 115	29 561	0.06
406	DIGITAL REALTY TRUST INC	USD	47 799	52 711	0.11
414	DISCOVER FINANCIAL SERVICES	USD	32 421	39 156	0.08
358	DISH NETWORK CORP - A	USD	13 466	6 419	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
284	DOCUSIGN INC	USD	35 895	16 296	0.03
333	DOLLAR GENERAL CORP	USD	37 055	81 732	0.16
322	DOLLAR TREE INC	USD	30 722	50 184	0.10
1 162	DOMINION ENERGY INC	USD	81 435	92 739	0.19
52	DOMINO'S PIZZA INC	USD	15 259	20 265	0.04
232	DOORDASH INC	USD	46 618	14 887	0.03
255	DOVER CORP	USD	25 138	30 937	0.06
1 057	DOW INC	USD	52 201	54 552	0.11
463	DR HORTON INC	USD	22 618	30 646	0.06
278	DTE ENERGY CO	USD	25 596	35 237	0.07
1 164	DUKE ENERGY CORP	USD	95 356	124 792	0.25
543	DUKE REALTY CORP	USD	15 973	29 838	0.06
217	DUN & BRADSTREET HOLDINGS INC	USD	5 619	3 262	0.01
737	DUPONT DE NEMOURS INC	USD	66 725	40 962	0.08
351	DXC TECHNOLOGY CO	USD	12 860	10 639	0.02
282	DYNATRACE INC	USD	10 962	11 122	0.02
204	EAST WEST BANCORP INC	USD	13 656	13 219	0.03
60	EASTGROUP PROPERTIES INC	USD	8 908	9 260	0.02
185	EASTMAN CHEMICAL CO	USD	18 985	16 607	0.03
628	EATON CORP PLC	USD	58 306	79 122	0.16
897	EBAY INC	USD	39 076	37 378	0.07
357	ECOLAB INC	USD	52 748	54 892	0.11
547	EDISON INTERNATIONAL	USD	34 304	34 592	0.07
944	EDWARDS LIFESCIENCES CORP	USD	54 135	89 765	0.18
682	ELANCO ANIMAL HEALTH INC	USD	21 080	13 388	0.03
102	ELASTIC NV	USD	15 639	6 902	0.01
404	ELECTRONIC ARTS INC	USD	50 673	49 147	0.10
349	ELEVANCE HEALTH INC	USD	85 961	168 420	0.34
1 141	ELI LILLY & CO	USD	113 095	369 946	0.74
938	EMERSON ELECTRIC CO	USD	69 312	74 609	0.15
193	ENPHASE ENERGY INC	USD	32 107	37 681	0.08
195	ENTEGRIS INC	USD	11 407	17 965	0.04
289	ENTERGY CORP	USD	24 764	32 553	0.07
857	EOG RESOURCES INC	USD	87 098	94 647	0.19
81	EPAM SYSTEMS INC	USD	14 591	23 877	0.05
428	EQT CORP	USD	15 381	14 723	0.03
202	EQUIFAX INC	USD	28 932	36 922	0.07
136	EQUINIX INC	USD	67 215	89 355	0.18
541	EQUITABLE HOLDINGS INC	USD	12 614	14 104	0.03
248	EQUITY LIFESTYLE PROPERTIES INC	USD	12 259	17 477	0.03
489	EQUITY RESIDENTIAL	USD	31 026	35 316	0.07
36	ERIE INDEMNITY CO - A	USD	5 335	6 919	0.01
331	ESSENTIAL UTILITIES INC	USD	12 460	15 176	0.03
93	ESSEX PROPERTY TRUST INC	USD	22 982	24 320	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
355	ESTEE LAUDER COS INC - A	USD	62 036	90 408	0.18
182	ETSY INC	USD	12 114	13 324	0.03
57	EVEREST RE GROUP LTD	USD	14 146	15 976	0.03
330	EVERGY INC	USD	17 487	21 533	0.04
493	EVERSOURCE ENERGY	USD	31 575	41 644	0.08
247	EXACT SCIENCES CORP	USD	17 455	9 729	0.02
1 404	EXELON CORP	USD	39 755	63 629	0.13
216	EXPEDIA GROUP INC	USD	25 960	20 483	0.04
244	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	17 562	23 780	0.05
192	EXTRA SPACE STORAGE INC	USD	18 734	32 663	0.07
6 140	EXXON MOBIL CORP	USD	444 934	525 829	1.06
54	FACTSET RESEARCH SYSTEMS INC	USD	12 202	20 767	0.04
38	FAIR ISAAC CORP	USD	9 421	15 234	0.03
962	FASTENAL CO	USD	32 908	48 023	0.10
100	FEDERAL REALTY OP LP	USD	11 737	9 574	0.02
367	FEDEX CORP	USD	86 697	83 203	0.17
410	FIDELITY NATIONAL FINANCIAL INC - A	USD	16 434	15 154	0.03
873	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	85 933	80 028	0.16
983	FIFTH THIRD BANCORP	USD	31 022	33 029	0.07
19	FIRST CITIZENS BANCSHARES INC/NC	USD	11 742	12 422	0.02
767	FIRST HORIZON NATIONAL CORP	USD	12 844	16 767	0.03
258	FIRST REPUBLIC BANK/CA	USD	27 627	37 204	0.07
142	FIRST SOLAR INC	USD	13 474	9 674	0.02
819	FIRSTENERGY CORP	USD	30 057	31 441	0.06
856	FISERV INC	USD	65 689	76 158	0.15
80	FIVE BELOW INC	USD	12 943	9 074	0.02
97	FIVE9 INC	USD	17 264	8 841	0.02
117	FLEETCOR TECHNOLOGIES INC	USD	24 720	24 583	0.05
667	FLEX LTD	USD	11 832	9 651	0.02
151	FLOOR & DECOR HOLDINGS INC	USD	15 362	9 507	0.02
182	FMC CORP	USD	13 614	19 476	0.04
6 026	FORD MOTOR CO	USD	67 423	67 069	0.13
975	FORTINET INC	USD	15 400	55 166	0.11
636	FORTIVE CORP	USD	40 252	34 586	0.07
273	FORTUNE BRANDS HOME & SECURITY INC	USD	18 089	16 347	0.03
454	FOX CORP (ISIN US35137L1052)	USD	2 685	14 601	0.03
213	FOX CORP (ISIN US35137L2043)	USD	1 177	6 326	0.01
404	FRANKLIN RESOURCES INC	USD	14 251	9 417	0.02
2 164	FREEMPORT-MCMORAN INC - B	USD	44 464	63 319	0.13
87	F5 NETWORKS INC	USD	13 388	13 314	0.03
89	GAMESTOP CORP - A	USD	18 754	10 885	0.02
338	GAMING AND LEISURE PROPERTIES INC	USD	12 028	15 501	0.03
218	GARMIN LTD	USD	16 735	21 419	0.04
118	GARTNER INC	USD	16 021	28 536	0.06

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
118	GENERAC HOLDINGS INC	USD	18 756	24 848	0.05
1 690	GENERAL ELECTRIC CO	USD	169 770	107 602	0.22
870	GENERAL MILLS INC	USD	41 566	65 642	0.13
2 230	GENERAL MOTORS CO	USD	90 233	70 825	0.14
248	GENPACT LTD	USD	8 581	10 505	0.02
168	GENTEX CORP	USD	4 160	4 699	0.01
206	GENUINE PARTS CO	USD	19 268	27 398	0.05
1 800	GILEAD SCIENCES INC	USD	134 384	111 258	0.22
409	GLOBAL PAYMENTS INC	USD	51 326	45 252	0.09
134	GLOBE LIFE INC	USD	11 493	13 061	0.03
242	GODADDY INC	USD	16 686	16 834	0.03
488	GOLDMAN SACHS GROUP INC	USD	126 583	144 946	0.29
330	GRACO INC	USD	17 651	19 605	0.04
119	GUIDEWIRE SOFTWARE INC	USD	10 467	8 448	0.02
141	GXO LOGISTICS INC	USD	12 181	6 101	0.01
1 291	HALLIBURTON CO	USD	54 395	40 486	0.08
481	HARTFORD FINANCIAL SERVICES GROUP INC	USD	25 560	31 472	0.06
186	HASBRO INC	USD	16 685	15 230	0.03
344	HCA HEALTHCARE INC	USD	39 620	57 813	0.12
777	HEALTHPEAK PROPERTIES INC	USD	19 617	20 132	0.04
100	HEICO CORP (ISIN US4228061093)	USD	10 563	13 112	0.03
164	HEICO CORP (ISIN US4228062083)	USD	13 907	17 282	0.03
201	HENRY SCHEIN INC	USD	11 141	15 425	0.03
209	HERSHEY CO	USD	23 432	44 968	0.09
396	HESS CORP	USD	21 733	41 952	0.08
1 859	HEWLETT PACKARD ENTERPRISE CO	USD	32 142	24 650	0.05
400	HILTON WORLDWIDE HOLDINGS INC	USD	34 510	44 576	0.09
359	HOLOGIC INC	USD	15 196	24 879	0.05
1 501	HOME DEPOT INC	USD	294 218	411 679	0.82
1 021	HONEYWELL INTERNATIONAL INC	USD	156 566	177 460	0.36
324	HORIZON THERAPEUTICS PLC	USD	18 851	25 842	0.05
406	HORMEL FOODS CORP	USD	14 631	19 228	0.04
1 025	HOST HOTELS & RESORTS INC	USD	18 815	16 072	0.03
741	HOWMET AEROSPACE INC	USD	17 586	23 304	0.05
1 556	HP INC	USD	36 179	51 006	0.10
108	HUBBELL INC	USD	16 023	19 287	0.04
64	HUBSPOT INC	USD	12 572	19 242	0.04
185	HUMANA INC	USD	55 163	86 593	0.17
2 066	HUNTINGTON BANCSHARES INC/OH	USD	31 054	24 854	0.05
84	HUNTINGTON INGALLS INDUSTRIES INC	USD	19 708	18 297	0.04
120	IAC/INTERACTIVECORP	USD	13 465	9 116	0.02
144	IDEX CORP	USD	23 131	26 155	0.05
122	IDEXX LABORATORIES INC	USD	30 310	42 789	0.09
445	ILLINOIS TOOL WORKS INC	USD	75 583	81 101	0.16

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
224	ILLUMINA INC	USD	62 752	41 297	0.08
269	INCYTE CORP	USD	22 196	20 436	0.04
735	INGERSOLL RAND INC	USD	24 335	30 929	0.06
99	INSULET CORP	USD	13 480	21 576	0.04
5 852	INTEL CORP	USD	303 685	218 923	0.44
809	INTERCONTINENTAL EXCHANGE INC	USD	63 585	76 078	0.15
1 328	INTERNATIONAL BUSINESS MACHINES CORP	USD	189 323	187 500	0.38
366	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	47 654	43 598	0.09
561	INTERNATIONAL PAPER CO	USD	28 332	23 467	0.05
567	INTERPUBLIC GROUP OF COS INC	USD	13 376	15 610	0.03
407	INTUIT INC	USD	98 737	156 874	0.31
514	INTUITIVE SURGICAL INC	USD	84 794	103 165	0.21
490	INVESCO LTD	USD	12 867	7 904	0.02
855	INVITATION HOMES INC REITS	USD	23 434	30 421	0.06
275	IQVIA HOLDINGS INC	USD	35 850	59 672	0.12
416	IRON MOUNTAIN INC	USD	13 774	20 255	0.04
156	J M SMUCKER CO	USD	18 665	19 970	0.04
209	JABIL INC	USD	11 763	10 703	0.02
105	JACK HENRY & ASSOCIATES INC	USD	13 604	18 902	0.04
88	JAZZ PHARMACEUTICALS PLC	USD	13 571	13 729	0.03
121	JB HUNT TRANSPORT SERVICES INC	USD	14 888	19 054	0.04
284	JEFFERIES FINANCIAL GROUP INC	USD	8 415	7 844	0.02
3 840	JOHNSON & JOHNSON	USD	515 154	681 637	1.37
1 140	JOHNSON CONTROLS INTERNATIONAL PLC	USD	47 444	54 583	0.11
73	JONES LANG LASALLE INC	USD	14 488	12 765	0.03
4 247	JPMORGAN CHASE & CO	USD	493 162	478 255	0.96
467	JUNIPER NETWORKS INC	USD	11 869	13 310	0.03
367	KELLOGG CO	USD	23 517	26 182	0.05
1 058	KEURIG DR PEPPER INC	USD	32 823	37 443	0.07
1 335	KEYCORP	USD	26 526	23 002	0.05
264	KEYSIGHT TECHNOLOGIES INC	USD	17 627	36 392	0.07
150	KILROY REALTY CORP	USD	10 603	7 850	0.02
484	KIMBERLY-CLARK CORP	USD	54 650	65 413	0.13
881	KIMCO REALTY CORP	USD	18 326	17 417	0.03
2 806	KINDER MORGAN	USD	45 759	47 029	0.09
838	KKR & CO INC	USD	24 266	38 791	0.08
217	KLA CORP	USD	29 496	69 240	0.14
238	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	11 417	11 017	0.02
200	KOHL'S CORP	USD	10 170	7 138	0.01
1 017	KRAFT HEINZ CO	USD	54 732	38 788	0.08
962	KROGER CO	USD	25 161	45 531	0.09
134	LABORATORY CORP OF AMERICA HOLDINGS	USD	24 308	31 404	0.06
200	LAM RESEARCH CORP	USD	51 439	85 230	0.17
125	LAMAR ADVERTISING CO	USD	12 794	10 996	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
208	LAMB WESTON HOLDINGS INC	USD	12 662	14 864	0.03
494	LAS VEGAS SANDS CORP	USD	33 358	16 593	0.03
196	LATTICE SEMICONDUCTOR CORP	USD	14 134	9 506	0.02
86	LEAR CORPORATION	USD	15 519	10 827	0.02
203	LEIDOS HOLDINGS INC	USD	14 836	20 444	0.04
376	LENNAR CORP (ISIN US5260571048)	USD	23 205	26 534	0.05
22	LENNAR CORP (ISIN US5260573028)	USD	1 108	1 292	0.00
73	LENNOX INTERNATIONAL INC	USD	16 262	15 081	0.03
35	LIBERTY BROADBAND CORP (ISIN US5303071071)	USD	3 519	3 974	0.01
203	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	23 163	23 475	0.05
293	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	9 756	18 597	0.04
230	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	9 222	8 292	0.02
113	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	4 771	4 073	0.01
118	LIFE STORAGE INC	USD	17 165	13 176	0.03
129	LINCOLN ELECTRIC HOLDINGS INC	USD	16 199	15 913	0.03
239	LINCOLN NATIONAL CORP	USD	16 889	11 178	0.02
746	LINDE PLC	USD	131 588	214 497	0.43
43	LITHIA MOTORS INC - A	USD	13 666	11 817	0.02
194	LIVE NATION ENTERTAINMENT INC	USD	9 881	16 021	0.03
388	LKQ CORP	USD	14 760	19 047	0.04
282	LOEWS CORP	USD	14 243	16 711	0.03
972	LOWE'S COS INC	USD	100 602	169 779	0.34
115	LPL FINANCIAL HOLDINGS INC	USD	15 520	21 215	0.04
805	LUCID GROUP INC	USD	18 523	13 814	0.03
170	LULULEMON ATHLETICA INC	USD	25 076	46 344	0.09
1 347	LUMEN TECHNOLOGIES INC	USD	18 684	14 696	0.03
430	LYFT INC - A	USD	20 698	5 710	0.01
379	LYONDELLBASELL INDUSTRIES NV - A	USD	39 559	33 147	0.07
430	MACY'S INC	USD	10 557	7 878	0.02
91	MANHATTAN ASSOCIATES INC	USD	12 795	10 429	0.02
1 155	MARATHON OIL CORP	USD	20 094	25 964	0.05
832	MARATHON PETROLEUM CORP	USD	53 136	68 399	0.14
20	MARKEL CORP	USD	23 214	25 865	0.05
55	MARKETAXESS HOLDINGS INC	USD	14 072	14 081	0.03
424	MARRIOTT INTERNATIONAL INC/MD - A	USD	58 947	57 668	0.12
727	MARSH & MCLENNAN COS INC	USD	66 150	112 867	0.23
90	MARTIN MARIETTA MATERIALS INC	USD	20 017	26 932	0.05
1 213	MARVELL TECHNOLOGY INC	USD	37 401	52 802	0.11
475	MASCO CORP	USD	21 596	24 035	0.05
1 240	MASTERCARD INC	USD	254 028	391 195	0.78
407	MATCH GROUP INC	USD	62 896	28 364	0.06
503	MATTEL INC	USD	9 795	11 232	0.02
359	MCCORMICK & CO INC/MD	USD	21 174	29 887	0.06
1 082	MCDONALD'S CORP	USD	184 797	267 124	0.53

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
215	MCKESSON CORP	USD	32 092	70 135	0.14
855	MEDICAL PROPERTIES TRUST INC	USD	13 925	13 056	0.03
1 932	MEDTRONIC PLC	USD	166 881	173 397	0.35
67	MERCADOLIBRE INC	USD	34 324	42 670	0.09
3 634	MERCK & CO INC	USD	206 451	331 312	0.66
3 319	META PLATFORMS INC	USD	634 688	535 188	1.08
1 008	METLIFE INC	USD	47 703	63 292	0.13
33	METTLER-TOLEDO INTERNATIONAL INC	USD	23 165	37 909	0.08
541	MGM RESORTS INTERNATIONAL	USD	18 331	15 662	0.03
799	MICROCHIP TECHNOLOGY INC	USD	40 861	46 406	0.09
1 609	MICRON TECHNOLOGY INC	USD	94 067	88 946	0.18
10 854	MICROSOFT CORP	USD	1 281 317	2 787 632	5.59
167	MID-AMERICA APARTMENT COMMUNITIES INC	USD	17 226	29 170	0.06
117	MIDDLEBY CORP	USD	18 524	14 667	0.03
507	MODERNA INC	USD	52 220	72 425	0.14
80	MOHAWK INDUSTRIES INC	USD	18 091	9 927	0.02
84	MOLINA HEALTHCARE INC	USD	10 857	23 487	0.05
271	MOLSON COORS BEVERAGE CO - B	USD	18 658	14 772	0.03
1 995	MONDELEZ INTERNATIONAL INC	USD	89 185	123 870	0.25
96	MONGODB INC	USD	23 471	24 912	0.05
62	MONOLITHIC POWER SYSTEMS INC	USD	9 797	23 810	0.05
539	MONSTER BEVERAGE CORP	USD	33 255	49 965	0.10
233	MOODY'S CORP	USD	44 788	63 369	0.13
2 037	MORGAN STANLEY	USD	119 643	154 934	0.31
34	MORNINGSTAR INC	USD	4 909	8 222	0.02
531	MOSAIC CO	USD	13 298	25 079	0.05
243	MOTOROLA SOLUTIONS INC	USD	30 756	50 933	0.10
117	MSCI INC	USD	24 139	48 222	0.10
258	M&T BANK CORP	USD	44 712	41 123	0.08
168	NASDAQ INC	USD	16 210	25 627	0.05
253	NATIONAL RETAIL PROPERTIES INC	USD	11 925	10 879	0.02
321	NETAPP INC	USD	20 567	20 942	0.04
638	NETFLIX INC	USD	216 766	111 567	0.22
136	NEUROCRINE BIOSCIENCES INC	USD	11 979	13 257	0.03
545	NEWELL BRANDS INC	USD	13 805	10 377	0.02
1 224	NEWMONT CORP	USD	51 885	73 036	0.15
564	NEWS CORP	USD	9 443	8 787	0.02
175	NEWS CORP - B	USD	2 965	2 781	0.01
2 914	NEXTERA ENERGY INC	USD	136 082	225 718	0.45
517	NIELSEN HOLDINGS PLC	USD	12 633	12 005	0.02
1 853	NIKE INC - B	USD	146 918	189 377	0.38
565	NISOURCE INC	USD	13 705	16 662	0.03
104	NORDSON CORP	USD	17 064	21 054	0.04
366	NORFOLK SOUTHERN CORP	USD	57 924	83 188	0.17

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
300	NORTHERN TRUST CORP	USD	31 219	28 944	0.06
836	NORTONLIFELock INC	USD	21 170	18 359	0.04
599	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	17 304	6 661	0.01
128	NOVOCURE LTD	USD	12 795	8 896	0.02
353	NRG ENERGY INC	USD	11 086	13 474	0.03
391	NUCOR CORP	USD	25 384	40 824	0.08
3 658	NVIDIA CORP	USD	285 894	554 515	1.12
4	NVR INC	USD	13 364	16 017	0.03
381	NXP SEMICONDUCTORS NV	USD	61 081	56 399	0.11
1 274	OCCIDENTAL PETROLEUM CORP	USD	5 620	75 013	0.15
290	OGE ENERGY CORP	USD	10 152	11 182	0.02
212	OKTA INC	USD	26 627	19 165	0.04
134	OLD DOMINION FREIGHT LINE INC	USD	15 617	34 342	0.07
408	OLD REPUBLIC INTERNATIONAL CORP	USD	10 011	9 123	0.02
122	OLIN CORP	USD	6 860	5 646	0.01
300	OMNICOM GROUP INC	USD	21 837	19 083	0.04
618	ON SEMICONDUCTOR CORP	USD	16 353	31 092	0.06
642	ONEOK INC	USD	36 408	35 631	0.07
2 264	ORACLE CORP	USD	116 059	158 186	0.32
97	O'REILLY AUTOMOTIVE INC	USD	27 689	61 281	0.12
363	ORGANON & CO	USD	10 959	12 251	0.02
705	OTIS WORLDWIDE CORP	USD	44 162	49 822	0.10
347	OVINTIV INC	USD	13 177	15 334	0.03
209	OWENS CORNING	USD	16 983	15 531	0.03
580	PACCAR INC	USD	40 932	47 757	0.10
136	PACKAGING CORP OF AMERICA	USD	15 672	18 700	0.04
2 302	PALANTIR TECHNOLOGIES INC	USD	62 948	20 879	0.04
142	PALO ALTO NETWORKS INC	USD	30 776	70 139	0.14
870	PARAMOUNT GLOBAL - B	USD	38 245	21 472	0.04
212	PARKER-HANNIFIN CORP	USD	42 565	52 163	0.10
460	PAYCHEX INC - AK9420	USD	32 355	52 380	0.10
69	PAYCOM SOFTWARE INC	USD	10 160	19 328	0.04
56	PAYLOCITY HOLDING CORP	USD	8 512	9 768	0.02
1 674	PAYPAL HOLDINGS INC	USD	178 064	116 912	0.23
44	PENSKE AUTOMOTIVE GROUP INC	USD	4 476	4 606	0.01
347	PENTAIR PLC	USD	17 085	15 882	0.03
2 033	PEPSICO INC	USD	234 039	338 820	0.68
225	PERFORMANCE FOOD GROUP CO	USD	9 285	10 346	0.02
181	PERKINELMER INC	USD	17 458	25 742	0.05
8 067	PFIZER INC	USD	279 926	422 953	0.85
2 166	PG&E CORP	USD	21 195	21 617	0.04
2 227	PHILIP MORRIS INTERNATIONAL INC	USD	214 647	219 894	0.44
672	PHILLIPS 66	USD	63 276	55 097	0.11
162	PINNACLE WEST CAPITAL CORP	USD	12 933	11 845	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
819	PINTEREST INC - A	USD	34 456	14 873	0.03
345	PIONEER NATURAL RESOURCES CO	USD	57 683	76 963	0.15
147	PLAYTIKA HOLDING CORP	USD	3 815	1 946	0.00
1 045	PLUG POWER INC	USD	28 411	17 316	0.03
604	PNC FINANCIAL SERVICES GROUP INC	USD	93 836	95 293	0.19
58	POOL CORP	USD	10 914	20 371	0.04
341	PPG INDUSTRIES INC	USD	40 035	38 990	0.08
1 079	PPL CORP	USD	30 493	29 273	0.06
349	PRINCIPAL FINANCIAL GROUP INC	USD	20 853	23 310	0.05
3 512	PROCTER & GAMBLE CO	USD	307 452	504 990	1.02
840	PROGRESSIVE CORP	USD	55 556	97 667	0.20
1 115	PROLOGIS INC	USD	84 213	131 180	0.26
542	PRUDENTIAL FINANCIAL INC	USD	55 711	51 859	0.10
152	PTC INC	USD	13 017	16 164	0.03
726	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	36 743	45 941	0.09
237	PUBLIC STORAGE	USD	51 630	74 103	0.15
357	PULTEGROUP INC	USD	11 800	14 148	0.03
406	PURE STORAGE INC - A	USD	10 283	10 438	0.02
156	QORVO INC	USD	13 864	14 714	0.03
1 620	QUALCOMM INC	USD	111 915	206 939	0.41
261	QUANTA SERVICES INC	USD	21 256	32 714	0.07
171	QUEST DIAGNOSTICS INC	USD	18 154	22 740	0.05
269	RAYMOND JAMES FINANCIAL INC	USD	17 395	24 051	0.05
2 224	RAYTHEON TECHNOLOGIES CORP	USD	181 343	213 749	0.43
811	REALTY INCOME CORP	USD	48 666	55 359	0.11
147	REGAL REXNORD CORP	USD	22 321	16 687	0.03
220	REGENCY CENTERS CORP	USD	12 813	13 048	0.03
161	REGENERON PHARMACEUTICALS INC	USD	69 015	95 172	0.19
1 354	REGIONS FINANCIAL CORP	USD	25 208	25 388	0.05
98	REINSURANCE GROUP OF AMERICA INC	USD	14 002	11 494	0.02
90	RELIANCE STEEL & ALUMINUM CO	USD	11 353	15 287	0.03
73	REPLIGEN CORP	USD	9 406	11 855	0.02
302	REPUBLIC SERVICES INC	USD	22 134	39 523	0.08
210	RESMED INC	USD	25 110	44 022	0.09
230	REXFORD INDUSTRIAL REALTY INC	USD	17 399	13 246	0.03
25	RH	USD	16 193	5 307	0.01
117	RINGCENTRAL INC - A	USD	14 086	6 114	0.01
231	RIVIAN AUTOMOTIVE INC	USD	10 534	5 946	0.01
157	ROBERT HALF INTERNATIONAL INC	USD	13 546	11 758	0.02
200	ROCKWELL AUTOMATION INC	USD	39 598	39 862	0.08
167	ROKU INC	USD	30 232	13 717	0.03
325	ROLLINS INC	USD	8 138	11 349	0.02
164	ROPER TECHNOLOGIES INC	USD	52 992	64 723	0.13
508	ROSS STORES INC	USD	42 046	35 677	0.07

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
322	ROYAL CARIBBEAN CRUISES LTD	USD	34 311	11 241	0.02
95	ROYAL GOLD INC	USD	10 348	10 144	0.02
509	ROYALTY PHARMA PLC	USD	20 300	21 398	0.04
187	RPM INTERNATIONAL INC	USD	10 200	14 721	0.03
1 469	SALESFORCE INC	USD	201 367	242 444	0.49
157	SBA COMMUNICATIONS CORP	USD	29 997	50 248	0.10
2 065	SCHLUMBERGER NV	USD	119 772	73 844	0.15
289	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	17 894	20 646	0.04
191	SEAGEN INC	USD	15 601	33 796	0.07
215	SEALED AIR CORP	USD	12 439	12 410	0.02
154	SEI INVESTMENTS CO	USD	10 912	8 319	0.02
458	SEMPRA ENERGY	USD	53 498	68 824	0.14
345	SENSATA TECHNOLOGIES HOLDING PLC	USD	17 181	14 252	0.03
237	SERVICE CORP INTERNATIONAL/US	USD	9 583	16 381	0.03
287	SERVICENOW INC	USD	67 280	136 474	0.27
366	SHERWIN-WILLIAMS CO	USD	58 103	81 951	0.16
90	SIGNATURE BANK/NEW YORK NY	USD	21 633	16 129	0.03
472	SIMON PROPERTY GROUP INC	USD	68 638	44 802	0.09
1 338	SIRIUS XM HOLDINGS INC	USD	8 471	8 202	0.02
237	SKYWORKS SOLUTIONS INC	USD	26 892	21 956	0.04
1 555	SNAP INC	USD	39 990	20 417	0.04
104	SNAP-ON INC	USD	18 109	20 491	0.04
339	SNOWFLAKE INC - A	USD	104 998	47 141	0.09
75	SOLAREEDGE TECHNOLOGIES INC	USD	23 191	20 526	0.04
1 593	SOUTHERN CO	USD	77 512	113 597	0.23
123	SOUTHERN COPPER CORP	USD	6 601	6 127	0.01
849	SOUTHWEST AIRLINES CO	USD	43 861	30 666	0.06
1 617	SOUTHWESTERN ENERGY CO	USD	10 866	10 106	0.02
509	S&P GLOBAL INC	USD	111 427	171 564	0.34
228	SPLUNK INC	USD	26 199	20 169	0.04
319	SS&C TECHNOLOGIES HOLDINGS INC	USD	17 244	18 524	0.04
282	STANLEY BLACK & DECKER INC	USD	43 769	29 571	0.06
1 682	STARBUCKS CORP	USD	110 475	128 488	0.26
524	STATE STREET CORP	USD	50 931	32 305	0.06
271	STEEL DYNAMICS INC	USD	15 777	17 927	0.04
143	STERIS PLC	USD	17 591	29 479	0.06
351	STORE CAPITAL CORP	USD	12 118	9 154	0.02
482	STRYKER CORP	USD	86 781	95 884	0.19
166	SUN COMMUNITIES INC	USD	19 340	26 454	0.05
84	SVB FINANCIAL GROUP	USD	26 497	33 179	0.07
749	SYNCHRONY FINANCIAL	USD	27 320	20 687	0.04
149	SYNEOS HEALTH INC	USD	12 741	10 680	0.02
60	SYNNEX CORP	USD	5 432	5 466	0.01
221	SYNOPSIS INC	USD	25 175	67 118	0.13

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
729	SYSCO CORP	USD	46 298	61 754	0.12
329	T ROWE PRICE GROUP INC	USD	39 825	37 378	0.07
227	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	26 343	27 814	0.06
379	TAPESTRY INC	USD	15 633	11 567	0.02
329	TARGA RESOURCES CORP	USD	17 122	19 631	0.04
689	TARGET CORP	USD	63 045	97 307	0.19
468	TE CONNECTIVITY LTD	USD	48 436	52 954	0.11
67	TELEDYNE TECHNOLOGIES INC	USD	17 709	25 132	0.05
67	TELEFLEX INC	USD	19 024	16 472	0.03
156	TENET HEALTHCARE CORP	USD	8 260	8 199	0.02
234	TERADYNE INC	USD	12 928	20 955	0.04
1 216	TESLA INC	USD	246 338	818 878	1.65
77	TETRA TECH INC	USD	12 498	10 514	0.02
1 327	TEXAS INSTRUMENTS INC	USD	152 749	203 894	0.41
6	TEXAS PACIFIC LAND CORP	USD	9 257	8 928	0.02
566	THERMO FISHER SCIENTIFIC INC	USD	141 240	307 496	0.62
1 714	TJX COS INC	USD	76 642	95 727	0.19
842	T-MOBILE US INC	USD	71 198	113 283	0.23
222	TORO CO	USD	16 048	16 825	0.03
164	TRACTOR SUPPLY CO	USD	12 737	31 791	0.06
623	TRADE DESK INC - A	USD	19 580	26 097	0.05
151	TRADEWEB MARKETS INC	USD	12 643	10 306	0.02
390	TRANE TECHNOLOGIES PLC	USD	35 567	50 649	0.10
275	TRANSUNION	USD	19 187	21 997	0.04
347	TRAVELERS COS INC	USD	48 175	58 688	0.12
259	TREX CO INC	USD	19 610	14 095	0.03
362	TRIMBLE INC	USD	15 005	21 079	0.04
1 916	TRUIST FINANCIAL CORP	USD	101 242	90 876	0.18
242	TWILIO INC - A	USD	41 909	20 282	0.04
1 146	TWITTER INC	USD	41 371	42 849	0.09
59	TYLER TECHNOLOGIES INC	USD	14 773	19 616	0.04
423	TYSON FOODS INC - A	USD	30 547	36 403	0.07
2 573	UBER TECHNOLOGIES INC	USD	98 494	52 644	0.11
430	UDR INC	USD	17 001	19 797	0.04
301	UGI CORP	USD	13 514	11 622	0.02
382	UIPATH INC	USD	15 655	6 949	0.01
78	ULTA BEAUTY INC	USD	17 958	30 067	0.06
933	UNION PACIFIC CORP	USD	137 842	198 990	0.40
466	UNITED AIRLINES HOLDINGS INC	USD	28 064	16 506	0.03
1 092	UNITED PARCEL SERVICE INC - B	USD	131 468	199 334	0.40
126	UNITED RENTALS INC	USD	26 424	30 607	0.06
378	UNITED STATES STEEL CORP	USD	7 518	6 770	0.01
64	UNITED THERAPEUTICS CORP	USD	11 487	15 081	0.03
1 354	UNITEDHEALTH GROUP INC	USD	335 387	695 454	1.40

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
235	UNITY SOFTWARE INC	USD	32 320	8 653	0.02
105	UNIVERSAL HEALTH SERVICES INC - B	USD	13 102	10 575	0.02
2 045	US BANCORP/MN	USD	105 247	94 111	0.19
320	US FOODS HOLDING CORP	USD	11 719	9 818	0.02
58	VAIL RESORTS INC	USD	13 656	12 647	0.03
587	VALERO ENERGY CORP	USD	54 047	62 386	0.12
200	VEEVA SYSTEMS INC	USD	23 133	39 608	0.08
572	VENTAS INC	USD	29 438	29 418	0.06
140	VERISIGN INC	USD	19 858	23 426	0.05
232	VERISK ANALYTICS INC - A	USD	27 067	40 157	0.08
6 033	VERIZON COMMUNICATIONS INC	USD	296 701	306 175	0.61
366	VERTEX PHARMACEUTICALS INC	USD	64 082	103 135	0.21
468	VF CORP	USD	33 567	20 672	0.04
12	VIACOMCBS INC	USD	332	327	0.00
1 742	VIATRIS INC	USD	41 394	18 239	0.04
1 387	VICI PROPERTIES INC	USD	34 356	41 319	0.08
2 384	VISA INC	USD	328 138	469 386	0.94
695	VISTRA CORP	USD	14 927	15 881	0.03
290	VMWARE INC - A	USD	27 425	33 054	0.07
226	VORNADO REALTY TRUST	USD	14 413	6 461	0.01
155	VOYA FINANCIAL INC	USD	8 137	9 227	0.02
190	VULCAN MATERIALS CO	USD	23 457	26 999	0.05
303	W R BERKLEY CORP - C	USD	10 513	20 683	0.04
1 031	WALGREENS BOOTS ALLIANCE INC	USD	65 196	39 075	0.08
2 033	WALMART INC	USD	197 625	247 172	0.49
2 617	WALT DISNEY CO	USD	238 787	247 045	0.49
3 155	WARNER BROS DISCOVERY INC	USD	101 266	42 340	0.08
587	WASTE MANAGEMENT INC	USD	57 077	89 799	0.18
88	WATERS CORP	USD	19 511	29 126	0.06
67	WATSCO INC	USD	14 388	16 001	0.03
258	WEBSTER FINANCIAL CORP	USD	11 101	10 875	0.02
453	WEC ENERGY GROUP INC	USD	30 543	45 590	0.09
5 585	WELLS FARGO & CO	USD	278 303	218 764	0.44
624	WELLTOWER INC	USD	37 912	51 386	0.10
106	WEST PHARMACEUTICAL SERVICES INC	USD	13 267	32 051	0.06
153	WESTERN ALLIANCE BANCORP	USD	13 766	10 802	0.02
450	WESTERN DIGITAL CORP	USD	39 248	20 174	0.04
335	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	27 980	27 497	0.06
8	WESTLAKE CHEMICAL CORP	USD	929	784	0.00
378	WESTROCK CO	USD	21 229	15 060	0.03
1 076	WEYERHAEUSER CO	USD	37 368	35 637	0.07
85	WHIRLPOOL CORP	USD	13 837	13 164	0.03
1 744	WILLIAMS COS INC	USD	47 860	54 430	0.11
105	WILLIAMS-SONOMA INC	USD	12 109	11 650	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
175	WILLIS TOWERS WATSON PLC	USD	29 088	34 543	0.07
322	WILLSCOT MOBILE MINI HOLDINGS CORP	USD	10 039	10 439	0.02
178	WOLFSPEED INC	USD	17 495	11 294	0.02
277	WORKDAY INC	USD	44 420	38 664	0.08
274	WP CAREY INC	USD	18 751	22 704	0.05
76	WW GRAINGER INC	USD	25 486	34 537	0.07
133	WYNDHAM HOTELS & RESORTS INC	USD	8 902	8 741	0.02
152	WYNN RESORTS LTD	USD	24 003	8 661	0.02
773	XCEL ENERGY INC	USD	38 151	54 697	0.11
340	XYLEM INC/NY	USD	27 566	26 581	0.05
415	YUM! BRANDS INC	USD	36 002	47 107	0.09
76	ZEBRA TECHNOLOGIES CORP - A	USD	14 548	22 340	0.04
175	ZENDESK INC	USD	11 661	12 962	0.03
121	ZILLOW GROUP INC	USD	7 710	3 842	0.01
300	ZIMMER BIOMET HOLDINGS INC	USD	34 538	31 518	0.06
218	ZIONS BANCORP NA	USD	11 012	11 096	0.02
680	ZOETIS INC	USD	66 794	116 885	0.23
313	ZOOM VIDEO COMMUNICATIONS INC	USD	125 305	33 795	0.07
433	ZOOMINFO TECHNOLOGIES INC	USD	27 162	14 393	0.03
115	ZSCALER INC	USD	10 989	17 194	0.03
872	3M CO	USD	184 281	112 846	0.23
Total Shares			38 329 644	49 699 470	99.49
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			38 329 644	49 699 470	99.49
Total Investments			38 329 644	49 699 470	99.49

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	15.31	United States of America	96.16
Technology Hardware and Equipment	12.39	Ireland	2.09
Pharmaceuticals and Biotechnology	7.31	Switzerland	0.39
Retailers	6.47	Netherlands	0.19
Oil, Gas and Coal	4.36	Bermuda	0.17
Banks	3.59	Jersey	0.16
Industrial Support Services	3.59	Curacao	0.15
Medical Equipment and Services	3.20	United Kingdom	0.10
Investment Banking and Brokerage Services	3.14	British Virgin Islands	0.02
Real Estate Investment Trusts	3.06	Liberia	0.02
Non-life Insurance	3.05	Panama	0.02
Health Care Providers	2.57	Singapore	0.02
Personal Care, Drug and Grocery Stores	2.52		
Telecommunications Service Providers	2.20		99.49
Automobiles and Parts	2.12		
Electricity	2.12		
Travel and Leisure	2.06		
Industrial Transportation	1.81		
Beverages	1.76		
Finance and Credit Services	1.70		
General Industrials	1.61		
Industrial Engineering	1.34		
Food Producers	1.26		
Chemicals	1.23		
Electronic and Electrical Equipment	1.10		
Media	1.02		
Telecommunications Equipment	1.00		
Gas, Water and Multi-utilities	0.87		
Aerospace and Defense	0.83		
Construction and Materials	0.77		
Tobacco	0.66		
Personal Goods	0.57		
Life Insurance	0.50		
Consumer Services	0.49		
Leisure Goods	0.43		
Industrial Metals and Mining	0.34		
Waste and Disposal Services	0.26		
Real Estate Investment and Services	0.24		
Household Goods and Home Construction	0.19		
Precious Metals and Mining	0.17		
Alternative Energy	0.16		
Industrial Materials	0.05		
Open-end and Miscellaneous Investment Vehicles	0.05		
Mortgage Real Estate Investment Trusts	0.02		
	99.49		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
339	ACCIONA SA	EUR	60 851	59 495	0.24
2 281	ACCOR SA	EUR	65 286	58 918	0.24
2 387	ADIDAS AG - REG	EUR	665 453	402 830	1.61
25 114	AEGON NV	EUR	83 036	103 671	0.41
2 512	AKZO NOBEL NV	EUR	221 334	157 301	0.63
5 605	ALLIANZ SE - REG	EUR	1 049 688	1 020 783	4.08
4 356	ALSTOM SA	EUR	169 226	94 046	0.38
1 669	AMPLIFON SPA	EUR	64 490	48 818	0.20
816	AMUNDI SA	EUR	59 759	42 595	0.17
673	ARGENX SE	EUR	195 507	240 598	0.96
823	ARKEMA SA	EUR	77 186	69 889	0.28
13 388	AROUNDTOWN SA	EUR	74 036	40 606	0.16
5 578	ASML HOLDING NV	EUR	2 344 843	2 542 730	10.17
15 187	ASSICURAZIONI GENERALI SPA	EUR	217 057	231 222	0.93
26 584	AXA SA	EUR	505 102	575 809	2.30
91 499	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	335 571	396 236	1.59
1 383	BEIERSDORF AG	EUR	132 461	134 815	0.54
555	BIOMERIEUX	EUR	64 169	51 726	0.21
3 075	BOUYGUES SA	EUR	101 045	90 282	0.36
2 157	BRENNTAG SE	EUR	133 618	133 950	0.54
3 940	BUREAU VERITAS SA	EUR	99 963	96 333	0.39
562	CARL ZEISS MEDITEC AG	EUR	84 460	64 012	0.26
7 458	CELLNEX TELECOM SAU	EUR	354 176	276 170	1.11
9 308	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	255 045	241 775	0.97
14 042	CNH INDUSTRIAL NV	EUR	119 862	154 743	0.62
2 818	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	107 485	139 114	0.56
1 474	CONTINENTAL AG	EUR	146 299	98 021	0.39
649	COVIVIO	EUR	43 680	34 365	0.14
10 512	CRH PLC	EUR	363 575	346 896	1.39
8 965	DANONE SA	EUR	498 464	477 476	1.91
2 185	DELIVERY HERO SE	EUR	229 617	78 157	0.31
2 607	DEUTSCHE BOERSE AG	EUR	354 654	416 077	1.67
13 602	DEUTSCHE POST AG - REG	EUR	761 001	486 135	1.95
337	DIASORIN SPA	EUR	59 364	42 192	0.17
342	D'IETEREN GROUP	EUR	49 829	47 743	0.19
3 862	EDP RENOVAVEIS SA	EUR	86 748	86 972	0.35
1 116	EIFFAGE SA	EUR	89 054	95 842	0.38
414	ELIA GROUP SA/NV	EUR	37 597	55 973	0.22
414	ELIA GROUP SA/NV - 44735 - RIGHTS - 23/06/2022	EUR	-	184	0.00
1 906	ELISA OYJ	EUR	90 377	102 200	0.41
3 335	ENAGAS SA	EUR	64 397	70 268	0.28
4 695	ERSTE GROUP BANK AG	EUR	166 523	113 619	0.45
3 875	ESSILORLUXOTTICA SA	EUR	489 271	553 738	2.22
598	EURAZEO SE	EUR	34 330	35 342	0.14

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 847	EUROFINS SCIENTIFIC SE	EUR	141 407	138 673	0.56
2 810	EVONIK INDUSTRIES AG	EUR	70 079	57 212	0.23
1 730	FERRARI NV	EUR	292 389	303 096	1.21
2 863	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	193 905	136 365	0.55
5 834	FRESENIUS SE & CO KGAA	EUR	221 424	168 603	0.67
2 177	GEA GROUP AG	EUR	80 876	71 602	0.29
616	GECINA SA	EUR	74 631	54 824	0.22
3 997	GRIFOLS SA	EUR	96 955	72 086	0.29
1 994	HEIDELBERGCEMENT AG	EUR	121 481	91 405	0.37
2 445	HENKEL AG & CO KGAA - PFD	EUR	216 603	143 717	0.58
435	HERMES INTERNATIONAL	EUR	389 907	464 145	1.86
801	IMCD NV	EUR	111 900	104 891	0.42
14 969	INDUSTRIA DE DISENO TEXTIL SA	EUR	396 016	323 181	1.29
4 503	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	43 823	43 607	0.17
226 638	INTESA SANPAOLO SPA	EUR	432 640	403 416	1.61
505	IPSEN SA	EUR	41 752	45 475	0.18
2 422	JUST EAT TAKEAWAY.COM NV	EUR	208 387	36 490	0.15
3 479	KBC GROUP NV	EUR	195 683	186 266	0.75
2 184	KERRY GROUP PLC	EUR	242 546	199 487	0.80
3 749	KESKO OYJ - B	EUR	87 427	84 390	0.34
2 116	KINGSPAN GROUP PLC	EUR	154 489	121 458	0.49
2 952	KLEPIERRE SA	EUR	55 736	54 199	0.22
2 398	KONINKLIJKE DSM NV	EUR	346 031	328 766	1.32
45 056	KONINKLIJKE KPN NV	EUR	114 051	153 235	0.61
11 681	KONINKLIJKE PHILIPS NV	EUR	501 302	240 103	0.96
2 179	L OREAL SA PRIME FIDELITY 2023	EUR	-	717 545	2.87
976	LEG IMMOBILIEN SE	EUR	116 170	77 221	0.31
3 670	LEGRAND SA	EUR	273 228	258 588	1.04
334	L'OREAL SA	EUR	53 320	109 986	0.44
793	L'OREAL SA - PF	EUR	88 189	261 135	1.05
1 788	MERCK KGAA	EUR	244 646	287 868	1.15
2 878	MONCLER SPA	EUR	127 345	117 797	0.47
1 922	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	439 185	430 912	1.72
3 926	NN GROUP NV	EUR	164 250	170 153	0.68
27 377	ORANGE SA	EUR	273 141	307 170	1.23
1 490	ORION OYJ - B	EUR	55 837	63 474	0.25
11 386	PROSUS NV	EUR	888 885	711 397	2.85
3 572	PRYSMIAN SPA	EUR	107 374	93 622	0.37
3 130	PUBLICIS GROUPE SA	EUR	130 516	146 046	0.58
1 415	PUMA SE	EUR	132 820	88 919	0.36
3 158	QIAGEN NV	EUR	130 162	141 163	0.57
1 602	RANDSTAD NV	EUR	83 539	74 012	0.30
1 401	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	63 375	58 156	0.23

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 569	RED ELECTRICA CORP SA	EUR	89 486	100 381	0.40
14 358	SAP SE	EUR	1 570 202	1 248 140	4.99
334	SARTORIUS AG	EUR	130 866	111 356	0.45
379	SARTORIUS STEDIM BIOTECH	EUR	126 796	113 435	0.45
7 418	SCHNEIDER ELECTRIC SE	EUR	879 684	837 492	3.35
342	SEB SA	EUR	46 652	31 310	0.13
10 519	SIEMENS AG - REG	EUR	1 259 846	1 021 290	4.08
3 829	SIEMENS HEALTHINEERS AG	EUR	165 865	185 668	0.74
3 377	SMURFIT KAPPA GROUP PLC	EUR	126 340	108 334	0.43
27 671	SNAM SPA	EUR	123 929	138 327	0.55
186	SODEXO SA (ISIN FR0000121220)	EUR	13 323	12 473	0.05
1 000	SODEXO SA (ISIN FR0013536729)	EUR	71 526	67 060	0.27
993	SOLVAY SA	EUR	89 055	76 779	0.31
7 563	STORA ENSO OYJ - R	EUR	108 171	113 180	0.45
1 822	SYMRISE AG	EUR	192 646	189 215	0.76
13 951	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	32 133	38 226	0.15
806	TELEPERFORMANCE	EUR	226 044	236 400	0.95
19 307	TERNA - RETE ELETTRICA NAZIONALE	EUR	118 256	144 571	0.58
1 258	UBISOFT ENTERTAINMENT SA	EUR	91 371	52 710	0.21
1 735	UCB SA	EUR	156 860	139 910	0.56
2 940	UMICORE SA	EUR	118 054	97 961	0.39
1 617	UNIBAIL RODAMCO REITS	EUR	93 639	78 667	0.31
1 300	UNITED INTERNET AG - REG	EUR	44 303	35 399	0.14
7 406	UPM-KYMMENE OYJ	EUR	211 167	214 848	0.86
2 829	VALEO	EUR	83 517	52 124	0.21
9 888	VIVENDI SE	EUR	88 682	95 874	0.38
1 555	VOESTALPINE AG	EUR	44 628	31 535	0.13
6 343	WARTSILA OYJ ABP	EUR	56 932	47 128	0.19
360	WENDEL SE	EUR	34 314	28 710	0.11
3 632	WOLTERS KLUWER NV	EUR	268 505	336 178	1.35
3 127	ZALANDO SE	EUR	261 913	78 050	0.31
Total Shares			26 333 616	24 814 254	99.33
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			26 333 616	24 814 254	99.33
Total Investments			26 333 616	24 814 254	99.33

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	11.58	Germany	29.21
Non-life Insurance	9.03	France	26.19
Personal Goods	8.66	Netherlands	23.21
Software and Computer Services	7.99	Spain	5.54
Medical Equipment and Services	5.58	Italy	5.29
General Industrials	4.82	Ireland	3.11
Banks	4.40	Finland	2.50
Pharmaceuticals and Biotechnology	4.38	Belgium	2.42
Food Producers	4.03	Luxembourg	0.72
Electronic and Electrical Equipment	3.73	Austria	0.58
Telecommunications Service Providers	3.69	United Kingdom	0.56
Chemicals	3.55		
Construction and Materials	3.22		99.33
Automobiles and Parts	2.78		
Industrial Transportation	2.57		
Media	2.31		
Investment Banking and Brokerage Services	2.09		
Retailers	1.80		
Electricity	1.55		
Industrial Materials	1.31		
Health Care Providers	1.22		
Life Insurance	1.10		
Industrial Support Services	0.95		
Industrial Engineering	0.92		
Real Estate Investment Trusts	0.89		
Personal Care, Drug and Grocery Stores	0.88		
Household Goods and Home Construction	0.70		
Beverages	0.56		
Oil, Gas and Coal	0.55		
Travel and Leisure	0.55		
Real Estate Investment and Services	0.47		
Consumer Services	0.46		
Aerospace and Defense	0.39		
Gas, Water and Multi-utilities	0.28		
Leisure Goods	0.21		
Industrial Metals and Mining	0.13		
	99.33		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 284	A O SMITH CORP	USD	153 826	124 889	0.04
36 379	ABBOTT LABORATORIES	USD	4 228 094	3 952 578	1.17
36 395	ABBVIE INC	USD	4 351 378	5 574 258	1.65
921	ABIOMED INC	USD	279 170	227 957	0.07
9 615	ADOBE INC	USD	4 943 008	3 519 667	1.04
1 260	ADVANCE AUTO PARTS INC	USD	247 110	218 093	0.06
12 700	AFLAC INC	USD	659 539	702 691	0.21
6 077	AGILENT TECHNOLOGIES INC	USD	800 498	721 765	0.21
3 076	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	510 447	446 112	0.13
1 643	ALIGN TECHNOLOGY INC	USD	805 034	388 849	0.12
317	ALLEGHANY CORP	USD	229 263	264 093	0.08
1 545	ALLEGION PLC	USD	194 005	151 256	0.04
5 793	ALLSTATE CORP	USD	688 702	734 147	0.22
6 746	ALLY FINANCIAL INC	USD	291 991	226 058	0.07
2 407	ALNYLAM PHARMACEUTICALS INC	USD	375 653	351 061	0.10
6 165	ALPHABET CLASS - A	USD	14 397 080	13 435 137	3.99
5 824	ALPHABET INC	USD	13 698 706	12 739 709	3.79
10 405	AMC ENTERTAINMENT HOLDINGS INC	USD	149 204	140 988	0.04
166	AMERCO	USD	94 434	79 386	0.02
13 067	AMERICAN EXPRESS CO	USD	1 984 409	1 811 348	0.54
16 779	AMERICAN INTERNATIONAL GROUP INC	USD	840 276	857 910	0.25
9 453	AMERICAN TOWER CORP	USD	2 372 082	2 416 092	0.72
3 653	AMERICAN WATER WORKS CO INC	USD	567 237	543 457	0.16
2 261	AMERIPRISE FINANCIAL INC	USD	551 771	537 394	0.16
3 155	AMERISOURCEBERGEN CORP	USD	387 044	446 369	0.13
11 383	AMGEN INC	USD	2 660 130	2 769 484	0.82
31 590	ANNALY CAPITAL MANAGEMENT INC	USD	249 968	186 697	0.06
1 903	ANSYS INC	USD	611 878	455 369	0.14
4 453	AON PLC - A	USD	1 134 333	1 200 885	0.36
18 187	APPLIED MATERIALS INC	USD	2 164 346	1 654 653	0.49
5 477	APTIV PLC	USD	724 240	487 836	0.14
7 803	ARCH CAPITAL GROUP LTD	USD	309 586	354 958	0.11
4 476	ARTHUR J GALLAGHER & CO	USD	634 374	729 767	0.22
981	ASSURANT INC	USD	145 117	169 566	0.05
2 971	ATMOS ENERGY CORP	USD	306 395	333 049	0.10
4 443	AUTODESK INC	USD	1 152 538	764 018	0.23
8 516	AUTOMATIC DATA PROCESSING INC	USD	1 707 236	1 788 701	0.53
422	AUTOZONE INC	USD	699 126	906 929	0.27
2 829	AVALONBAY COMMUNITIES INC	USD	588 301	549 533	0.16
1 666	AVERY DENNISON CORP	USD	343 908	269 675	0.08
6 517	BALL CORP	USD	550 738	448 174	0.13
15 855	BANK OF NEW YORK MELLON CORP	USD	762 955	661 312	0.20
10 791	BAXTER INTERNATIONAL INC	USD	852 409	693 106	0.21
4 474	BEST BUY CO INC	USD	482 438	291 660	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 969	BIOGEN INC	USD	790 481	605 498	0.18
3 710	BIOMARIN PHARMACEUTICAL INC	USD	306 600	307 448	0.09
794	BIO-TECHNE CORP	USD	338 850	275 232	0.08
3 070	BLACKROCK INC	USD	2 338 242	1 869 753	0.55
830	BOOKING HOLDINGS INC	USD	1 780 230	1 451 662	0.43
4 129	BORGWARNER INC	USD	184 512	137 785	0.04
2 999	BOSTON PROPERTIES INC	USD	327 180	266 851	0.08
4 851	BROWN & BROWN INC	USD	274 984	283 007	0.08
1 349	BURLINGTON STORES INC	USD	357 156	183 774	0.05
94	CABLE ONE INC	USD	170 121	121 196	0.04
5 576	CADENCE DESIGN SYSTEMS INC	USD	779 713	836 567	0.25
4 276	CAMPBELL SOUP CO	USD	198 319	205 462	0.06
5 695	CARDINAL HEALTH INC	USD	309 187	297 678	0.09
3 968	CARLYLE GROUP INC	USD	166 069	125 627	0.04
3 262	CARMAX INC	USD	390 068	295 146	0.09
17 320	CARRIER GLOBAL CORP	USD	680 828	617 631	0.18
3 444	CATALENT INC	USD	373 176	369 507	0.11
10 932	CATERPILLAR INC	USD	2 184 626	1 954 204	0.58
2 481	CBOE GLOBAL MARKETS INC	USD	280 834	280 824	0.08
6 763	CBRE GROUP INC	USD	550 237	497 824	0.15
11 792	CENTENE CORP	USD	841 693	997 721	0.30
4 316	CF INDUSTRIES HOLDINGS INC	USD	426 278	370 011	0.11
2 627	CH ROBINSON WORLDWIDE INC	USD	252 089	266 299	0.08
1 170	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	380 210	250 345	0.07
29 284	CHARLES SCHWAB CORP	USD	1 954 283	1 850 163	0.55
4 847	CHENIERE ENERGY INC	USD	440 201	644 796	0.19
8 705	CHUBB LTD	USD	1 498 989	1 711 229	0.51
4 934	CHURCH & DWIGHT CO INC	USD	438 789	457 184	0.14
6 498	CIGNA CORP	USD	1 475 148	1 712 353	0.51
3 086	CINCINNATI FINANCIAL CORP	USD	373 690	367 172	0.11
1 873	CINTAS CORP	USD	693 393	699 622	0.21
84 863	CISCO SYSTEMS INC	USD	4 364 941	3 618 558	1.07
10 100	CITIZENS FINANCIAL GROUP INC	USD	423 716	360 469	0.11
2 521	CITRIX SYSTEMS INC	USD	284 271	244 966	0.07
2 483	CLOROX CO	USD	439 234	350 053	0.10
7 231	CME GROUP INC	USD	1 479 451	1 480 186	0.44
84 769	COCA-COLA CO	USD	4 721 195	5 332 818	1.58
3 031	COGNEX CORP	USD	234 880	128 878	0.04
10 615	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	805 327	716 406	0.21
16 181	COLGATE-PALMOLIVE CO	USD	1 266 038	1 296 745	0.38
10 612	CONAGRA BRANDS INC	USD	377 620	363 355	0.11
7 118	CONSOLIDATED EDISON INC	USD	570 157	676 922	0.20
992	COOPER COS INC	USD	372 269	310 615	0.09
4 295	COPART INC	USD	530 990	466 695	0.14

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 139	COSTCO WHOLESALE CORP	USD	4 082 849	4 380 140	1.30
8 696	CROWN CASTLE INTERNATIONAL CORP	USD	1 555 983	1 464 232	0.43
44 628	CSX CORP	USD	1 412 557	1 296 890	0.38
2 891	CUMMINS INC	USD	651 959	559 495	0.17
14 029	DANAHER CORP	USD	3 637 841	3 556 632	1.05
1 141	DAVITA INC	USD	124 979	91 234	0.03
5 953	DEERE & CO	USD	2 002 018	1 782 745	0.53
5 411	DENTSPLY SIRONA INC	USD	274 572	193 335	0.06
7 836	DEXCOM INC	USD	827 198	584 017	0.17
5 710	DIGITAL REALTY TRUST INC	USD	766 864	741 329	0.22
5 923	DISCOVER FINANCIAL SERVICES	USD	613 165	560 197	0.17
4 877	DOLLAR GENERAL CORP	USD	1 079 693	1 197 011	0.35
732	DOMINO'S PIZZA INC	USD	311 800	285 268	0.08
3 185	DOVER CORP	USD	426 491	386 404	0.11
6 845	DR HORTON INC	USD	561 808	453 071	0.13
8 427	DUKE REALTY CORP	USD	445 185	463 064	0.14
8 422	EATON CORP PLC	USD	1 187 677	1 061 088	0.31
11 895	EBAY INC	USD	724 639	495 665	0.15
5 225	ECOLAB INC	USD	856 404	803 396	0.24
13 105	EDWARDS LIFESCIENCES CORP	USD	1 284 812	1 246 154	0.37
7 332	ELANCO ANIMAL HEALTH INC	USD	224 741	143 927	0.04
5 715	ELECTRONIC ARTS INC	USD	744 529	695 230	0.21
4 885	ELEVANCE HEALTH INC	USD	2 489 370	2 357 403	0.70
1 812	EQUINIX INC	USD	1 333 129	1 190 520	0.35
7 887	EQUITABLE HOLDINGS INC	USD	234 417	205 614	0.06
435	ERIE INDEMNITY CO - A	USD	88 836	83 603	0.02
5 663	ESSENTIAL UTILITIES INC	USD	262 495	259 649	0.08
6 918	EVERSOURCE ENERGY	USD	588 973	584 363	0.17
2 967	EXACT SCIENCES CORP	USD	311 550	116 870	0.03
3 423	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	376 525	333 606	0.10
856	FACTSET RESEARCH SYSTEMS INC	USD	311 030	329 192	0.10
11 573	FASTENAL CO	USD	597 457	577 724	0.17
12 306	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1 535 916	1 128 091	0.33
3 572	FIRST REPUBLIC BANK/CA	USD	606 221	515 082	0.15
2 545	FMC CORP	USD	311 957	272 340	0.08
7 443	FORTIVE CORP	USD	501 181	404 750	0.12
2 327	FORTUNE BRANDS HOME & SECURITY INC	USD	215 705	139 341	0.04
5 162	FRANKLIN RESOURCES INC	USD	153 298	120 326	0.04
1 050	F5 NETWORKS INC	USD	211 357	160 692	0.05
1 731	GARTNER INC	USD	421 804	418 608	0.12
1 269	GENERAC HOLDINGS INC	USD	440 769	267 226	0.08
12 187	GENERAL MILLS INC	USD	777 169	919 509	0.27
2 878	GENUINE PARTS CO	USD	347 053	382 774	0.11
25 350	GILEAD SCIENCES INC	USD	1 684 232	1 566 884	0.46

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 865	GODADDY INC	USD	300 334	268 849	0.08
1 602	GUIDEWIRE SOFTWARE INC	USD	128 060	113 726	0.03
6 714	HARTFORD FINANCIAL SERVICES GROUP INC	USD	451 546	439 297	0.13
3 088	HASBRO INC	USD	286 654	252 845	0.07
5 006	HCA HEALTHCARE INC	USD	1 035 450	841 308	0.25
10 847	HEALTHPEAK PROPERTIES INC	USD	345 631	281 046	0.08
882	HEICO CORP (ISIN US4228061093)	USD	126 166	115 648	0.03
1 483	HEICO CORP (ISIN US4228062083)	USD	173 639	156 279	0.05
2 790	HENRY SCHEIN INC	USD	205 938	214 105	0.06
28 520	HEWLETT PACKARD ENTERPRISE CO	USD	422 054	378 175	0.11
5 608	HILTON WORLDWIDE HOLDINGS INC	USD	698 464	624 956	0.19
5 061	HOLOGIC INC	USD	361 141	350 727	0.10
21 476	HOME DEPOT INC	USD	6 740 989	5 890 223	1.75
4 744	HORIZON THERAPEUTICS PLC	USD	451 674	378 381	0.11
6 004	HORMEL FOODS CORP	USD	286 447	284 349	0.08
22 242	HP INC	USD	691 284	729 093	0.22
903	HUBSPOT INC	USD	493 535	271 487	0.08
2 598	HUMANA INC	USD	1 094 084	1 216 046	0.36
29 231	HUNTINGTON BANCSHARES INC/OH	USD	416 994	351 649	0.10
1 537	IDEX CORP	USD	314 483	279 165	0.08
1 714	IDEX LABORATORIES INC	USD	887 214	601 151	0.18
6 586	ILLINOIS TOOL WORKS INC	USD	1 411 515	1 200 299	0.36
3 179	ILLUMINA INC	USD	1 161 856	586 080	0.17
3 794	INCYTE CORP	USD	295 623	288 230	0.09
8 998	INGERSOLL RAND INC	USD	444 983	378 636	0.11
1 394	INSULET CORP	USD	357 786	303 808	0.09
84 172	INTEL CORP	USD	4 435 475	3 148 875	0.93
11 838	INTERCONTINENTAL EXCHANGE INC	USD	1 335 497	1 113 246	0.33
18 634	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 382 049	2 630 934	0.78
5 122	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	706 645	610 133	0.18
7 403	INTERNATIONAL PAPER CO	USD	364 366	309 667	0.09
7 957	INTERPUBLIC GROUP OF COS INC	USD	244 907	219 056	0.06
5 501	INTUIT INC	USD	2 498 689	2 120 305	0.63
5 957	INVESCO LTD	USD	134 891	96 086	0.03
3 865	IQVIA HOLDINGS INC	USD	831 916	838 666	0.25
1 059	JAZZ PHARMACEUTICALS PLC	USD	161 101	165 215	0.05
1 905	JB HUNT TRANSPORT SERVICES INC	USD	328 755	299 980	0.09
14 234	JOHNSON CONTROLS INTERNATIONAL PLC	USD	862 555	681 524	0.20
5 148	KELLOGG CO	USD	339 396	367 258	0.11
15 791	KEURIG DR PEPPER INC	USD	548 564	558 843	0.17
18 816	KEYCORP	USD	372 600	324 200	0.10
3 700	KEYSIGHT TECHNOLOGIES INC	USD	547 248	510 045	0.15
6 775	KIMBERLY-CLARK CORP	USD	923 874	915 641	0.27
3 196	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	155 449	147 943	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
14 865	KRAFT HEINZ CO	USD	562 091	566 951	0.17
1 891	LABORATORY CORP OF AMERICA HOLDINGS	USD	475 107	443 175	0.13
2 845	LAM RESEARCH CORP	USD	1 539 127	1 212 397	0.36
1 027	LEAR CORPORATION	USD	183 976	129 289	0.04
567	LENNOX INTERNATIONAL INC	USD	173 323	117 137	0.03
2 956	LINCOLN NATIONAL CORP	USD	177 639	138 252	0.04
10 595	LINDE PLC	USD	3 042 637	3 046 380	0.90
5 596	LKQ CORP	USD	261 449	274 708	0.08
13 616	LOWE'S COS INC	USD	2 645 815	2 378 307	0.71
2 382	LULULEMON ATHLETICA INC	USD	832 846	649 357	0.19
17 512	LUMEN TECHNOLOGIES INC	USD	210 921	191 056	0.06
275	MARKEL CORP	USD	323 828	355 644	0.11
655	MARKETAXESS HOLDINGS INC	USD	301 781	167 687	0.05
10 203	MARSH & MCLENNAN COS INC	USD	1 437 647	1 584 016	0.47
1 255	MARTIN MARIETTA MATERIALS INC	USD	444 587	375 546	0.11
16 645	MARVELL TECHNOLOGY INC	USD	937 291	724 557	0.21
4 911	MASCO CORP	USD	284 954	248 497	0.07
903	MASIMO CORP	USD	216 114	117 995	0.03
5 039	MCCORMICK & CO INC/MD	USD	455 730	419 497	0.12
914	MERCADOLIBRE INC	USD	1 178 254	582 099	0.17
462	METTLER-TOLEDO INTERNATIONAL INC	USD	596 889	530 732	0.16
22 508	MICRON TECHNOLOGY INC	USD	1 844 754	1 244 242	0.37
145 769	MICROSOFT CORP	USD	38 973 445	37 437 851	11.11
6 933	MODERNA INC	USD	1 007 542	990 379	0.29
1 180	MOLINA HEALTHCARE INC	USD	304 000	329 940	0.10
3 381	MOODY'S CORP	USD	1 099 667	919 531	0.27
7 453	MOSAIC CO	USD	285 289	352 005	0.10
3 413	MOTOROLA SOLUTIONS INC	USD	717 640	715 365	0.21
3 883	M&T BANK CORP	USD	596 386	618 911	0.18
2 366	NASDAQ INC	USD	388 928	360 910	0.11
4 519	NETAPP INC	USD	348 472	294 820	0.09
2 295	NEUROCRINE BIOSCIENCES INC	USD	217 705	223 717	0.07
16 045	NEWMONT CORP	USD	992 607	957 405	0.28
4 319	NORTHERN TRUST CORP	USD	459 426	416 697	0.12
13 223	NORTONLIFELOCK INC	USD	321 839	290 377	0.09
1 609	NOVOCURE LTD	USD	266 211	111 826	0.03
51 331	NVIDIA CORP	USD	9 759 524	7 781 266	2.32
5 315	NXP SEMICONDUCTORS NV	USD	1 008 544	786 779	0.23
1 967	OLD DOMINION FREIGHT LINE INC	USD	519 671	504 103	0.15
8 973	ONEOK INC	USD	481 138	498 002	0.15
8 603	OTIS WORLDWIDE CORP	USD	640 044	607 974	0.18
1 723	OWENS CORNING	USD	150 092	128 036	0.04
6 986	PACCAR INC	USD	608 947	575 227	0.17
2 850	PENTAIR PLC	USD	180 395	130 445	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
28 290	PEPSICO INC	USD	4 345 022	4 714 811	1.40
2 530	PERKINELMER INC	USD	382 205	359 817	0.11
10 502	PLUG POWER INC	USD	194 071	174 018	0.05
8 541	PNC FINANCIAL SERVICES GROUP INC	USD	1 479 634	1 347 514	0.40
810	POOL CORP	USD	369 003	284 496	0.08
4 777	PPG INDUSTRIES INC	USD	704 322	546 202	0.16
5 357	PRINCIPAL FINANCIAL GROUP INC	USD	332 572	357 794	0.11
49 255	PROCTER & GAMBLE CO	USD	6 969 773	7 082 376	2.11
11 822	PROGRESSIVE CORP	USD	1 147 782	1 374 544	0.41
7 639	PRUDENTIAL FINANCIAL INC	USD	739 198	730 900	0.22
4 360	PULTEGROUP INC	USD	217 005	172 787	0.05
3 203	QUANTA SERVICES INC	USD	381 145	401 464	0.12
2 479	QUEST DIAGNOSTICS INC	USD	331 624	329 657	0.10
4 099	RAYMOND JAMES FINANCIAL INC	USD	350 336	366 492	0.11
2 127	REGENERON PHARMACEUTICALS INC	USD	1 239 300	1 257 334	0.37
19 265	REGIONS FINANCIAL CORP	USD	383 121	361 219	0.11
4 466	REPUBLIC SERVICES INC	USD	528 961	584 465	0.17
2 945	RESMED INC	USD	658 430	617 360	0.18
3 615	RIVIAN AUTOMOTIVE INC	USD	113 508	93 050	0.03
2 606	ROBERT HALF INTERNATIONAL INC	USD	237 551	195 163	0.06
2 515	ROCKWELL AUTOMATION INC	USD	664 132	501 265	0.15
3 723	ROLLINS INC	USD	127 735	130 007	0.04
2 132	ROPER TECHNOLOGIES INC	USD	939 768	841 394	0.25
7 150	ROSS STORES INC	USD	782 969	502 145	0.15
20 338	SALESFORCE INC	USD	4 604 464	3 356 584	1.00
2 306	SBA COMMUNICATIONS CORP	USD	776 199	738 035	0.22
4 032	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	344 444	288 046	0.09
2 771	SEAGEN INC	USD	413 331	490 301	0.15
2 729	SENSATA TECHNOLOGIES HOLDING PLC	USD	158 626	112 735	0.03
4 090	SERVICENOW INC	USD	2 164 992	1 944 877	0.58
5 008	SHERWIN-WILLIAMS CO	USD	1 342 304	1 121 341	0.33
17 144	SIRIUS XM HOLDINGS INC	USD	107 395	105 093	0.03
1 086	SNAP-ON INC	USD	224 364	213 975	0.06
7 158	S&P GLOBAL INC	USD	2 694 447	2 412 675	0.72
3 265	SPLUNK INC	USD	460 983	288 822	0.09
23 606	STARBUCKS CORP	USD	2 349 022	1 803 262	0.53
7 389	STATE STREET CORP	USD	585 254	455 532	0.14
3 993	STEEL DYNAMICS INC	USD	224 057	264 137	0.08
2 027	STERIS PLC	USD	416 110	417 866	0.12
1 186	SVB FINANCIAL GROUP	USD	627 059	468 458	0.14
10 553	SYNCHRONY FINANCIAL	USD	424 590	291 474	0.09
4 958	T ROWE PRICE GROUP INC	USD	824 850	563 278	0.17
3 267	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	486 075	400 306	0.12
4 390	TARGA RESOURCES CORP	USD	316 158	261 951	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 640	TARGET CORP	USD	2 058 125	1 361 457	0.40
947	TELEFLEX INC	USD	338 038	232 820	0.07
18 012	TESLA INC	USD	13 462 757	12 129 641	3.61
19 109	TEXAS INSTRUMENTS INC	USD	3 353 941	2 936 098	0.87
8 062	THERMO FISHER SCIENTIFIC INC	USD	4 176 010	4 379 923	1.30
24 302	TJX COS INC	USD	1 562 878	1 357 267	0.40
2 300	TRACTOR SUPPLY CO	USD	429 577	445 855	0.13
4 800	TRANE TECHNOLOGIES PLC	USD	777 166	623 376	0.18
4 972	TRAVELERS COS INC	USD	752 265	840 914	0.25
5 073	TRIMBLE INC	USD	370 672	295 401	0.09
26 977	TRUIST FINANCIAL CORP	USD	1 449 675	1 279 519	0.38
824	TYLER TECHNOLOGIES INC	USD	369 706	273 964	0.08
3 587	UGI CORP	USD	148 535	138 494	0.04
1 039	ULTA BEAUTY INC	USD	351 955	400 514	0.12
12 935	UNION PACIFIC CORP	USD	2 805 576	2 758 777	0.82
15 169	UNITED PARCEL SERVICE INC - B	USD	2 794 955	2 768 949	0.82
1 578	UNITED RENTALS INC	USD	467 671	383 312	0.11
28 344	US BANCORP/MN	USD	1 617 418	1 304 391	0.39
978	VAIL RESORTS INC	USD	272 489	213 253	0.06
2 814	VEEVA SYSTEMS INC	USD	479 097	557 285	0.17
8 032	VENTAS INC	USD	434 419	413 086	0.12
3 496	VERISK ANALYTICS INC - A	USD	649 680	605 123	0.18
86 490	VERIZON COMMUNICATIONS INC	USD	4 673 856	4 389 368	1.30
5 138	VERTEX PHARMACEUTICALS INC	USD	1 115 037	1 447 837	0.43
7 414	VF CORP	USD	374 099	327 476	0.10
33 743	VISA INC	USD	7 170 324	6 643 659	1.98
4 222	VMWARE INC - A	USD	520 506	481 224	0.14
2 670	VULCAN MATERIALS CO	USD	464 192	379 407	0.11
4 284	W R BERKLEY CORP - C	USD	231 136	292 426	0.09
45 084	WARNER BROS DISCOVERY INC	USD	950 348	605 027	0.18
1 333	WATERS CORP	USD	418 068	441 196	0.13
8 758	WELLTOWER INC	USD	678 548	721 221	0.21
1 608	WEST PHARMACEUTICAL SERVICES INC	USD	539 750	486 211	0.14
6 923	WESTERN UNION CO	USD	150 576	114 022	0.03
5 332	WESTROCK CO	USD	280 210	212 427	0.06
1 187	WHIRLPOOL CORP	USD	241 047	183 831	0.05
24 448	WILLIAMS COS INC	USD	658 927	763 022	0.23
2 384	WILLIS TOWERS WATSON PLC	USD	523 301	470 578	0.14
3 883	WORKDAY INC	USD	939 848	541 989	0.16
885	WW GRAINGER INC	USD	382 806	402 171	0.12
3 644	XYLEM INC/NY	USD	381 189	284 888	0.08
5 924	YUM! BRANDS INC	USD	675 059	672 433	0.20
1 080	ZEBRA TECHNOLOGIES CORP - A	USD	519 503	317 466	0.09
2 467	ZENDESK INC	USD	225 600	182 731	0.05

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 229	ZIMMER BIOMET HOLDINGS INC	USD	508 353	444 299	0.13
9 520	ZOETIS INC	USD	1 707 954	1 636 393	0.49
5 307	ZOOMINFO TECHNOLOGIES INC	USD	214 343	176 405	0.05
Total Shares			365 947 319	335 781 974	99.56
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			365 947 319	335 781 974	99.56
Total Investments			365 947 319	335 781 974	99.56

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	24.79	United States of America	96.05
Technology Hardware and Equipment	7.78	Ireland	2.43
Pharmaceuticals and Biotechnology	6.38	Switzerland	0.51
Retailers	5.99	Netherlands	0.23
Medical Equipment and Services	4.27	Jersey	0.18
Automobiles and Parts	3.93	Bermuda	0.13
Investment Banking and Brokerage Services	3.85	United Kingdom	0.03
Finance and Credit Services	3.29		
Personal Care, Drug and Grocery Stores	3.21		99.56
Beverages	3.14		
Non-life Insurance	3.08		
Real Estate Investment Trusts	2.87		
Industrial Transportation	2.72		
Industrial Support Services	2.69		
Health Care Providers	2.37		
Industrial Engineering	2.27		
Banks	2.06		
Chemicals	1.62		
Electronic and Electrical Equipment	1.54		
Travel and Leisure	1.50		
Telecommunications Service Providers	1.43		
Telecommunications Equipment	1.33		
Construction and Materials	0.94		
Food Producers	0.93		
General Industrials	0.77		
Life Insurance	0.73		
Oil, Gas and Coal	0.64		
Consumer Services	0.48		
Leisure Goods	0.48		
Gas, Water and Multi-utilities	0.38		
Electricity	0.37		
Media	0.29		
Personal Goods	0.29		
Precious Metals and Mining	0.28		
Household Goods and Home Construction	0.24		
Waste and Disposal Services	0.17		
Real Estate Investment and Services	0.15		
Industrial Materials	0.09		
Aerospace and Defense	0.08		
Industrial Metals and Mining	0.08		
Mortgage Real Estate Investment Trusts	0.06		
	99.56		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 247	A O SMITH CORP	USD	208 095	177 546	0.03
40 584	ABB LTD	CHF	1 241 777	1 079 259	0.19
42 633	ABBOTT LABORATORIES	USD	4 900 258	4 632 075	0.80
43 703	ABBVIE INC	USD	4 759 061	6 693 550	1.16
1 125	ABIOMED INC	USD	334 269	278 449	0.05
53 882	ABRDN PLC	GBP	196 844	104 606	0.02
610	ACCIONA SA	EUR	117 291	111 921	0.02
4 206	ACCOR SA	EUR	146 308	113 579	0.02
3 987	ADECCO GROUP AG - REG	CHF	217 662	135 095	0.02
3 915	ADIDAS AG - REG	EUR	1 248 048	690 724	0.12
11 395	ADOBE INC	USD	5 904 576	4 171 254	0.72
1 510	ADVANCE AUTO PARTS INC	USD	277 825	261 366	0.05
5 179	ADVANTEST CORP	JPY	394 980	276 762	0.05
44 237	AEGON NV	EUR	190 019	190 910	0.03
14 042	AEON CO LTD	JPY	357 186	243 310	0.04
15 254	AFLAC INC	USD	746 293	844 004	0.15
7 422	AGILENT TECHNOLOGIES INC	USD	956 960	881 511	0.15
11 419	AGNICO EAGLE MINES LTD	CAD	640 057	521 587	0.09
325 599	AIA GROUP LTD	HKD	3 661 515	3 529 037	0.61
505	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	57 862	67 641	0.01
12 416	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	1 861 321	1 663 037	0.29
11 535	AJINOMOTO CO INC	JPY	280 432	280 192	0.05
4 487	AKZO NOBEL NV	EUR	486 536	293 746	0.05
12 347	ALCON INC	CHF	878 454	859 943	0.15
3 754	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	622 958	544 443	0.09
7 255	ALFA LAVAL AB	SEK	195 461	174 589	0.03
16 815	ALGONQUIN POWER & UTILITIES CORP	CAD	227 720	225 517	0.04
1 851	ALIGN TECHNOLOGY INC	USD	974 696	438 076	0.08
334	ALLEGHANY CORP	USD	232 022	278 255	0.05
2 180	ALLEGION PLC	USD	266 765	213 422	0.04
10 092	ALLIANZ SE - REG	EUR	2 318 671	1 921 490	0.33
6 877	ALLSTATE CORP	USD	779 329	871 522	0.15
8 233	ALLY FINANCIAL INC	USD	340 681	275 888	0.05
2 970	ALNYLAM PHARMACEUTICALS INC	USD	473 659	433 175	0.07
7 338	ALPHABET CLASS - A	USD	16 361 191	15 991 409	2.75
6 930	ALPHABET INC	USD	15 472 104	15 159 028	2.61
12 699	AMC ENTERTAINMENT HOLDINGS INC	USD	182 099	172 071	0.03
242	AMERCO	USD	131 401	115 732	0.02
15 416	AMERICAN EXPRESS CO	USD	2 186 983	2 136 966	0.37
20 131	AMERICAN INTERNATIONAL GROUP INC	USD	950 001	1 029 298	0.18
11 264	AMERICAN TOWER CORP	USD	2 820 511	2 878 966	0.50
4 025	AMERICAN WATER WORKS CO INC	USD	639 021	598 799	0.10
2 736	AMERIPRISE FINANCIAL INC	USD	632 483	650 292	0.11
3 876	AMERISOURCEBERGEN CORP	USD	440 295	548 376	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 400	AMGEN INC	USD	3 042 610	3 260 220	0.56
3 077	AMPLIFON SPA	EUR	135 863	94 093	0.02
1 505	AMUNDI SA	EUR	123 350	82 132	0.01
3 919	ANA HOLDINGS INC	JPY	78 270	72 103	0.01
38 554	ANNALY CAPITAL MANAGEMENT INC	USD	305 733	227 854	0.04
2 155	ANSYS INC	USD	753 276	515 670	0.09
9 744	ANTOFAGASTA PLC	GBP	174 479	136 685	0.02
5 286	AON PLC - A	USD	1 288 737	1 425 528	0.25
78	AP MOLLER - MAERSK A/S - A	DKK	224 836	179 283	0.03
132	AP MOLLER - MAERSK A/S - B	DKK	384 293	307 206	0.05
21 827	APPLIED MATERIALS INC	USD	2 394 379	1 985 820	0.34
6 684	APTIV PLC	USD	891 583	595 344	0.10
9 366	ARCH CAPITAL GROUP LTD	USD	353 126	426 059	0.07
1 196	ARGENX SE	EUR	340 077	447 003	0.08
5 153	ARTHUR J GALLAGHER & CO	USD	700 018	840 145	0.15
31 000	ASAHI KASEI CORP	JPY	277 757	236 399	0.04
10 991	ASHTREAD GROUP PLC	GBP	839 036	459 061	0.08
9 836	ASML HOLDING NV	EUR	5 807 818	4 687 527	0.81
24 765	ASSA ABLOY AB	SEK	669 389	525 151	0.09
27 346	ASSICURAZIONI GENERALI SPA	EUR	518 707	435 266	0.08
8 802	ASSOCIATED BRITISH FOODS PLC	GBP	241 966	168 690	0.03
1 363	ASSURANT INC	USD	197 296	235 595	0.04
50 089	ASTELLAS PHARMA INC	JPY	804 049	779 789	0.13
38 284	ASTRAZENECA PLC	GBP	4 196 001	5 021 599	0.87
5 211	ASX LTD	AUD	307 742	292 790	0.05
16 067	ATLAS COPCO AB - A	SEK	-	12 528	0.00
38 567	ATLAS COPCO AB - B	SEK	460 483	321 937	0.06
9 337	ATLAS COPCO AB (ISIN SE0017486871)	SEK	-	7 280	0.00
66 368	ATLAS COPCO AB (ISIN SE0017486889)	SEK	924 612	618 965	0.11
3 346	ATMOS ENERGY CORP	USD	329 125	375 087	0.06
30 930	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	161 327	138 078	0.02
45 481	AURIZON HOLDINGS LTD	AUD	129 716	118 843	0.02
5 435	AUTODESK INC	USD	1 436 177	934 603	0.16
10 379	AUTOMATIC DATA PROCESSING INC	USD	2 041 070	2 180 005	0.38
510	AUTOZONE INC	USD	796 900	1 096 051	0.19
3 453	AVALONBAY COMMUNITIES INC	USD	718 064	670 745	0.12
2 037	AVERY DENNISON CORP	USD	439 523	329 729	0.06
69 905	AVIVA PLC	GBP	337 966	340 705	0.06
47 866	AXA SA	EUR	1 209 280	1 083 899	0.19
3 200	AZBIL CORP	JPY	133 491	83 972	0.01
766	BACHEM HOLDING AG - B	CHF	60 131	53 086	0.01
7 944	BALL CORP	USD	700 278	546 309	0.09
164 753	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	867 272	745 890	0.13
31 371	BANK HAPOALIM BM	ILS	255 576	261 206	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
35 899	BANK LEUMI LE-ISRAEL BM	ILS	268 814	318 282	0.05
16 220	BANK OF MONTREAL	CAD	1 458 279	1 556 458	0.27
18 884	BANK OF NEW YORK MELLON CORP	USD	911 093	787 652	0.14
25 266	BARRATT DEVELOPMENTS PLC	GBP	224 722	140 357	0.02
12 411	BAXTER INTERNATIONAL INC	USD	997 740	797 159	0.14
1 819	BCE INC	CAD	99 102	89 221	0.02
2 491	BEIERSDORF AG	EUR	278 138	253 859	0.04
2 769	BERKELEY GROUP HOLDINGS PLC	GBP	165 235	125 237	0.02
5 349	BEST BUY CO INC	USD	587 347	348 701	0.06
3 631	BIOGEN INC	USD	980 058	740 506	0.13
4 547	BIOMARIN PHARMACEUTICAL INC	USD	368 940	376 810	0.07
1 024	BIOMERIEUX	EUR	131 522	99 774	0.02
971	BIO-TECHNE CORP	USD	425 420	336 587	0.06
3 757	BLACKROCK INC	USD	2 903 764	2 288 163	0.40
12 112	BLUESCOPE STEEL LTD	AUD	163 256	132 426	0.02
99 397	BOC HONG KONG HOLDINGS LTD	HKD	325 012	392 675	0.07
6 758	BOLIDEN AB (ISIN SE0017768716)	SEK	231 492	214 563	0.04
6 544	BOLIDEN AB (ISIN SE0017768724)	SEK	-	9 886	0.00
1 010	BOOKING HOLDINGS INC	USD	2 167 114	1 766 480	0.31
5 929	BORGWARNER INC	USD	255 410	197 851	0.03
3 678	BOSTON PROPERTIES INC	USD	390 606	327 268	0.06
5 671	BOUYGUES SA	EUR	217 644	174 068	0.03
38 618	BRAMBLES LTD	AUD	299 322	284 406	0.05
3 817	BRENNTAG SE	EUR	307 554	247 809	0.04
21 756	BRITISH LAND CO PLC	GBP	143 659	118 137	0.02
3 232	BROOKFIELD RENEWABLE CORP - A	CAD	137 167	114 881	0.02
5 927	BROWN & BROWN INC	USD	335 751	345 781	0.06
171 686	BT GROUP PLC	GBP	341 480	388 462	0.07
8 337	BUNZL PLC	GBP	290 733	275 309	0.05
9 878	BURBERRY GROUP PLC	GBP	240 957	196 870	0.03
7 265	BUREAU VERITAS SA	EUR	209 109	185 703	0.03
1 650	BURLINGTON STORES INC	USD	423 550	224 780	0.04
134	CABLE ONE INC	USD	241 513	172 769	0.03
6 853	CADENCE DESIGN SYSTEMS INC	USD	924 027	1 028 156	0.18
5 219	CAMPBELL SOUP CO	USD	239 295	250 773	0.04
2 127	CANADIAN APARTMENT PROPERTIES REIT	CAD	91 476	73 905	0.01
22 570	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	1 134 379	1 093 748	0.19
14 887	CANADIAN NATIONAL RAILWAY CO	CAD	1 655 919	1 671 021	0.29
1 412	CANADIAN TIRE CORP LTD - A	CAD	192 265	177 769	0.03
3 204	CANADIAN UTILITIES LTD	CAD	84 583	95 356	0.02
64 280	CAPITALAND INVESTMENT LTD/SINGAPORE	SGD	55 845	176 439	0.03
6 846	CARDINAL HEALTH INC	USD	360 642	357 840	0.06
994	CARL ZEISS MEDITEC AG	EUR	163 696	118 362	0.02
4 842	CARLYLE GROUP INC	USD	197 652	153 298	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 995	CARMAX INC	USD	460 121	361 468	0.06
15 337	CARREFOUR SA	EUR	275 476	270 735	0.05
21 138	CARRIER GLOBAL CORP	USD	830 909	753 781	0.13
4 205	CATALENT INC	USD	463 552	451 154	0.08
12 831	CATERPILLAR INC	USD	2 447 031	2 293 670	0.40
2 634	CBOE GLOBAL MARKETS INC	USD	287 047	298 142	0.05
8 269	CBRE GROUP INC	USD	647 229	608 681	0.11
13 428	CELLNEX TELECOM SAU	EUR	766 110	519 838	0.09
14 402	CENTENE CORP	USD	983 861	1 218 553	0.21
5 122	CF INDUSTRIES HOLDINGS INC	USD	505 885	439 109	0.08
3 182	CH ROBINSON WORLDWIDE INC	USD	295 836	322 559	0.06
1 247	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	438 192	266 821	0.05
35 804	CHARLES SCHWAB CORP	USD	2 276 927	2 262 097	0.39
5 657	CHENIERE ENERGY INC	USD	443 230	752 551	0.13
2 606	CHR HANSEN HOLDING A/S	DKK	229 662	189 258	0.03
10 141	CHUBB LTD	USD	1 664 236	1 993 518	0.34
18 100	CHUGAI PHARMACEUTICAL CO LTD	JPY	535 402	462 309	0.08
5 997	CHURCH & DWIGHT CO INC	USD	516 269	555 682	0.10
16 764	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	580 083	455 236	0.08
7 930	CIGNA CORP	USD	1 706 527	2 089 714	0.36
3 766	CINCINNATI FINANCIAL CORP	USD	451 401	448 079	0.08
2 307	CINTAS CORP	USD	842 863	861 734	0.15
100 426	CISCO SYSTEMS INC	USD	4 941 613	4 282 165	0.74
12 248	CITIZENS FINANCIAL GROUP INC	USD	506 953	437 131	0.08
3 102	CITRIX SYSTEMS INC	USD	341 384	301 421	0.05
11 064	CITY DEVELOPMENTS LTD	SGD	59 700	64 793	0.01
5 331	CLARIANT AG - REG	CHF	104 236	101 231	0.02
3 041	CLOROX CO	USD	551 140	428 720	0.07
8 880	CME GROUP INC	USD	1 750 227	1 817 736	0.31
25 284	CNH INDUSTRIAL NV	EUR	311 253	291 293	0.05
101 766	COCA-COLA CO	USD	5 444 682	6 402 099	1.11
3 929	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	197 801	202 776	0.04
4 973	COCA-COLA HBC AG	GBP	153 289	110 044	0.02
1 340	COCHLEAR LTD	AUD	214 856	183 089	0.03
4 297	COGNEX CORP	USD	324 556	182 708	0.03
12 960	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	977 197	874 670	0.15
35 967	COLES GROUP LTD	AUD	451 718	440 482	0.08
19 729	COLGATE-PALMOLIVE CO	USD	1 567 710	1 581 082	0.27
26 302	COMMERZBANK AG	EUR	181 431	183 848	0.03
44 086	COMPASS GROUP PLC	GBP	870 622	899 520	0.16
14 626	COMPUTERSHARE LTD	AUD	177 000	247 814	0.04
11 853	CONAGRA BRANDS INC	USD	425 890	405 847	0.07
8 749	CONSOLIDATED EDISON INC	USD	691 330	832 030	0.14
2 718	CONTINENTAL AG	EUR	307 185	188 962	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 218	COOPER COS INC	USD	451 385	381 380	0.07
5 274	COPART INC	USD	660 579	573 073	0.10
10 957	COSTCO WHOLESALE CORP	USD	4 743 187	5 251 471	0.91
1 168	COVIVIO	EUR	98 176	64 656	0.01
18 928	CRH PLC	EUR	843 798	653 013	0.11
3 447	CRODA INTERNATIONAL PLC	GBP	341 935	270 945	0.05
10 679	CROWN CASTLE INTERNATIONAL CORP	USD	1 886 626	1 798 130	0.31
12 967	CSL LTD	AUD	2 744 727	2 399 100	0.41
54 195	CSX CORP	USD	1 685 997	1 574 907	0.27
3 519	CUMMINS INC	USD	798 530	681 032	0.12
5 500	DAI NIPPON PRINTING CO LTD	JPY	124 041	118 457	0.02
2 500	DAIFUKU CO LTD	JPY	157 799	142 799	0.02
27 100	DAI-ICHI LIFE HOLDINGS INC	JPY	493 185	500 688	0.09
47 134	DAIICHI SANKYO CO LTD	JPY	1 259 353	1 192 444	0.21
6 173	DAIKIN INDUSTRIES LTD	JPY	1 251 967	988 280	0.17
16 405	DANAHER CORP	USD	4 218 046	4 158 996	0.72
16 142	DANONE SA	EUR	1 073 616	898 797	0.16
1 428	DAVITA INC	USD	152 358	114 183	0.02
48 710	DBS GROUP HOLDINGS LTD	SGD	1 017 218	1 038 813	0.18
2 437	DCC PLC	GBP	193 457	150 889	0.03
6 962	DEERE & CO	USD	2 109 663	2 084 910	0.36
4 031	DELIVERY HERO SE	EUR	154 325	150 742	0.03
2 373	DEMANT A/S	DKK	101 803	88 837	0.02
5 401	DENTSPLY SIRONA INC	USD	294 454	192 978	0.03
4 695	DEUTSCHE BOERSE AG	EUR	768 060	783 379	0.14
9 592	DEXCOM INC	USD	1 008 076	714 892	0.12
26 575	DEXUS	AUD	198 887	162 273	0.03
622	DIASORIN SPA	EUR	124 425	81 414	0.01
615	D'IETEREN GROUP	EUR	95 985	89 756	0.02
7 029	DIGITAL REALTY TRUST INC	USD	949 468	912 575	0.16
7 040	DISCOVER FINANCIAL SERVICES	USD	691 636	665 843	0.12
22 984	DNB BANK ASA	NOK	462 679	410 723	0.07
5 725	DOLLAR GENERAL CORP	USD	1 261 409	1 405 144	0.24
7 081	DOLLARAMA INC	CAD	410 697	406 880	0.07
899	DOMINO'S PIZZA INC	USD	386 383	350 349	0.06
3 559	DOVER CORP	USD	476 571	431 778	0.07
8 318	DR HORTON INC	USD	687 034	550 568	0.10
9 458	DUKE REALTY CORP	USD	499 651	519 717	0.09
7 474	EAST JAPAN RAILWAY CO	JPY	410 825	381 691	0.07
9 854	EATON CORP PLC	USD	1 340 950	1 241 505	0.21
14 517	EBAY INC	USD	858 871	604 923	0.10
6 377	ECOLAB INC	USD	1 045 223	980 528	0.17
7 120	EDP RENOVAVEIS SA	EUR	185 992	167 630	0.03
15 398	EDWARDS LIFESCIENCES CORP	USD	1 467 922	1 464 196	0.25

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 058	EIFFAGE SA	EUR	203 626	184 774	0.03
6 779	EISAI CO LTD	JPY	459 776	285 670	0.05
10 523	ELANCO ANIMAL HEALTH INC	USD	324 140	206 566	0.04
5 573	ELECTROLUX AB	SEK	129 392	74 866	0.01
6 949	ELECTRONIC ARTS INC	USD	904 451	845 346	0.15
5 783	ELEVANCE HEALTH INC	USD	2 946 986	2 790 760	0.48
763	ELIA GROUP SA/NV	EUR	88 473	107 846	0.02
763	ELIA GROUP SA/NV - 44735 - RIGHTS - 23/06/2022	EUR	-	354	0.00
3 514	ELISA OYJ	EUR	204 411	196 984	0.03
4 123	EMPIRE CO LTD	CAD	120 948	126 734	0.02
6 150	ENAGAS SA	EUR	141 074	135 470	0.02
16 283	EPIROC AB - A	SEK	314 372	250 981	0.04
9 636	EPIROC AB - B	SEK	161 517	129 954	0.02
7 311	EQT AB	SEK	213 857	149 396	0.03
2 242	EQUINIX INC	USD	1 659 851	1 473 039	0.25
9 625	EQUITABLE HOLDINGS INC	USD	274 914	250 924	0.04
628	ERIE INDEMNITY CO - A	USD	131 450	120 695	0.02
8 496	ERSTE GROUP BANK AG	EUR	322 458	214 948	0.04
5 933	ESSENTIAL UTILITIES INC	USD	276 802	272 028	0.05
6 978	ESSILORLUXOTTICA SA	EUR	1 178 739	1 042 477	0.18
12 709	ESSITY AB	SEK	406 801	331 262	0.06
1 077	EURAZEO SE	EUR	82 047	66 544	0.01
3 325	EUROFINS SCIENTIFIC SE	EUR	334 948	260 987	0.05
8 511	EVERSOURCE ENERGY	USD	737 345	718 924	0.12
45 291	EVOLUTION MINING LTD	AUD	158 308	74 122	0.01
5 181	EVONIK INDUSTRIES AG	EUR	138 358	110 279	0.02
4 302	EXACT SCIENCES CORP	USD	435 733	169 456	0.03
4 186	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	444 031	407 968	0.07
934	FACTSET RESEARCH SYSTEMS INC	USD	339 015	359 188	0.06
5 200	FANUC CORP	JPY	1 154 806	812 984	0.14
1 600	FAST RETAILING CO LTD	JPY	1 146 140	837 128	0.14
14 221	FASTENAL CO	USD	724 474	709 912	0.12
5 404	FERGUSON PLC	GBP	685 901	603 028	0.10
3 114	FERRARI NV	EUR	665 573	570 369	0.10
15 062	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1 980 138	1 380 734	0.24
4 367	FIRST REPUBLIC BANK/CA	USD	738 506	629 721	0.11
10 867	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	239 822	134 997	0.02
3 106	FMC CORP	USD	380 722	332 373	0.06
41 842	FORTESCUE METALS GROUP LTD	AUD	554 691	504 376	0.09
8 417	FORTIVE CORP	USD	590 416	457 716	0.08
3 315	FORTUNE BRANDS HOME & SECURITY INC	USD	299 898	198 502	0.03
7 444	FRANKLIN RESOURCES INC	USD	210 283	173 520	0.03
5 068	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	381 718	252 360	0.04
10 350	FRESENIUS SE & CO KGAA	EUR	474 112	312 710	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 100	FUJI ELECTRIC CO LTD	JPY	156 836	128 240	0.02
9 400	FUJIFILM HOLDINGS CORP	JPY	679 736	503 575	0.09
5 300	FUJITSU LTD	JPY	889 478	661 841	0.11
1 501	F5 NETWORKS INC	USD	297 807	229 713	0.04
2 033	GARTNER INC	USD	486 483	491 640	0.08
3 791	GEA GROUP AG	EUR	150 862	130 353	0.02
759	GEBERIT AG - REG	CHF	508 311	363 729	0.06
1 135	GENCINA SA	EUR	164 439	105 606	0.02
1 576	GENERAC HOLDINGS INC	USD	568 688	331 874	0.06
14 904	GENERAL MILLS INC	USD	920 056	1 124 507	0.19
1 624	GENMAB A/S	DKK	611 265	524 412	0.09
3 508	GENUINE PARTS CO	USD	404 241	466 564	0.08
5 652	GETINGE AB - B	SEK	163 480	130 387	0.02
4 757	GILDAN ACTIVEWEAR INC	CAD	154 377	136 634	0.02
30 982	GILEAD SCIENCES INC	USD	2 059 502	1 914 997	0.33
228	GIVAUDAN SA - REG	CHF	977 993	799 464	0.14
4 942	GJENSIDIGE FORSIKRING ASA	NOK	107 659	99 793	0.02
3 243	GN STORE NORD AS	DKK	221 736	113 383	0.02
4 131	GODADDY INC	USD	319 354	287 352	0.05
45 260	GOODMAN GROUP	AUD	667 199	555 225	0.10
47 331	GPT GROUP	AUD	167 473	137 347	0.02
29 219	GRAB HOLDINGS LTD	USD	77 720	73 924	0.01
7 370	GRIFOLS SA	EUR	194 532	138 959	0.02
1 955	GUIDEWIRE SOFTWARE INC	USD	156 278	138 785	0.02
18 045	H & M HENNES & MAURITZ AB - B	SEK	361 689	215 116	0.04
20 552	HANG SENG BANK LTD	HKD	380 498	362 746	0.06
6 135	HANKYU HANSHIN HOLDINGS INC	JPY	196 492	167 086	0.03
8 194	HARTFORD FINANCIAL SERVICES GROUP INC	USD	551 739	536 133	0.09
3 262	HASBRO INC	USD	300 418	267 093	0.05
6 001	HCA HEALTHCARE INC	USD	1 139 225	1 008 528	0.17
13 325	HEALTHPEAK PROPERTIES INC	USD	418 720	345 251	0.06
1 077	HEICO CORP (ISIN US4228061093)	USD	154 060	141 216	0.02
1 810	HEICO CORP (ISIN US4228062083)	USD	211 927	190 738	0.03
3 578	HEIDELBERGCEMENT AG	EUR	264 464	171 470	0.03
4 083	HELLOFRESH SE	EUR	351 563	131 685	0.02
2 568	HENKEL AG & CO KGAA	EUR	229 101	156 787	0.03
4 402	HENKEL AG & CO KGAA - PFD	EUR	432 739	270 510	0.05
3 389	HENRY SCHEIN INC	USD	239 933	260 072	0.04
783	HERMES INTERNATIONAL	EUR	988 228	873 433	0.15
32 145	HEWLETT PACKARD ENTERPRISE CO	USD	435 228	426 243	0.07
4 290	HIKMA PHARMACEUTICALS PLC	GBP	139 661	84 276	0.01
6 897	HILTON WORLDWIDE HOLDINGS INC	USD	821 282	768 602	0.13
862	HIROSE ELECTRIC CO LTD	JPY	127 659	114 273	0.02
2 904	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	82 929	64 234	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 300	HITACHI METALS LTD	JPY	85 240	80 092	0.01
102 000	HKT TRUST & HKT LTD	HKD	138 394	137 006	0.02
2 318	HOLMEN AB	SEK	118 741	93 852	0.02
6 177	HOLOGIC INC	USD	421 159	428 066	0.07
25 362	HOME DEPOT INC	USD	7 898 352	6 956 035	1.20
32 428	HONG KONG EXCHANGES & CLEARING LTD	HKD	1 740 811	1 595 167	0.28
5 324	HORIZON THERAPEUTICS PLC	USD	521 993	424 642	0.07
7 373	HORMEL FOODS CORP	USD	342 765	349 185	0.06
2 800	HOSHIZAKI CORP	JPY	120 120	83 368	0.01
26 027	HP INC	USD	699 158	853 165	0.15
1 117	HUBSPOT INC	USD	663 152	335 826	0.06
10 300	HULIC CO LTD	JPY	106 506	79 607	0.01
3 129	HUMANA INC	USD	1 304 743	1 464 591	0.25
35 533	HUNTINGTON BANCSHARES INC/OH	USD	513 463	427 462	0.07
10 351	HUSQVARNA AB - B	SEK	126 121	76 001	0.01
8 236	HYDRO ONE LTD	CAD	198 136	220 981	0.04
2 800	IBIDEN CO LTD	JPY	134 668	78 834	0.01
1 881	IDEX CORP	USD	383 546	341 646	0.06
2 082	IDEXX LABORATORIES INC	USD	1 069 494	730 220	0.13
5 619	IDP EDUCATION LTD	AUD	97 021	92 037	0.02
7 349	ILLINOIS TOOL WORKS INC	USD	1 583 323	1 339 355	0.23
3 879	ILLUMINA INC	USD	1 374 218	715 132	0.12
4 648	INCYTE CORP	USD	359 299	353 109	0.06
26 953	INDUSTRIA DE DISENO TEXTIL SA	EUR	894 894	608 363	0.11
36 943	INFORMA PLC	GBP	263 771	237 260	0.04
8 304	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	96 319	84 071	0.01
96 463	ING GROEP NV	EUR	1 133 362	951 090	0.16
10 071	INGERSOLL RAND INC	USD	523 340	423 788	0.07
1 710	INSULET CORP	USD	449 681	372 677	0.06
66 356	INSURANCE AUSTRALIA GROUP LTD	AUD	244 623	198 942	0.03
4 407	INTACT FINANCIAL CORP	CAD	546 996	620 297	0.11
98 191	INTEL CORP	USD	5 116 667	3 673 325	0.63
13 882	INTERCONTINENTAL EXCHANGE INC	USD	1 565 589	1 305 463	0.23
4 547	INTERCONTINENTAL HOTELS GROUP PLC	GBP	286 577	240 223	0.04
22 221	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 766 285	3 137 383	0.54
6 293	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	865 652	749 622	0.13
8 834	INTERNATIONAL PAPER CO	USD	432 719	369 526	0.06
9 734	INTERPUBLIC GROUP OF COS INC	USD	282 925	267 977	0.05
3 988	INTERTEK GROUP PLC	GBP	298 134	203 716	0.04
408 081	INTESA SANPAOLO SPA	EUR	1 013 650	759 398	0.13
6 647	INTUIT INC	USD	3 010 031	2 562 020	0.44
8 538	INVESCO LTD	USD	180 045	137 718	0.02
932	IPSEN SA	EUR	90 625	87 741	0.02
4 717	IQVIA HOLDINGS INC	USD	1 015 304	1 023 542	0.18

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
300	ITO EN LTD	JPY	17 682	13 426	0.00
15 145	IVANHOE MINES LTD	CAD	116 943	87 001	0.02
43 232	J SAINSBURY PLC	GBP	146 766	107 112	0.02
11 004	JAMES HARDIE INDUSTRIES PLC	AUD	343 009	240 396	0.04
34	JAPAN REAL ESTATE INVESTMENT CORP	JPY	193 220	156 166	0.03
1 519	JAZZ PHARMACEUTICALS PLC	USD	224 231	236 979	0.04
2 073	JB HUNT TRANSPORT SERVICES INC	USD	357 748	326 435	0.06
2 484	JDE PEET'S NV	EUR	84 529	70 532	0.01
6 997	JERONIMO MARTINS SGPS SA	EUR	136 999	151 713	0.03
12 134	JFE HOLDINGS INC	JPY	141 622	127 722	0.02
17 361	JOHNSON CONTROLS INTERNATIONAL PLC	USD	1 021 252	831 245	0.14
4 631	JOHNSON MATTHEY PLC	GBP	161 125	108 298	0.02
2 300	JSR CORP	JPY	73 956	59 593	0.01
4 515	JUST EAT TAKEAWAY.COM NV	EUR	375 499	71 115	0.01
10 754	KAJIMA CORP	JPY	135 593	123 249	0.02
12 816	KAO CORP	JPY	817 003	516 206	0.09
6 180	KBC GROUP NV	EUR	466 161	345 916	0.06
40 056	KDDI CORP	JPY	1 219 337	1 264 585	0.22
2 495	KEIO CORP	JPY	149 304	89 163	0.02
6 332	KELLOGG CO	USD	405 990	451 725	0.08
3 933	KERRY GROUP PLC	EUR	510 876	375 568	0.06
6 749	KESKO OYJ - B	EUR	203 899	158 825	0.03
19 272	KEURIG DR PEPPER INC	USD	669 490	682 036	0.12
22 923	KEYCORP	USD	445 174	394 963	0.07
4 516	KEYSIGHT TECHNOLOGIES INC	USD	651 915	622 531	0.11
3 576	KIKKOMAN CORP	JPY	239 682	189 520	0.03
8 327	KIMBERLY-CLARK CORP	USD	1 124 002	1 125 394	0.19
50 643	KINGFISHER PLC	GBP	210 109	150 260	0.03
3 809	KINGSPAN GROUP PLC	EUR	353 811	228 574	0.04
5 983	KINNEVIK AB - B	SEK	223 665	96 219	0.02
31 142	KINROSS GOLD CORP	CAD	207 526	110 573	0.02
4 226	KINTETSU GROUP HOLDINGS CO LTD	JPY	144 304	131 426	0.02
5 316	KLEPIERRE SA	EUR	114 072	102 038	0.02
3 901	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	189 739	180 577	0.03
1 394	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	127 250	85 781	0.01
3 700	KOBE BUSSAN CO LTD	JPY	95 914	90 556	0.02
24 855	KOMATSU LTD	JPY	623 025	550 321	0.10
25 838	KONINKLIJKE AHOLD DELHAIZE NV	EUR	771 895	671 527	0.12
4 319	KONINKLIJKE DSM NV	EUR	789 226	619 047	0.11
81 620	KONINKLIJKE KPN NV	EUR	249 626	290 206	0.05
21 840	KONINKLIJKE PHILIPS NV	EUR	1 039 081	469 325	0.08
1 215	KORNIT DIGITAL LTD	USD	50 992	38 516	0.01
18 142	KRAFT HEINZ CO	USD	650 913	691 936	0.12
27 471	KUBOTA CORP	JPY	555 081	409 876	0.07

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 089	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	289 693	257 069	0.04
2 788	KURITA WATER INDUSTRIES LTD	JPY	112 099	100 762	0.02
7 300	KYOWA KIRIN CO LTD	JPY	217 450	163 888	0.03
2 308	LABORATORY CORP OF AMERICA HOLDINGS	USD	559 120	540 903	0.09
3 447	LAM RESEARCH CORP	USD	1 789 639	1 468 939	0.25
17 405	LAND SECURITIES GROUP PLC	GBP	167 938	140 360	0.02
1 475	LEAR CORPORATION	USD	270 658	185 688	0.03
1 126	LEG IMMOBILIEN SE	EUR	155 097	93 138	0.02
147 520	LEGAL & GENERAL GROUP PLC	GBP	521 001	429 099	0.07
6 608	LEGRAND SA	EUR	636 111	486 761	0.08
9 699	LENDLEASE CORP LTD	AUD	86 870	60 758	0.01
815	LENNOX INTERNATIONAL INC	USD	243 123	168 371	0.03
4 048	LINCOLN NATIONAL CORP	USD	235 221	189 325	0.03
12 664	LINDE PLC	USD	3 531 946	3 641 280	0.63
8 000	LIXIL GROUP CORP	JPY	202 847	149 571	0.03
6 690	LKQ CORP	USD	297 654	328 412	0.06
8 130	LONDON STOCK EXCHANGE GROUP PLC	GBP	843 216	753 581	0.13
1 840	LONZA GROUP AG - REG	CHF	1 227 959	978 246	0.17
5 710	L'OREAL SA	EUR	2 308 404	1 965 763	0.34
243	L'OREAL SA - PF	EUR	63 788	83 657	0.01
16 080	LOWE'S COS INC	USD	2 993 880	2 808 694	0.49
2 913	LULULEMON ATHLETICA INC	USD	1 028 372	794 113	0.14
22 757	LUMEN TECHNOLOGIES INC	USD	276 450	248 279	0.04
16 478	LUNDIN MINING CORP	CAD	135 139	104 239	0.02
9 225	MACQUARIE GROUP LTD	AUD	1 097 081	1 043 562	0.18
7 151	MAGNA INTERNATIONAL INC	CAD	532 503	391 832	0.07
48 620	MANULIFE FINANCIAL CORP	CAD	879 572	841 289	0.15
336	MARKEL CORP	USD	381 473	434 532	0.08
935	MARKETAXESS HOLDINGS INC	USD	434 229	239 369	0.04
11 923	MARSH & MCLENNAN COS INC	USD	1 610 264	1 851 046	0.32
1 542	MARTIN MARIETTA MATERIALS INC	USD	560 608	461 428	0.08
20 849	MARVELL TECHNOLOGY INC	USD	1 125 073	907 557	0.16
5 928	MASCO CORP	USD	342 455	299 957	0.05
1 300	MASIMO CORP	USD	310 317	169 871	0.03
5 438	MCCORMICK & CO INC/MD	USD	475 163	452 714	0.08
3 218	MEIJI HOLDINGS CO LTD	JPY	211 066	157 756	0.03
1 121	MERCADOLIBRE INC	USD	1 504 171	713 931	0.12
3 193	MERCK KGAA	EUR	597 490	537 438	0.09
16 833	MERCURY NZ LTD	NZD	69 602	59 133	0.01
34 659	MERIDIAN ENERGY LTD	NZD	126 583	100 851	0.02
6 029	METRO INC/CN	CAD	286 454	322 921	0.06
508	METTLER-TOLEDO INTERNATIONAL INC	USD	635 151	583 575	0.10
27 668	MICRON TECHNOLOGY INC	USD	2 340 457	1 529 487	0.26
174 156	MICROSOFT CORP	USD	44 421 887	44 728 484	7.72

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 790	MINEBEA MITSUMI INC	JPY	220 949	166 463	0.03
4 200	MINERAL RESOURCES LTD	AUD	192 371	139 408	0.02
106 130	MIRVAC GROUP	AUD	208 772	144 134	0.02
7 000	MISUMI GROUP INC	JPY	220 160	147 363	0.03
31 633	mitsubishi chemical holdings corp	JPY	229 151	171 606	0.03
31 847	MITSUBISHI ESTATE CO LTD	JPY	506 535	461 571	0.08
4 550	MITSUI CHEMICALS INC	JPY	128 942	96 791	0.02
8 461	MODERNA INC	USD	1 229 600	1 208 654	0.21
1 443	MOLINA HEALTHCARE INC	USD	358 758	403 477	0.07
5 072	MONCLER SPA	EUR	298 150	217 032	0.04
11 997	MONDI PLC	GBP	283 248	212 000	0.04
6 700	MONOTARO CO LTD	JPY	123 847	99 424	0.02
4 118	MOODY'S CORP	USD	1 317 104	1 119 972	0.19
9 100	MOSAIC CO	USD	275 121	429 793	0.07
4 156	MOTOROLA SOLUTIONS INC	USD	862 748	871 098	0.15
7 877	MOWI ASA	NOK	182 640	178 673	0.03
12 002	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	368 696	367 335	0.06
4 436	M&T BANK CORP	USD	662 067	707 054	0.12
38 033	MTR CORP LTD	HKD	208 349	198 721	0.03
3 462	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	954 688	811 458	0.14
2 844	NASDAQ INC	USD	459 337	433 824	0.07
8 467	NATIONAL BANK OF CANADA	CAD	677 620	554 458	0.10
90 060	NATIONAL GRID PLC	GBP	1 148 904	1 150 664	0.20
6 570	NEC CORP	JPY	325 582	254 859	0.04
5 492	NETAPP INC	USD	413 604	358 298	0.06
2 353	NEUROCRINE BIOSCIENCES INC	USD	224 007	229 370	0.04
21 997	NEWCREST MINING LTD	AUD	431 184	315 981	0.05
19 703	NEWMONT CORP	USD	1 188 626	1 175 678	0.20
3 268	NEXT PLC	GBP	320 657	232 584	0.04
6 100	NGK INSULATORS LTD	JPY	93 944	82 079	0.01
8 200	NIHON M&A CENTER HOLDINGS INC	JPY	198 525	87 097	0.02
700	NINTENDO CO LTD	JPY	312 441	302 352	0.05
38	NIPPON BUILDING FUND INC	JPY	228 669	189 084	0.03
1 949	NIPPON EXPRESS HOLDINGS INC	JPY	129 067	105 731	0.02
22 290	NIPPON PAINT HOLDINGS CO LTD	JPY	298 350	165 877	0.03
58	NIPPON PROLOGIS REIT INC	JPY	154 643	142 593	0.02
4 000	NIPPON YUSEN KK	JPY	169 997	272 938	0.05
3 200	NISSAN CHEMICAL CORP	JPY	181 088	147 216	0.03
1 700	NISSIN FOODS HOLDINGS CO LTD	JPY	128 827	117 250	0.02
3 502	NITTO DENKO CORP	JPY	258 390	226 326	0.04
238	NMC HEALTH PLC	GBP	6 250	-	0.00
7 069	NN GROUP NV	EUR	358 466	320 295	0.06
133 708	NOKIA OYJ	EUR	646 803	620 576	0.11

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 238	NOMURA REAL ESTATE HOLDINGS INC	JPY	74 010	79 249	0.01
8 345	NOMURA RESEARCH INSTITUTE LTD	JPY	278 019	221 747	0.04
28 788	NORTHERN STAR RESOURCES LTD	AUD	243 769	135 403	0.02
4 880	NORTHERN TRUST CORP	USD	518 192	470 822	0.08
14 377	NORTONLIFELOCK INC	USD	349 926	315 719	0.05
41 607	NOVO NORDISK A/S	DKK	3 490 005	4 604 446	0.80
2 322	NOVOCURE LTD	USD	377 715	161 379	0.03
5 076	NOVOZYMES A/S - B	DKK	337 220	303 988	0.05
15 559	NTT DATA CORP	JPY	249 586	214 852	0.04
13 937	NUTRIEN LTD	CAD	1 197 843	1 107 571	0.19
60 860	NVIDIA CORP	USD	11 116 541	9 225 766	1.58
6 487	NXP SEMICONDUCTORS NV	USD	1 230 936	960 271	0.17
17 434	OBAYASHI CORP	JPY	149 675	126 403	0.02
12 071	OCADO GROUP PLC	GBP	315 558	114 527	0.02
7 260	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	176 993	97 527	0.02
20 100	OJI HOLDINGS CORP	JPY	112 919	86 996	0.02
2 412	OLD DOMINION FREIGHT LINE INC	USD	619 664	618 147	0.11
4 953	OMRON CORP	JPY	403 696	251 232	0.04
11 018	ONEOK INC	USD	551 297	611 499	0.11
10 003	ONO PHARMACEUTICAL CO LTD	JPY	252 861	256 379	0.04
5 755	OPEN TEXT CORP	CAD	235 873	217 231	0.04
49 294	ORANGE SA	EUR	586 853	578 216	0.10
10 102	ORICA LTD	AUD	117 323	109 547	0.02
2 628	ORION OYJ - B	EUR	114 587	117 041	0.02
18 558	ORKLA ASA	NOK	178 152	147 867	0.03
10 500	OTIS WORLDWIDE CORP	USD	781 177	742 035	0.13
91 182	OVERSEA-CHINESE BANKING CORP LTD	SGD	741 565	746 256	0.13
2 449	OWENS CORNING	USD	202 287	181 985	0.03
8 588	PACCAR INC	USD	745 149	707 136	0.12
59 495	PANASONIC HOLDINGS CORP	JPY	652 371	480 190	0.08
2 347	PANDORA A/S	DKK	255 989	147 320	0.03
3 881	PARKLAND CORP/CANADA	CAD	115 090	105 184	0.02
16 839	PEARSON PLC	GBP	160 101	153 343	0.03
13 773	PEMBINA PIPELINE CORP	CAD	404 085	485 821	0.08
4 079	PENTAIR PLC	USD	250 307	186 696	0.03
34 183	PEPSICO INC	USD	5 081 873	5 696 939	0.98
3 118	PERKINELMER INC	USD	461 652	443 442	0.08
7 887	PERSIMMON PLC	GBP	288 103	178 454	0.03
12 817	PLUG POWER INC	USD	236 850	212 378	0.04
9 883	PNC FINANCIAL SERVICES GROUP INC	USD	1 663 329	1 559 241	0.27
992	POOL CORP	USD	459 950	348 420	0.06
5 831	PPG INDUSTRIES INC	USD	871 444	666 717	0.12
6 455	PRINCIPAL FINANCIAL GROUP INC	USD	379 762	431 129	0.07
58 270	PROCTER & GAMBLE CO	USD	8 068 486	8 378 642	1.44

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 798	PROGRESSIVE CORP	USD	1 287 101	1 604 293	0.28
20 495	PROSUS NV	EUR	1 911 484	1 338 728	0.23
9 290	PRUDENTIAL FINANCIAL INC	USD	862 343	888 867	0.15
67 859	PRUDENTIAL PLC	GBP	887 302	837 341	0.14
5 636	PUBLICIS GROUPE SA	EUR	319 356	274 928	0.05
6 144	PULTEGROUP INC	USD	291 500	243 487	0.04
2 609	PUMA SE	EUR	299 882	171 401	0.03
39 839	QBE INSURANCE GROUP LTD	AUD	311 907	332 847	0.06
5 703	QIAGEN NV	EUR	282 057	266 510	0.05
3 552	QUANTA SERVICES INC	USD	422 675	445 208	0.08
4 061	QUEBECOR INC	CAD	92 147	86 608	0.01
2 952	QUEST DIAGNOSTICS INC	USD	390 081	392 557	0.07
4 929	RAMSAY HEALTH CARE LTD	AUD	238 392	248 237	0.04
2 954	RANDSTAD NV	EUR	190 605	142 678	0.02
4 617	RAYMOND JAMES FINANCIAL INC	USD	365 909	412 806	0.07
1 423	REA GROUP LTD	AUD	158 687	109 427	0.02
17 662	RECKITT BENCKISER GROUP PLC	GBP	1 500 876	1 323 506	0.23
2 584	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	143 305	112 137	0.02
35 578	RECRUIT HOLDINGS CO LTD	JPY	1 417 322	1 046 219	0.18
10 027	RED ELECTRICA CORP SA	EUR	197 899	188 951	0.03
2 637	REGENERON PHARMACEUTICALS INC	USD	1 520 946	1 558 810	0.27
23 155	REGIONS FINANCIAL CORP	USD	443 862	434 156	0.07
47 775	RELX PLC	GBP	1 276 214	1 291 597	0.22
45 941	RENTOKIL INITIAL PLC	GBP	329 982	264 807	0.05
5 473	REPUBLIC SERVICES INC	USD	643 611	716 252	0.12
3 613	RESMED INC	USD	796 163	757 393	0.13
58 174	RESONA HOLDINGS INC	JPY	225 400	217 572	0.04
148	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	2 367	2 297	0.00
2 769	RITCHIE BROS AUCTIONEERS INC	CAD	173 306	179 781	0.03
4 412	RIVIAN AUTOMOTIVE INC	USD	138 533	113 565	0.02
2 735	ROBERT HALF INTERNATIONAL INC	USD	228 605	204 824	0.04
2 871	ROCKWELL AUTOMATION INC	USD	777 261	572 219	0.10
7 625	ROGERS COMMUNICATIONS INC - B	CAD	359 853	364 603	0.06
2 178	ROHM CO LTD	JPY	193 127	151 661	0.03
5 471	ROLLINS INC	USD	189 872	191 047	0.03
2 609	ROPER TECHNOLOGIES INC	USD	1 123 856	1 029 642	0.18
8 730	ROSS STORES INC	USD	956 046	613 108	0.11
23 776	SALESFORCE INC	USD	5 829 401	3 923 991	0.68
1 455	SALMAR ASA	NOK	107 719	101 985	0.02
12 323	SAMPO OYJ - A	EUR	555 471	534 906	0.09
27 012	SANDVIK AB	SEK	633 600	437 178	0.08
25 801	SAP SE	EUR	3 379 648	2 344 820	0.41
6 234	SAPUTO INC	CAD	151 948	135 658	0.02
601	SARTORIUS AG	EUR	303 532	209 480	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
683	SARTORIUS STEDIM BIOTECH	EUR	294 919	213 713	0.04
2 688	SBA COMMUNICATIONS CORP	USD	904 781	860 294	0.15
128 246	SCENTRE GROUP	AUD	264 031	228 404	0.04
13 357	SCHNEIDER ELECTRIC SE	EUR	2 011 912	1 576 544	0.27
3 072	SCHRODERS PLC (ISIN GB0002405495)	GBP	137 787	99 692	0.02
4 200	SCSK CORP	JPY	79 072	70 982	0.01
5 138	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	434 481	367 059	0.06
3 403	SEAGEN INC	USD	534 828	602 127	0.10
615	SEB SA	EUR	97 725	58 862	0.01
9 051	SEEK LTD	AUD	187 130	130 700	0.02
29 711	SEGRO PLC	GBP	435 209	352 471	0.06
7 531	SEIKO EPSON CORP	JPY	118 746	106 433	0.02
2 290	SEKISUI CHEMICAL CO LTD	JPY	37 564	31 302	0.01
16 581	SEKISUI HOUSE LTD	JPY	325 624	290 050	0.05
3 895	SENSATA TECHNOLOGIES HOLDING PLC	USD	227 576	160 902	0.03
4 942	SERVICENOW INC	USD	2 712 006	2 350 020	0.41
6 184	SEVERN TRENT PLC	GBP	212 792	204 211	0.04
8 400	SG HOLDINGS CO LTD	JPY	197 722	141 530	0.02
157	SGS SA - REG	CHF	452 995	358 314	0.06
6 112	SHERWIN-WILLIAMS CO	USD	1 638 212	1 368 538	0.24
6 422	SHIMADZU CORP	JPY	236 181	202 792	0.04
13 624	SHIMIZU CORP	JPY	102 405	75 213	0.01
9 273	SHIN-ETSU CHEMICAL CO LTD	JPY	1 486 952	1 044 326	0.18
7 100	SHIONOGI & CO LTD	JPY	422 108	358 253	0.06
10 460	SHISEIDO CO LTD	JPY	692 541	419 308	0.07
28 520	SHOPIFY INC	CAD	3 045 084	889 258	0.15
6 968	SIEMENS HEALTHINEERS AG	EUR	402 455	353 235	0.06
3 594	SIKA AG	CHF	1 074 790	825 873	0.14
33 100	SINGAPORE AIRLINES LTD	SGD	125 015	121 298	0.02
23 127	SINGAPORE EXCHANGE LTD	SGD	162 405	157 205	0.03
84 000	SINO LAND CO LTD	HKD	119 059	123 961	0.02
19 509	SIRIUS XM HOLDINGS INC	USD	120 161	119 590	0.02
40 213	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	490 915	393 991	0.07
9 472	SKF AB - B	SEK	224 014	139 112	0.02
1 500	SMC CORP	JPY	883 154	667 660	0.12
21 732	SMITH & NEPHEW PLC	GBP	419 980	302 868	0.05
6 080	SMURFIT KAPPA GROUP PLC	EUR	286 733	203 911	0.04
49 825	SNAM SPA	EUR	274 566	260 396	0.04
1 320	SNAP-ON INC	USD	263 328	260 080	0.04
1 052	SODEXO SA (ISIN FR0000121220)	EUR	91 133	73 753	0.01
1 134	SODEXO SA (ISIN FR0013536729)	EUR	99 550	79 502	0.01
77 300	SOFTBANK CORP	JPY	995 525	857 182	0.15
1 831	SOLVAY SA	EUR	207 930	148 007	0.03
8 438	SOMPO HOLDINGS INC	JPY	340 707	371 606	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 268	SONIC HEALTHCARE LTD	AUD	339 105	278 470	0.05
1 327	SONOVA HOLDING AG	CHF	415 250	421 364	0.07
33 017	SONY GROUP CORP	JPY	3 259 185	2 696 430	0.47
8 498	S&P GLOBAL INC	USD	3 188 675	2 864 336	0.49
50 322	SPARK NEW ZEALAND LTD	NZD	161 804	150 182	0.03
1 819	SPIRAX-SARCO ENGINEERING PLC	GBP	314 132	218 224	0.04
3 923	SPLUNK INC	USD	619 740	347 029	0.06
13 359	ST JAMES'S PLACE PLC	GBP	232 642	178 877	0.03
28 422	STARBUCKS CORP	USD	2 917 239	2 171 157	0.38
9 045	STATE STREET CORP	USD	736 334	557 624	0.10
4 748	STEEL DYNAMICS INC	USD	232 283	314 080	0.05
2 474	STERIS PLC	USD	500 270	510 015	0.09
64 258	STOCKLAND	AUD	205 684	159 512	0.03
13 919	STORA ENSO OYJ - R	EUR	234 966	217 765	0.04
2 754	STRAUMANN HOLDING AG	CHF	409 723	329 800	0.06
36 831	SUMITOMO CHEMICAL CO LTD	JPY	165 493	143 957	0.02
6 142	SUMITOMO METAL MINING CO LTD	JPY	235 663	192 142	0.03
32 978	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 090 108	978 744	0.17
9 106	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	295 044	280 174	0.05
1 900	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	63 138	50 110	0.01
39 000	SUN HUNG KAI PROPERTIES LTD	HKD	549 589	460 726	0.08
14 662	SUN LIFE FINANCIAL INC	CAD	729 355	670 400	0.12
33 987	SUNCORP GROUP LTD	AUD	261 627	256 611	0.04
3 464	SUNTORY BEVERAGE & FOOD LTD	JPY	130 673	130 804	0.02
1 452	SVB FINANCIAL GROUP	USD	755 952	573 525	0.10
14 970	SVENSKA CELLULOSA AB SCA - B	SEK	238 638	223 219	0.04
31 449	SVENSKA HANDELSBANKEN AB	SEK	323 446	268 290	0.05
715	SWATCH GROUP AG	CHF	200 692	169 156	0.03
1 300	SWATCH GROUP AG - REG	CHF	81 881	57 628	0.01
12 500	SWIRE PACIFIC LTD - A	HKD	75 998	74 472	0.01
28 845	SWIRE PROPERTIES LTD	HKD	81 718	71 607	0.01
779	SWISS LIFE HOLDING AG - REG	CHF	413 143	378 358	0.07
7 453	SWISS RE AG	CHF	676 352	575 915	0.10
640	SWISSCOM AG - REG	CHF	352 669	352 560	0.06
3 281	SYMRISE AG	EUR	418 913	356 218	0.06
12 880	SYNCHRONY FINANCIAL	USD	512 933	355 746	0.06
4 118	SYSMEX CORP	JPY	311 558	247 526	0.04
5 636	T ROWE PRICE GROUP INC	USD	959 460	640 306	0.11
4 684	TAISEI CORP	JPY	158 540	145 669	0.03
4 300	TAIYO NIPPON SANJO CORP	JPY	81 023	68 462	0.01
3 988	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	606 787	488 650	0.08
5 358	TARGA RESOURCES CORP	USD	385 871	319 712	0.06
11 838	TARGET CORP	USD	2 370 270	1 671 881	0.29
90 156	TAYLOR WIMPEY PLC	GBP	190 384	127 726	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
14 222	T&D HOLDINGS INC	JPY	174 287	170 009	0.03
9 638	TDK CORP	JPY	385 751	297 252	0.05
1 157	TELEFLEX INC	USD	414 686	284 448	0.05
25 724	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	72 259	73 687	0.01
17 289	TELENOR ASA	NOK	288 070	229 243	0.04
1 451	TELEPERFORMANCE	EUR	519 087	444 921	0.08
14 025	TELE2 AB	SEK	187 659	159 446	0.03
65 681	TELIA CO AB	SEK	273 545	251 125	0.04
110 686	TELSTRA CORP LTD	AUD	286 242	293 031	0.05
11 364	TELUS CORP	CAD	240 245	252 578	0.04
34 765	TERNA - RETE ELETTRICA NAZIONALE	EUR	256 796	272 152	0.05
16 827	TERUMO CORP	JPY	668 768	506 340	0.09
21 424	TESLA INC	USD	14 782 681	14 427 349	2.48
22 819	TEXAS INSTRUMENTS INC	USD	3 908 235	3 506 139	0.61
9 467	THERMO FISHER SCIENTIFIC INC	USD	4 839 423	5 143 232	0.89
4 265	THOMSON REUTERS RG	CAD	449 337	443 686	0.08
5 600	TIS INC	JPY	138 832	146 539	0.03
29 474	TJX COS INC	USD	1 888 842	1 646 123	0.28
1 402	TMX GROUP LTD	CAD	151 820	142 382	0.02
4 663	TOBU RAILWAY CO LTD	JPY	129 709	106 231	0.02
16 914	TOKIO MARINE HOLDINGS INC	JPY	864 111	983 926	0.17
3 698	TOKYO ELECTRON LTD	JPY	1 487 600	1 205 854	0.21
13 150	TOKYU CORP	JPY	181 734	154 677	0.03
2 063	TOROMONT INDUSTRIES LTD	CAD	183 763	166 457	0.03
41 992	TORONTO-DOMINION BANK	CAD	2 692 054	2 747 873	0.47
6 400	TOSOH CORP	JPY	108 843	79 379	0.01
869	TOTO LTD	JPY	43 020	28 656	0.00
131 400	TOYOTA MOTOR CORP	JPY	2 094 751	2 031 136	0.35
2 786	TRACTOR SUPPLY CO	USD	474 203	540 066	0.09
5 770	TRANE TECHNOLOGIES PLC	USD	927 064	749 350	0.13
82 656	TRANSURBAN GROUP	AUD	838 301	817 322	0.14
5 967	TRAVELERS COS INC	USD	866 905	1 009 199	0.17
6 207	TRIMBLE INC	USD	435 079	361 434	0.06
32 816	TRUIST FINANCIAL CORP	USD	1 778 919	1 556 463	0.27
6 318	TRYG A/S	DKK	148 611	141 533	0.02
1 022	TYLER TECHNOLOGIES INC	USD	476 301	339 795	0.06
3 124	UCB SA	EUR	331 216	263 369	0.05
5 184	UGI CORP	USD	215 074	200 154	0.03
1 337	ULTA BEAUTY INC	USD	428 819	515 387	0.09
5 175	UMICORE SA	EUR	258 799	180 268	0.03
2 911	UNIBAIL RODAMCO REITS	EUR	220 630	148 057	0.03
9 967	UNICHARM CORP	JPY	363 187	333 077	0.06
15 324	UNION PACIFIC CORP	USD	3 241 689	3 268 303	0.56
31 795	UNITED OVERSEAS BANK LTD	SGD	590 076	599 713	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
18 100	UNITED PARCEL SERVICE INC - B	USD	3 275 109	3 303 974	0.57
1 789	UNITED RENTALS INC	USD	501 578	434 566	0.08
16 848	UNITED UTILITIES GROUP PLC	GBP	222 502	208 713	0.04
13 188	UPM-KYMMENE OYJ	EUR	462 991	399 972	0.07
33 286	US BANCORP/MN	USD	1 990 799	1 531 822	0.26
999	VAIL RESORTS INC	USD	292 890	217 832	0.04
5 095	VALEO	EUR	164 298	98 142	0.02
3 435	VEEVA SYSTEMS INC	USD	584 826	680 267	0.12
9 871	VENTAS INC	USD	533 910	507 666	0.09
3 985	VERISK ANALYTICS INC - A	USD	765 272	689 764	0.12
103 721	VERIZON COMMUNICATIONS INC	USD	5 812 870	5 263 841	0.91
6 290	VERTEX PHARMACEUTICALS INC	USD	1 326 434	1 772 459	0.31
24 952	VESTAS WIND SYSTEMS A/S	DKK	864 155	525 815	0.09
8 168	VF CORP	USD	412 145	360 781	0.06
95 607	VICINITY CENTRES	AUD	114 348	120 638	0.02
789	VIFOR PHARMA AG	CHF	108 646	140 883	0.02
40 312	VISA INC	USD	8 498 513	7 937 029	1.37
17 804	VIVENDI SE	EUR	203 377	180 474	0.03
5 174	VMWARE INC - A	USD	655 091	589 733	0.10
2 868	VOESTALPINE AG	EUR	100 233	60 807	0.01
37 286	VOLVO AB - B	SEK	819 086	576 278	0.10
14 724	VOLVO CAR AB	SEK	121 218	97 648	0.02
3 281	VULCAN MATERIALS CO	USD	586 111	466 230	0.08
5 242	W R BERKLEY CORP - C	USD	275 165	357 819	0.06
55 023	WARNER BROS DISCOVERY INC	USD	1 104 505	738 409	0.13
4 412	WARTSILA OYJ ABP	EUR	51 882	34 271	0.01
1 495	WATERS CORP	USD	433 126	494 815	0.09
2 300	WELCIA HOLDINGS CO LTD	JPY	46 395	46 049	0.01
11 052	WELLTOWER INC	USD	806 889	910 132	0.16
663	WENDEL SE	EUR	80 140	55 277	0.01
809	WEST FRASER TIMBER CO LTD	CAD	65 164	61 946	0.01
5 400	WEST JAPAN RAILWAY CO	JPY	272 667	198 384	0.03
1 835	WEST PHARMACEUTICAL SERVICES INC	USD	624 139	554 849	0.10
9 723	WESTERN UNION CO	USD	206 051	160 138	0.03
6 504	WESTROCK CO	USD	351 117	259 119	0.04
206 000	WH GROUP LTD	HKD	160 485	159 088	0.03
11 284	WHEATON PRECIOUS METALS CORP	CAD	470 688	405 723	0.07
1 448	WHIRLPOOL CORP	USD	294 667	224 252	0.04
4 991	WHITBREAD PLC	GBP	199 560	150 207	0.03
30 021	WILLIAMS COS INC	USD	736 986	936 955	0.16
2 909	WILLIS TOWERS WATSON PLC	USD	647 916	574 208	0.10
3 953	WISETECH GLOBAL LTD	AUD	109 659	102 885	0.02
5 811	WOLTERS KLUWER NV	EUR	590 489	562 312	0.10
4 843	WORKDAY INC	USD	1 213 800	675 986	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
28 222	WPP PLC	GBP	341 052	282 639	0.05
2 945	WSP GLOBAL INC	CAD	310 338	332 280	0.06
1 137	WW GRAINGER INC	USD	482 234	516 687	0.09
3 623	XERO LTD	AUD	359 230	191 731	0.03
4 445	XYLEM INC/NY	USD	473 326	347 510	0.06
3 127	YAKULT HONSHA CO LTD	JPY	163 364	180 225	0.03
3 773	YAMAHA CORP	JPY	199 584	155 525	0.03
8 000	YAMAHA MOTOR CO LTD	JPY	182 390	146 391	0.03
7 800	YAMATO HOLDINGS CO LTD	JPY	134 967	124 589	0.02
4 091	YARA INTERNATIONAL ASA	NOK	212 630	170 436	0.03
6 456	YASKAWA ELECTRIC CORP	JPY	285 139	207 668	0.04
6 134	YOKOGAWA ELECTRIC CORP	JPY	107 876	101 184	0.02
7 140	YUM! BRANDS INC	USD	806 649	810 461	0.14
71 611	Z HOLDINGS CORP	JPY	399 189	208 948	0.04
3 403	ZALANDO SE	EUR	285 639	88 799	0.02
1 312	ZEBRA TECHNOLOGIES CORP - A	USD	680 861	385 662	0.07
3 011	ZENDESK INC	USD	275 348	223 025	0.04
5 162	ZIMMER BIOMET HOLDINGS INC	USD	620 505	542 320	0.09
11 204	ZOETIS INC	USD	2 015 981	1 925 856	0.33
6 477	ZOOMINFO TECHNOLOGIES INC	USD	261 598	215 295	0.04
3 718	ZURICH INSURANCE GROUP AG	CHF	1 497 272	1 612 424	0.28
24 047	3I GROUP PLC	GBP	387 585	323 741	0.06
Total Shares			630 207 378	573 308 429	99.03
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			630 207 378	573 308 429	99.03
Total Investments			630 207 378	573 308 429	99.03

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	18.26	United States of America	66.98
Pharmaceuticals and Biotechnology	7.90	Japan	6.54
Technology Hardware and Equipment	6.98	United Kingdom	3.35
Retailers	4.71	Canada	3.17
Banks	4.09	France	2.41
Medical Equipment and Services	3.96	Netherlands	2.28
Non-life Insurance	3.87	Switzerland	2.06
Investment Banking and Brokerage Services	3.76	Ireland	2.03
Automobiles and Parts	3.42	Germany	1.92
Personal Care, Drug and Grocery Stores	3.28	Australia	1.87
Industrial Transportation	3.06	Denmark	1.23
Industrial Engineering	2.73	Hong Kong (China)	1.20
Industrial Support Services	2.59	Sweden	1.03
Chemicals	2.55	Singapore	0.50
Real Estate Investment Trusts	2.55	Spain	0.45
Finance and Credit Services	2.36	Italy	0.40
Beverages	2.30	Finland	0.39
Telecommunications Service Providers	2.08	Jersey	0.28
Life Insurance	2.02	Norway	0.23
Health Care Providers	1.85	Belgium	0.20
Travel and Leisure	1.55	New Zealand	0.13
Electronic and Electrical Equipment	1.47	Israel	0.11
Construction and Materials	1.44	Bermuda	0.10
Food Producers	1.32	Austria	0.05
Telecommunications Equipment	1.09	Luxembourg	0.05
Personal Goods	1.01	Cayman Islands	0.04
Leisure Goods	0.96	Portugal	0.03
General Industrials	0.74		
Media	0.74		99.03
Oil, Gas and Coal	0.60		
Gas, Water and Multi-utilities	0.56		
Electricity	0.50		
Precious Metals and Mining	0.47		
Real Estate Investment and Services	0.44		
Household Goods and Home Construction	0.43		
Consumer Services	0.41		
Industrial Metals and Mining	0.39		
Industrial Materials	0.25		
Waste and Disposal Services	0.12		
Aerospace and Defense	0.09		
Alternative Energy	0.09		
Mortgage Real Estate Investment Trusts	0.04		
	99.03		

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
16 300 000	AMADEUS IT GROUP SA FRN 25/01/2024	EUR	16 319 759	16 272 616	1.59
1 600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 03/12/2023	EUR	1 617 064	1 615 776	0.16
1 400 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	1 404 245	1 403 150	0.14
800 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/09/2023	EUR	807 200	807 072	0.08
5 900 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 26/11/2025	EUR	5 982 927	5 952 451	0.58
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.625% 18/03/2023	EUR	302 147	300 231	0.03
29 100 000	BANCO SANTANDER SA FRN 05/05/2024	EUR	29 479 101	29 413 698	2.89
6 800 000	BANCO SANTANDER SA FRN 11/02/2025	EUR	6 801 301	6 783 068	0.66
3 600 000	BANCO SANTANDER SA FRN 28/03/2023	EUR	3 613 681	3 612 960	0.35
100 000	BANCO SANTANDER SA 0.75% 09/09/2022	EUR	100 313	100 177	0.01
900 000	BANCO SANTANDER SA 1.125% 27/11/2024	EUR	898 061	892 458	0.09
26 700 000	BANK OF NOVA SCOTIA FRN 01/02/2024	EUR	26 974 480	26 932 824	2.63
100 000	BANK OF NOVA SCOTIA 0.25% 28/09/2022	EUR	100 542	100 115	0.01
450 000	BANK OF NOVA SCOTIA 0.375% 10/03/2023	EUR	451 935	449 735	0.04
1 550 000	BANK OF NOVA SCOTIA 0.375% 23/10/2023	EUR	1 547 356	1 537 197	0.15
18 396 000	BARCLAYS PLC FRN 12/05/2026	EUR	18 464 487	18 194 932	1.78
100 000	BMW FINANCE NV 0% 14/04/2023	EUR	99 923	99 344	0.01
739 000	BMW FINANCE NV 0% 24/03/2023	EUR	739 822	734 839	0.07
94 000	BMW FINANCE NV 0.5% 22/11/2022	EUR	94 625	94 066	0.01
55 000	BMW FINANCE NV 2.375% 24/01/2023	EUR	56 448	55 599	0.01
9 896 000	BNP PARIBAS SA FRN 07/06/2024	EUR	9 994 812	9 960 225	0.97
4 274 000	BNP PARIBAS SA FRN 19/01/2023	EUR	4 281 645	4 276 052	0.42
9 360 000	BNP PARIBAS SA FRN 22/05/2023	EUR	9 401 532	9 390 046	0.92
12 000	BNP PARIBAS SA 1.125% 15/01/2023	EUR	12 143	12 040	0.00
43 000	BNP PARIBAS SA 2.875% 24/10/2022	EUR	44 159	43 350	0.00
100 000	BNP PARIBAS SA 4.5% 21/03/2023	EUR	103 435	102 649	0.01
10 563 000	CITIGROUP INC FRN 21/03/2023	EUR	10 580 737	10 578 845	1.03
1 099 000	COMMONWEALTH BANK OF AUSTRALIA FRN 08/03/2023	EUR	1 101 829	1 101 693	0.11
21 464 000	CREDIT SUISSE AG/LONDON FRN 01/09/2023	EUR	21 554 708	21 521 737	2.11
2 310 000	CREDIT SUISSE AG/LONDON FRN 31/05/2024	EUR	2 323 895	2 318 362	0.23
5 750 000	CREDIT SUISSE AG/LONDON 2.125% 31/05/2024	EUR	5 739 219	5 709 520	0.56
19 463 000	CREDIT SUISSE GROUP AG FRN 16/01/2026	EUR	19 139 597	18 735 861	1.83
11 000 000	DNB BANK ASA FRN 25/07/2022	EUR	11 033 517	11 005 170	1.08
4 011 000	GOLDMAN SACHS GROUP INC FRN 07/02/2025	EUR	4 022 810	3 992 710	0.39
704 000	GOLDMAN SACHS GROUP INC FRN 30/04/2024 (ISIN XS2338355105)	EUR	692 900	692 616	0.07
11 056 000	GOLDMAN SACHS GROUP INC FRN 30/04/2024 (ISIN XS2338355360)	EUR	11 099 947	11 061 749	1.08
100 000	GOLDMAN SACHS GROUP INC 1.25% 01/05/2025	EUR	96 858	97 193	0.01
5 500 000	HSBC BANK PLC FRN 08/03/2023	EUR	5 537 120	5 531 295	0.54
4 100 000	HSBC BANK PLC FRN 14/09/2022	EUR	4 114 759	4 111 726	0.40
1 217 000	HSBC HOLDINGS PLC FRN 24/09/2026	EUR	1 209 309	1 207 471	0.12
13 000 000	ING GROEP NV FRN 20/09/2023	EUR	13 097 243	13 089 830	1.28
350 000	INTESA SANPAOLO SPA - EMTN - 1.375% 18/01/2024	EUR	349 263	345 825	0.03
700 000	INTESA SANPAOLO SPA 0.5% 05/03/2024	EUR	695 933	691 411	0.07
100 000	INTESA SANPAOLO SPA 0.625% 23/03/2023	EUR	100 317	100 039	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
800 000	INTESA SANPAOLO SPA 3.625% 05/12/2022	EUR	815 564	811 768	0.08
1 300 000	JYSKE BANK A/S FRN 01/12/2022	EUR	1 302 626	1 301 937	0.13
13 400 000	KBC GROUP NV FRN 24/11/2022	EUR	13 422 857	13 415 008	1.31
3 345 000	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	3 369 255	3 331 888	0.33
8 827 000	MIZUHO FINANCIAL GROUP INC FRN 10/04/2023	EUR	8 847 050	8 841 741	0.86
6 700 000	NATIONAL BANK OF CANADA FRN 01/02/2024	EUR	6 761 785	6 751 389	0.66
100 000	NATIONAL BANK OF CANADA 0.25% 24/07/2023	EUR	100 163	99 367	0.01
11 600 000	NATWEST MARKETS PLC FRN 27/08/2025	EUR	11 643 232	11 593 388	1.13
7 161 000	OP CORPORATE BANK PLC FRN 18/01/2024	EUR	7 258 686	7 242 850	0.71
1 271 000	UNIONE DI BANCHE ITALIANE SPA 1% 27/01/2023	EUR	1 279 765	1 275 715	0.12
571 000	UNIONE DI BANCHE ITALIANE SPA 3.125% 05/02/2024	EUR	593 597	588 199	0.06
800 000	VOLVO TREASURY AB FRN 13/09/2023	EUR	804 355	803 816	0.08
3 800 000	VONOVIA FINANCE BV FRN 22/12/2022	EUR	3 801 026	3 802 242	0.37
Total Bonds			312 183 065	310 889 031	30.41
Supranationals, Governments and Local Public Authorities, Debt Instruments					
171 000	BELGIQU BELGIQUE GROIP INC 0% 28/03/2023	EUR	171 159	170 559	0.02
1 589 000	BTPS INFLATION FRN 15/05/2023	EUR	1 857 144	1 866 729	0.18
382 852	DUTCH FUNGIBLE STRIP 0% 15/01/2023	EUR	385 651	382 672	0.04
8 897 653	DUTCH FUNGIBLE STRIP 0% 15/01/2024	EUR	8 956 956	8 821 845	0.86
1 517 900	DUTCH FUNGIBLE STRIP 0% 15/01/2025	EUR	1 525 558	1 483 216	0.15
1 498 450	DUTCH FUNGIBLE STRIP 0% 15/01/2026	EUR	1 495 970	1 440 655	0.14
22 564 589	DUTCH FUNGIBLE STRIP 0% 15/01/2027	EUR	22 399 868	21 294 203	2.08
358 500	DUTCH FUNGIBLE STRIP 0% 15/01/2028	EUR	365 113	331 566	0.03
2 108 500	DUTCH FUNGIBLE STRIP 0% 15/01/2029	EUR	2 068 270	1 909 774	0.19
291 500	DUTCH FUNGIBLE STRIP 0% 15/01/2030	EUR	294 089	258 339	0.03
1 034 500	DUTCH FUNGIBLE STRIP 0% 15/01/2031	EUR	997 734	895 960	0.09
12 500	DUTCH FUNGIBLE STRIP 0% 15/01/2032	EUR	12 454	10 567	0.00
458 500	DUTCH FUNGIBLE STRIP 0% 15/01/2033	EUR	434 073	378 047	0.04
419 500	DUTCH FUNGIBLE STRIP 0% 15/01/2034	EUR	413 107	337 161	0.03
363 500	DUTCH FUNGIBLE STRIP 0% 15/01/2035	EUR	340 707	284 933	0.03
351 000	DUTCH FUNGIBLE STRIP 0% 15/01/2036	EUR	342 078	268 459	0.03
26 500	DUTCH FUNGIBLE STRIP 0% 15/01/2037	EUR	25 786	19 761	0.00
5 000	DUTCH FUNGIBLE STRIP 0% 15/01/2038	EUR	4 813	3 644	0.00
5 000	DUTCH FUNGIBLE STRIP 0% 15/01/2039	EUR	4 792	3 568	0.00
5 000	DUTCH FUNGIBLE STRIP 0% 15/01/2040	EUR	4 771	3 492	0.00
5 000	DUTCH FUNGIBLE STRIP 0% 15/01/2041	EUR	4 748	3 414	0.00
78 048 000	DUTCH FUNGIBLE STRIP 0% 15/01/2042	EUR	65 770 107	52 174 307	5.10
2 260 750	FRANCE GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2034	EUR	1 956 464	1 752 805	0.17
648 141	FRANCE GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2050	EUR	421 065	314 549	0.03
2 000 000	FRENCH REPUBLIC GOVERNMENT BOND OAT COUPON STRIP 0% 25/10/2028	EUR	1 899 800	1 813 700	0.18
46 984 642	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	58 727 291	59 880 822	5.86
16 289 615	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2038	EUR	17 715 212	17 496 178	1.71

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
292 301	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2023	EUR	293 536	291 769	0.03
929 250	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2024	EUR	926 853	917 114	0.09
37 232 250	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2025	EUR	36 894 181	36 161 822	3.54
395 600	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2026	EUR	388 056	378 451	0.04
6 863 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2027	EUR	6 640 707	6 429 190	0.63
473 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2028	EUR	453 265	434 583	0.04
6 306 406	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2030	EUR	5 870 350	5 505 114	0.54
1 326 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2031	EUR	1 213 171	1 125 005	0.11
18 611 892	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2032	EUR	16 702 312	15 363 186	1.50
5 921 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2033	EUR	5 214 976	4 727 133	0.46
5 276 429	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2035	EUR	4 518 180	3 985 234	0.39
1 859 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2036	EUR	1 552 339	1 360 435	0.13
2 428 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2037	EUR	1 992 256	1 727 611	0.17
5 882 200	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2038	EUR	4 751 582	4 065 777	0.40
6 584 289	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2039	EUR	5 225 555	4 411 869	0.43
1 084 931	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2040	EUR	840 805	701 625	0.07
770 848	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2042	EUR	573 634	465 068	0.05
2 494 445	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2043	EUR	1 823 626	1 467 158	0.14
493 403	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2044	EUR	353 619	283 307	0.03
463 687	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2045	EUR	327 597	258 431	0.03
206 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2046	EUR	143 381	112 326	0.01
597 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2047	EUR	408 258	313 127	0.03
623 816	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	419 688	318 970	0.03
1 134 120	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049 (ISIN FR0010809574)	EUR	748 791	566 028	0.06
1 989 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049 (ISIN FR0010809632)	EUR	1 064 200	906 944	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
700 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2051	EUR	447 374	327 922	0.03
195 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2023	EUR	195 687	194 509	0.02
2 195 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2024	EUR	2 187 054	2 163 524	0.21
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2025	EUR	481 628	473 294	0.05
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2026	EUR	476 855	465 372	0.05
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2027	EUR	471 544	457 182	0.04
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2028	EUR	466 730	447 837	0.04
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2029	EUR	460 405	438 560	0.04
580 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2030	EUR	542 170	510 631	0.05
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2031	EUR	447 313	416 852	0.04
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2032	EUR	435 586	402 383	0.04
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2033	EUR	428 315	388 206	0.04
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2034	EUR	422 658	378 948	0.04
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2035	EUR	413 668	366 464	0.04
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2036	EUR	409 212	358 946	0.04
585 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2037	EUR	479 085	416 156	0.04
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2038	EUR	392 177	337 740	0.03
367 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2039	EUR	290 380	246 129	0.02
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2040	EUR	382 012	317 177	0.03
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2041	EUR	369 908	302 733	0.03
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2042	EUR	363 095	294 821	0.03
156 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2043	EUR	114 619	91 978	0.01
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2044	EUR	349 789	279 216	0.03
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2045	EUR	349 208	277 451	0.03
114 274	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2022	EUR	114 639	114 370	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 037 277	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2024	EUR	1 031 982	1 016 666	0.10
21 712	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2025	EUR	21 426	20 957	0.00
11 581 060	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2026	EUR	11 279 895	10 963 674	1.07
236 049	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2027	EUR	227 653	219 344	0.02
319 106	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2028	EUR	304 188	289 742	0.03
174 517	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2029	EUR	164 178	155 072	0.02
360 560	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2030	EUR	333 486	311 261	0.03
684 510	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2031	EUR	622 247	573 797	0.06
1 099 010	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2033	EUR	962 980	866 613	0.08
1 093 380	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2034	EUR	942 351	837 737	0.08
1 281 080	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2035	EUR	1 086 170	952 214	0.09
1 516 900	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2036	EUR	1 264 632	1 100 420	0.11
2 851 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2037	EUR	2 341 042	2 010 269	0.20
87 940 761	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	70 947 969	60 060 021	5.88
675 000	FRENCH REPUBLIC GOVERNMENT BOND OAT PRINCIPAL STRIP 0% 25/04/2029	EUR	642 026	606 575	0.06
43 502 169	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	42 779 523	43 063 666	4.21
1 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2028	EUR	824	855	0.00
15 968 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	18 011 773	18 034 680	1.76
51 803 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2030	EUR	55 799 469	54 983 571	5.38
28 358 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	40 026 880	40 154 747	3.93
33 109 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	46 842 203	46 050 296	4.51
3 161 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2035	EUR	4 665 408	4 843 056	0.47
10 428 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/08/2022	EUR	10 447 852	10 438 011	1.02
7 000 000	ITALY BUONI POLIENNALI DEL TESORO 1% 15/07/2022	EUR	7 005 950	7 003 710	0.69
957 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	961 914	960 196	0.09
352 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	304 137	308 025	0.03
3 149 000	ITALY CERTIFICATI DI CREDITO DEL TESORO/ CCTS-EU FRN 15/02/2024	EUR	3 176 257	3 182 694	0.31
131 000	ITALY CERTIFICATI DI CREDITO DEL TESORO/ CCTS-EU FRN 15/07/2023	EUR	131 949	131 888	0.01
4 942 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2023	EUR	4 961 401	4 920 751	0.48
42 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2024	EUR	41 927	41 655	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
107 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2025	EUR	105 117	103 982	0.01
677 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2026	EUR	655 619	646 178	0.06
5 297 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2027	EUR	5 131 658	4 957 696	0.49
297 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2028	EUR	279 280	272 670	0.03
10 297 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2029	EUR	9 795 414	9 208 213	0.90
267 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2030	EUR	241 265	232 654	0.02
297 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2031	EUR	261 926	251 301	0.02
17 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2032	EUR	14 745	14 049	0.00
247 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2033	EUR	204 802	195 899	0.02
47 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2034	EUR	38 414	36 158	0.00
421 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2035	EUR	329 910	309 817	0.03
421 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2036	EUR	321 418	301 430	0.03
7 421 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2037	EUR	6 058 523	5 179 661	0.51
5 421 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2038	EUR	4 582 134	3 678 969	0.36
611 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2039	EUR	432 591	400 051	0.04
611 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2040	EUR	427 160	392 771	0.04
611 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2041	EUR	411 442	364 507	0.04
429 028	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2024	EUR	427 333	423 747	0.04
7 990 155	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2025	EUR	7 934 264	7 776 338	0.76
87 185	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2026	EUR	84 882	83 657	0.01
90 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2027	EUR	86 914	85 113	0.01
16 253 851	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2028	EUR	15 684 722	15 035 787	1.47
203 784	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2029	EUR	188 980	183 479	0.02
95 000	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2030	EUR	86 112	83 244	0.01
120 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2031	EUR	106 567	102 553	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
749 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2033	EUR	627 418	599 570	0.06
356 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2034	EUR	288 966	273 988	0.03
5 047 989	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2035	EUR	4 264 566	3 753 483	0.37
27 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2036	EUR	21 340	19 888	0.00
27 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2037	EUR	20 783	19 275	0.00
27 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2038	EUR	20 185	18 672	0.00
27 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2039	EUR	19 551	18 053	0.00
27 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2040	EUR	19 086	17 508	0.00
4 772 243	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2041	EUR	3 451 124	2 876 183	0.28
5 915 000	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/09/2022	EUR	5 934 194	5 920 560	0.58
21 740 959	KINGDOM OF BELGIUM GOVERNMENT BOND 0.2% 22/10/2023	EUR	21 725 116	21 657 473	2.12
3 334 324	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	3 298 663	3 314 651	0.32
4 945 793.88	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	5 940 072	5 875 554	0.57
1 540 908	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	1 562 519	1 557 858	0.15
14 512 112.49	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	19 235 264	19 048 309	1.86
3 408 000	NETHERLAND GOVERNMENT STRIP 0% 15/01/2025	EUR	3 416 639	3 335 819	0.33
4 700 000	NETHERLAND GOVERNMENT STRIP 3.75% 15/01/2037	EUR	4 284 027	3 502 628	0.34
1 341 000	NETHERLANDS GOVERNMENT BOND COUPON STRIP 0% 15/01/2024	EUR	1 349 006	1 335 877	0.13
4 000	NETHERLANDS GOVERNMENT BOND COUPON STRIP 0% 15/01/2031	EUR	3 848	3 482	0.00
194 500	NETHERLANDS GOVERNMENT BOND PRINCIPAL STRIP 0% 15/01/2037	EUR	188 493	145 620	0.01
1 890 000	NETHERLANDS GOVERNMENT BOND PRINCIPAL STRIP 0% 15/01/2042	EUR	1 770 155	1 279 020	0.13
300 000	ROYAUME DE BELGIQUE 0% 28/03/2032	EUR	258 222	247 413	0.02
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			758 346 930	715 589 574	70.01
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 070 529 995	1 026 478 605	100.42
Total Investments			1 070 529 995	1 026 478 605	100.42

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	70.01	France	32.36
Banks	23.76	Italy	18.76
Investment Banking and Brokerage Services	3.48	Belgium	13.12
Software and Computer Services	1.59	Netherlands	12.66
Open-end and Miscellaneous Investment Vehicles	1.13	Spain	6.57
Real Estate Investment and Services	0.37	United Kingdom	6.06
Automobiles and Parts	0.08	Canada	3.51
		United States of America	2.58
		Switzerland	1.83
		Norway	1.08
		Japan	0.86
		Finland	0.71
		Denmark	0.13
		Australia	0.11
		Sweden	0.08
	100.42		100.42

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
52 146	ADVANCED MICRO DEVICES INC	USD	4 804 682	3 814 247	0.52
15 369	AIRBNB INC	USD	1 669 875	1 309 551	0.18
8 661	ALASKA AIR GROUP INC	USD	467 824	331 793	0.05
23 650	ALPHABET CLASS - A	USD	60 567 015	49 298 866	6.76
5 734	ALPHABET INC	USD	14 197 794	11 997 550	1.64
476 445	AMAZON.COM INC	USD	60 428 178	48 403 294	6.64
165 834	AMETEK INC	USD	17 774 350	17 431 248	2.39
96 466	AMGEN INC	USD	22 158 301	22 449 833	3.08
247 214	AMPHENOL CORP - A	USD	15 438 420	15 223 719	2.09
14 046	APA CORP	USD	509 325	468 894	0.06
40 206	APPLIED MATERIALS INC	USD	3 431 836	3 498 916	0.48
12 298	AUTODESK INC	USD	2 142 353	2 022 827	0.28
88 242	AUTOMATIC DATA PROCESSING INC	USD	17 910 446	17 728 585	2.43
2 654	AUTOZONE INC	USD	5 315 411	5 455 798	0.75
232 478	BAXTER INTERNATIONAL INC	USD	15 721 893	14 282 904	1.96
109 003	BIOGEN INC	USD	22 107 952	21 263 639	2.92
770	BOOKING HOLDINGS INC	USD	1 330 299	1 288 175	0.18
263 129	BROWN-FORMAN CORP - B	USD	17 103 822	17 658 550	2.42
3 749	CDW CORP/DE	USD	595 068	565 013	0.08
151 286	CELANESE CORP - A	USD	18 681 667	17 019 223	2.33
8 295	CF INDUSTRIES HOLDINGS INC	USD	853 868	680 215	0.09
22 393	CIGNA CORP	USD	5 204 372	5 644 463	0.77
50 083	CLOUDFLARE INC	USD	2 095 591	2 095 874	0.29
167 027	COCA-COLA CO	USD	9 420 979	10 050 857	1.38
131 986	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	9 203 598	8 520 479	1.17
1 500 000	COMMERZBANK AG	EUR	9 780 000	10 029 000	1.38
58 505	COPART INC	USD	6 487 029	6 080 782	0.83
8 065	CORTEVA INC	USD	465 946	417 657	0.06
52 942	COSTCO WHOLESALE CORP	USD	23 819 603	24 270 928	3.33
154 581	CROWN HOLDINGS INC	USD	14 799 524	13 628 323	1.87
632 834	CSX CORP	USD	19 151 464	17 590 661	2.41
40 563	CVS HEALTH CORP	USD	3 701 569	3 595 167	0.49
73 959	DATADOG INC	USD	10 736 258	6 737 630	0.92
12 225	DELL TECHNOLOGIES INC	USD	531 749	540 358	0.07
19 467	DOCUSIGN INC	USD	2 013 968	1 068 455	0.15
213 730	DUPONT DE NEMOURS INC	USD	13 462 131	11 362 680	1.56
46 888	DXC TECHNOLOGY CO	USD	1 433 641	1 359 391	0.19
17 949	ELECTRONIC ARTS INC	USD	2 198 512	2 088 570	0.29
96 170	ELI LILLY & CO	USD	27 221 448	29 825 624	4.09
236 863	EQT CORP	USD	7 841 414	7 793 856	1.07
58 017	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	5 296 121	5 087 205	0.70
37 957	FLEETCOR TECHNOLOGIES INC	USD	8 080 014	7 628 433	1.05
15 772	FORTIVE CORP	USD	828 969	820 394	0.11
38 744	GARTNER INC	USD	11 268 173	8 962 133	1.23

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
159 875	GILEAD SCIENCES INC	USD	9 280 339	9 452 268	1.30
87 345	HUBSPOT INC	USD	27 473 186	25 118 632	3.44
58 453	ILLUMINA INC	USD	10 664 673	10 307 901	1.41
88 504	INTUITIVE SURGICAL INC	USD	20 075 840	16 991 380	2.33
97 370	JOHNSON & JOHNSON	USD	16 085 127	16 532 736	2.27
42 714	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	4 755 823	4 724 709	0.65
191 457	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	7 125 310	6 600 134	0.90
367 409	META PLATFORMS INC	USD	69 693 664	56 669 091	7.76
126 574	MICROSOFT CORP	USD	31 903 366	31 094 744	4.26
140 630	MONSTER BEVERAGE CORP	USD	10 265 404	12 469 655	1.71
634 771	NEWS CORP	USD	12 638 547	9 459 785	1.30
150 952	NIKE INC - B	USD	16 809 452	14 756 607	2.02
51 710	RAYTHEON TECHNOLOGIES CORP	USD	4 450 981	4 753 788	0.65
202 465	SNAP INC	USD	2 316 275	2 542 795	0.35
485	TESLA INC	USD	436 549	312 410	0.04
54 555	T-MOBILE US INC	USD	6 332 299	7 020 737	0.96
170 218	UBER TECHNOLOGIES INC	USD	4 759 999	3 331 255	0.46
2 664	VEEVA SYSTEMS INC	USD	469 567	504 643	0.07
154 513	VERISIGN INC	USD	24 437 826	24 730 652	3.39
3 127	ZOETIS INC	USD	474 098	514 133	0.07
408 977	ZOOMINFO TECHNOLOGIES INC	USD	13 253 671	13 003 391	1.78
Total Shares			791 954 448	728 283 206	99.86
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			791 954 448	728 283 206	99.86
Total Investments			791 954 448	728 283 206	99.86

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	32.55	United States of America	98.48
Pharmaceuticals and Biotechnology	15.14	Germany	1.38
Retailers	10.71		
Beverages	5.51		
Industrial Support Services	5.40		
Medical Equipment and Services	4.29		
Chemicals	3.98		
Technology Hardware and Equipment	3.16		
Telecommunications Service Providers	2.52		
Electronic and Electrical Equipment	2.50		
Industrial Transportation	2.41		
Personal Goods	2.02		
Investment Banking and Brokerage Services	1.87		
Banks	1.38		
Media	1.30		
Consumer Services	1.29		
Oil, Gas and Coal	1.13		
Health Care Providers	0.77		
Aerospace and Defense	0.65		
Personal Care, Drug and Grocery Stores	0.49		
Travel and Leisure	0.40		
Leisure Goods	0.29		
Food Producers	0.06		
Automobiles and Parts	0.04		
	99.86		99.86

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
53 703	ACTIVISION BLIZZARD INC	USD	3 887 349	3 999 537	0.23
508 160	ADVANCED MICRO DEVICES INC	USD	42 062 047	37 169 635	2.15
9 186	ALIGN TECHNOLOGY INC	USD	4 064 609	2 079 536	0.12
13 953	ALPHABET CLASS - A	USD	29 494 984	29 085 288	1.68
209	ALPHABET INC	USD	516 027	437 302	0.03
576 314	AMAZON.COM INC	USD	67 222 926	58 549 247	3.38
3 780	AMERCO	USD	1 810 610	1 729 121	0.10
144 592	AMETEK INC	USD	15 507 597	15 198 446	0.88
330 724	AMGEN INC	USD	76 644 721	76 966 998	4.44
17 782	AMPHENOL CORP - A	USD	1 110 479	1 095 036	0.06
7 213	ANSYS INC	USD	1 872 475	1 650 963	0.10
297 438	APPLE INC	USD	41 942 739	38 897 818	2.25
213 147	APPLIED MATERIALS INC	USD	18 172 064	18 549 059	1.07
97 283	ASTELLAS PHARMA INC	JPY	1 444 052	1 448 666	0.08
65 571	AUTODESK INC	USD	11 422 688	10 785 393	0.62
32 165	AUTOMATIC DATA PROCESSING INC	USD	6 286 580	6 462 228	0.37
14 418	AUTOZONE INC	USD	23 653 829	29 638 923	1.71
453 596	AXA SA	EUR	9 117 280	9 824 889	0.57
2 410	BERKSHIRE HATHAWAY INC - B	USD	516 458	629 373	0.04
38 761	BIOGEN INC	USD	7 241 564	7 561 259	0.44
762 290	BIOMARIN PHARMACEUTICAL INC	USD	56 092 070	60 424 671	3.49
2 802	BIO-RAD LABORATORIES INC	USD	1 407 918	1 326 692	0.08
55 120	BIO-TECHNE CORP	USD	17 181 141	18 276 146	1.06
68 998	BLACK KNIGHT INC	USD	4 432 895	4 315 634	0.25
412 780	BNP PARIBAS SA	EUR	19 586 411	18 725 765	1.08
2 187	BOOKING HOLDINGS INC	USD	3 789 232	3 658 751	0.21
117 464	BOOZ ALLEN HAMILTON HOLDING CORP	USD	9 044 611	10 152 611	0.59
6 741	BURLINGTON STORES INC	USD	1 367 498	878 403	0.05
149 288	CF INDUSTRIES HOLDINGS INC	USD	14 147 080	12 242 059	0.71
18 835	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	4 928 562	3 854 919	0.22
8 565	CHARTER COMMUNICATIONS INC	USD	4 826 549	3 838 500	0.22
326 406	CIE DE SAINT-GOBAIN	EUR	9 562 064	13 364 694	0.77
86 525	CIGNA CORP	USD	20 624 002	21 809 812	1.26
9 419	COCA-COLA CO	USD	543 549	566 789	0.03
11 512	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	802 750	743 168	0.04
838 095	COLGATE-PALMOLIVE CO	USD	60 785 569	64 244 997	3.71
2 881	COOPER COS INC	USD	908 025	862 881	0.05
31 071	COPART INC	USD	3 330 992	3 229 399	0.19
369 665	CORTEVA INC	USD	21 512 691	19 143 587	1.11
219 600	COSTCO WHOLESALE CORP	USD	104 893 278	100 674 243	5.82
111 422	CROWN HOLDINGS INC	USD	10 694 530	9 823 297	0.57
1 842 745	CSX CORP	USD	51 422 635	51 222 124	2.96
62 059	CUMMINS INC	USD	11 972 633	11 488 142	0.66
282 174	CVS HEALTH CORP	USD	26 085 490	25 009 558	1.44

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
46 483	DANAHER CORP	USD	11 255 189	11 272 055	0.65
230 337	DANONE SA	EUR	14 257 860	12 267 749	0.71
17 947	DELTA AIR LINES INC	USD	721 520	497 321	0.03
237 123	DENTSPLY SIRONA INC	USD	8 218 474	8 104 075	0.47
327 523	DOORDASH INC	USD	21 394 315	20 103 449	1.16
4 545	DUKE ENERGY CORP	USD	480 667	466 086	0.03
113 152	DUPONT DE NEMOURS INC	USD	6 471 528	6 015 580	0.35
32 837	ELECTRONIC ARTS INC	USD	3 891 793	3 820 958	0.22
160 301	ELI LILLY & CO	USD	45 775 782	49 714 853	2.87
25 360	EMERSON ELECTRIC CO	USD	2 058 489	1 929 441	0.11
14 891	FAIR ISAAC CORP	USD	5 313 330	5 710 270	0.33
3 723	FANUC CORP	JPY	540 880	556 761	0.03
43 554	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	3 975 857	3 819 021	0.22
39 254	FISERV INC	USD	3 321 306	3 340 598	0.19
81 784	FORTIVE CORP	USD	4 806 112	4 254 067	0.25
76 256	GARTNER INC	USD	20 526 667	17 639 283	1.02
302 536	GENERAL MOTORS CO	USD	14 979 396	9 190 821	0.53
16 383	GODADDY INC	USD	1 302 626	1 090 058	0.06
347 567	HALLIBURTON CO	USD	11 037 790	10 425 846	0.60
62 297	HERSHEY CO	USD	12 179 812	12 821 103	0.74
87 247	HOME DEPOT INC	USD	24 619 423	22 888 933	1.32
17 784	HONEYWELL INTERNATIONAL INC	USD	3 235 363	2 956 657	0.17
190 009	HOWMET AEROSPACE INC	USD	6 135 957	5 715 991	0.33
15 178	IDEXX LABORATORIES INC	USD	6 250 431	5 091 951	0.29
9 869	ILLUMINA INC	USD	2 791 939	1 740 350	0.10
91 562	INTERNATIONAL BUSINESS MACHINES CORP	USD	11 690 024	12 365 621	0.71
126 923	JOHNSON & JOHNSON	USD	21 093 052	21 550 626	1.24
84 924	KEYSIGHT TECHNOLOGIES INC	USD	10 696 319	11 197 832	0.65
859 458	KINDER MORGAN	USD	14 950 322	13 778 293	0.80
17 258	KLA CORP	USD	5 325 946	5 267 285	0.30
362 005	KONINKLIJKE AHOLD DELHAIZE NV	EUR	9 249 228	8 999 444	0.52
29 577	KONINKLIJKE DSM NV	EUR	4 699 785	4 055 007	0.23
9 399	KROGER CO	USD	480 610	425 515	0.02
21 243	LAM RESEARCH CORP	USD	8 466 032	8 659 146	0.50
139 600	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	16 171 066	15 441 527	0.89
2 568	LOWE'S COS INC	USD	480 648	429 052	0.02
342 737	META PLATFORMS INC	USD	75 317 195	52 863 687	3.05
323 167	MICROSOFT CORP	USD	77 707 791	79 390 673	4.59
29 116	MODERNA INC	USD	10 244 444	3 978 402	0.23
11 617	MONGODB INC	USD	2 421 738	2 883 554	0.17
41 114	NIKE INC - B	USD	4 578 302	4 019 179	0.23
2 024	NORFOLK SOUTHERN CORP	USD	480 710	440 035	0.03
123 987	NVIDIA CORP	USD	18 941 721	17 978 085	1.04
106 240	ON SEMICONDUCTOR CORP	USD	5 336 937	5 112 568	0.30

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 884	PARKER-HANNIFIN CORP	USD	480 597	443 405	0.03
746 937	PAYPAL HOLDINGS INC	USD	54 205 250	49 898 207	2.88
227 833	PEPSICO INC	USD	35 196 419	36 319 908	2.10
696 269	PFIZER INC	USD	33 909 987	34 918 345	2.02
127 501	PROCTER & GAMBLE CO	USD	19 088 157	17 536 342	1.01
67 907	QORVO INC	USD	7 104 881	6 126 537	0.35
156 942	QUALCOMM INC	USD	20 322 099	19 176 212	1.11
2 708	REGENERON PHARMACEUTICALS INC	USD	1 461 885	1 531 188	0.09
25 909	RINGCENTRAL INC - A	USD	1 558 425	1 295 140	0.07
33 429	SEAGEN INC	USD	4 159 575	5 657 781	0.33
42 622	SKYWORKS SOLUTIONS INC	USD	4 157 410	3 776 845	0.22
469 981	STARBUCKS CORP	USD	31 550 225	34 341 048	1.98
13 085	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	1 884 889	1 533 603	0.09
19 659	TELEDYNE TECHNOLOGIES INC	USD	7 356 049	7 053 697	0.41
3 617	TELEFLEX INC	USD	978 092	850 581	0.05
3 357	TESLA INC	USD	2 737 116	2 162 390	0.12
223 823	TEXAS INSTRUMENTS INC	USD	35 665 312	32 895 312	1.90
12 969	TWITTER INC	USD	595 197	463 830	0.03
198 425	TYSON FOODS INC - A	USD	16 143 584	16 334 072	0.94
83 607	UNITEDHEALTH GROUP INC	USD	36 453 372	41 076 152	2.37
11 239	VERISIGN INC	USD	2 008 918	1 798 864	0.10
157 856	VERISK ANALYTICS INC - A	USD	23 849 852	26 135 439	1.51
166 396	VERTEX PHARMACEUTICALS INC	USD	38 488 813	44 850 283	2.59
787 613	VIVENDI SE	EUR	5 010 147	7 636 696	0.44
88 982	VMWARE INC - A	USD	9 715 387	9 701 247	0.56
18 922	WALT DISNEY CO	USD	1 694 776	1 708 582	0.10
761 084	WESTROCK CO	USD	33 877 163	29 003 383	1.67
5 452	WW GRAINGER INC	USD	2 456 947	2 369 843	0.14
8 291	ZEBRA TECHNOLOGIES CORP - A	USD	3 211 421	2 331 187	0.13
3 127	ZOETIS INC	USD	474 098	514 133	0.03
76 224	ZOOMINFO TECHNOLOGIES INC	USD	2 594 450	2 423 536	0.14
Total Shares			1 796 198 122	1 743 768 155	100.70
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 796 198 122	1 743 768 155	100.70
Total Investments			1 796 198 122	1 743 768 155	100.70

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	19.24	United States of America	96.26
Software and Computer Services	13.45	France	3.57
Retailers	12.44	Netherlands	0.75
Technology Hardware and Equipment	11.24	Japan	0.12
Industrial Support Services	6.78		
Personal Care, Drug and Grocery Stores	6.71		100.70
Food Producers	3.73		
Industrial Transportation	3.65		
Health Care Providers	3.63		
Electronic and Electrical Equipment	2.42		
Travel and Leisure	2.22		
Beverages	2.13		
General Industrials	2.12		
Medical Equipment and Services	1.71		
Oil, Gas and Coal	1.40		
Telecommunications Service Providers	1.11		
Banks	1.08		
Chemicals	1.05		
Construction and Materials	0.77		
Automobiles and Parts	0.66		
Non-life Insurance	0.60		
Investment Banking and Brokerage Services	0.57		
Leisure Goods	0.54		
Media	0.54		
Aerospace and Defense	0.33		
Consumer Services	0.29		
Personal Goods	0.23		
Gas, Water and Multi-utilities	0.03		
Industrial Engineering	0.03		
	100.70		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 475 947	ABN AMRO BANK NV	EUR	14 923 098	15 814 772	1.35
19 420 011	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	88 377 562	84 098 358	7.20
4 748 650	BANCO BPM SPA	EUR	10 358 205	12 897 333	1.10
17 635 164	BANCO DE SABADELL SA	EUR	11 677 420	13 413 306	1.15
53 531 728	BANCO SANTANDER SA	EUR	162 209 733	143 893 284	12.33
3 186 059	BANK OF IRELAND GROUP PLC	EUR	14 487 003	19 218 308	1.65
2 014 218	BANKINTER SA	EUR	8 763 482	11 988 626	1.03
279 376	BAWAG GROUP AG	EUR	10 101 844	11 219 740	0.96
3 565 939	BNP PARIBAS SA	EUR	171 355 578	161 768 822	13.86
13 608 874	CAIXABANK SA	EUR	36 403 121	45 140 635	3.87
3 312 654	COMMERZBANK AG	EUR	21 083 715	22 148 405	1.90
4 071 188	CREDIT AGRICOLE SA	EUR	44 778 781	35 545 542	3.04
6 477 361	DEUTSCHE BANK AG - REG	EUR	61 258 087	53 878 689	4.61
1 046 764	ERSTE GROUP BANK AG	EUR	32 409 698	25 331 689	2.17
1 912 144	FINECOBANK BANCA FINECO SPA	EUR	24 528 664	21 836 684	1.87
12 244 470	ING GROEP NV	EUR	115 832 817	115 477 596	9.89
57 169 127	INTESA SANPAOLO SPA	EUR	115 731 043	101 761 046	8.72
782 874	KBC GROUP NV	EUR	49 912 100	41 915 074	3.59
11 876 512	NORDEA BANK ABP	EUR	128 007 073	99 715 195	8.54
424 631	RAIFFEISEN BANK INTERNATIONAL AG	EUR	8 459 417	4 390 685	0.38
2 623 586	SOCIETE GENERALE SA	EUR	61 998 909	54 806 712	4.69
6 846 024	UNICREDIT SPA	EUR	68 259 933	62 059 208	5.32
Total Shares			1 260 917 283	1 158 319 709	99.22
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 260 917 283	1 158 319 709	99.22
Total Investments			1 260 917 283	1 158 319 709	99.22

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

Economic and Geographical Classification of Investments

Economic classification	%
Banks	99.22
	99.22

Geographical classification	%
Spain	25.56
France	21.60
Italy	17.01
Netherlands	11.25
Finland	8.54
Germany	6.51
Belgium	3.59
Austria	3.51
Ireland	1.65
	99.22

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
500 000	AAREAL BANK AG 0.25% 23/11/2027	EUR	447 195	405 700	0.05
100 000	AAREAL BANK AG 0.5% 07/04/2027	EUR	101 292	84 509	0.01
600 000	AAREAL BANK AG 0.75% 18/04/2028	EUR	581 622	493 020	0.07
385 000	ABB FINANCE BV 0% 19/01/2030	EUR	350 915	309 709	0.04
144 000	ABB FINANCE BV 0.75% 16/05/2024	EUR	147 897	141 654	0.02
500 000	ABBVIE INC 1.25% 18/11/2031	EUR	438 450	418 015	0.06
500 000	ABBVIE INC 1.375% 17/05/2024	EUR	500 950	494 885	0.07
500 000	ABBVIE INC 2.125% 01/06/2029	EUR	486 475	468 165	0.06
200 000	ABERTIS INFRAESTRUCTURAS SA 1% 27/02/2027	EUR	203 190	178 604	0.02
600 000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	614 357	516 450	0.07
100 000	ABERTIS INFRAESTRUCTURAS SA 1.25% 07/02/2028	EUR	101 850	86 852	0.01
200 000	ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	EUR	205 602	187 994	0.03
600 000	ABERTIS INFRAESTRUCTURAS SA 1.625% 15/07/2029	EUR	627 399	510 636	0.07
200 000	ABERTIS INFRAESTRUCTURAS SA 1.875% 26/03/2032	EUR	208 664	161 632	0.02
400 000	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	EUR	423 812	357 896	0.05
400 000	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	EUR	436 878	376 796	0.05
200 000	ABERTIS INFRAESTRUCTURAS SA 2.5% 27/02/2025	EUR	203 162	198 748	0.03
400 000	ABERTIS INFRAESTRUCTURAS SA 3% 27/03/2031	EUR	423 295	361 884	0.05
200 000	ABERTIS INFRAESTRUCTURAS SA 3.75% 20/06/2023	EUR	218 721	203 690	0.03
1 200 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	1 244 191	1 163 952	0.16
400 000	ABN AMRO BANK NV 0.5% 15/04/2026	EUR	410 778	375 260	0.05
1 000 000	ABN AMRO BANK NV 0.5% 17/07/2023	EUR	1 015 437	991 840	0.13
500 000	ABN AMRO BANK NV 0.5% 23/09/2029	EUR	425 785	404 345	0.05
500 000	ABN AMRO BANK NV 1% 02/06/2033	EUR	502 490	376 880	0.05
700 000	ABN AMRO BANK NV 1.25% 20/01/2034	EUR	663 446	528 157	0.07
800 000	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	788 824	769 688	0.10
1 000 000	ABN AMRO BANK NV 2.5% 29/11/2023	EUR	1 062 558	1 016 240	0.14
600 000	ABN AMRO BANK NV 3% 01/06/2032	EUR	590 973	561 840	0.07
500 000	ACCIONA ENERGIA FINANCIACION FILIALES SA 1.375% 26/01/2032	EUR	478 109	407 955	0.05
700 000	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	568 529	525 749	0.07
100 000	ACHMEA BV FRN PERPETUAL	EUR	108 774	97 713	0.01
250 000	ACHMEA BV 1.5% 26/05/2027	EUR	257 038	237 753	0.03
800 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV FRN 21/03/2082	EUR	703 425	655 240	0.09
200 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 0.125% 21/09/2028	EUR	197 127	164 552	0.02
348 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 0.5% 21/09/2031	EUR	314 933	261 097	0.03
100 000	ADIDAS AG 0% 05/10/2028	EUR	96 383	86 491	0.01
300 000	ADIDAS AG 0% 09/09/2024	EUR	302 774	288 342	0.04
359 000	AEGON NV 1% 08/12/2023	EUR	368 916	355 446	0.05
142 000	AEGON NV 4% 25/04/2044	EUR	154 626	140 642	0.02
800 000	AEROPORTI DI ROMA SPA 1.75% 30/07/2031	EUR	641 685	611 208	0.08
200 000	AGEAS FRN 02/07/2049	EUR	228 592	178 194	0.02
200 000	AGEAS SA/NV FRN 24/11/2051	EUR	201 551	152 600	0.02
1 100 000	AIB GROUP PLC FRN 04/04/2028	EUR	1 059 607	1 012 638	0.14
229 000	AIB GROUP PLC FRN 17/11/2027	EUR	228 797	198 243	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	AIB GROUP PLC 1.25% 28/05/2024	EUR	101 876	97 424	0.01
100 000	AIB GROUP PLC 2.25% 03/07/2025	EUR	108 470	97 119	0.01
200 000	AIR LIQUIDE FINANCE SA 0.375% 20/09/2033	EUR	198 182	151 926	0.02
100 000	AIR LIQUIDE FINANCE SA 0.375% 27/05/2031	EUR	100 723	81 311	0.01
600 000	AIR LIQUIDE FINANCE SA 0.625% 20/06/2030	EUR	621 254	506 370	0.07
200 000	AIR LIQUIDE FINANCE SA 0.75% 13/06/2024	EUR	203 772	195 986	0.03
400 000	AIR LIQUIDE FINANCE SA 1% 02/04/2025	EUR	414 009	388 732	0.05
300 000	AIR LIQUIDE FINANCE SA 1% 08/03/2027	EUR	316 462	283 968	0.04
100 000	AIR LIQUIDE FINANCE SA 1.25% 03/06/2025	EUR	106 568	97 530	0.01
200 000	AIR LIQUIDE FINANCE SA 1.25% 13/06/2028	EUR	220 088	186 552	0.02
300 000	AIR LIQUIDE FINANCE SA 1.375% 02/04/2030	EUR	328 318	272 772	0.04
300 000	AIR LIQUIDE FINANCE SA 1.875% 05/06/2024	EUR	317 981	300 915	0.04
230 000	AIR PRODUCTS AND CHEMICALS INC 0.5% 05/05/2028	EUR	233 267	200 905	0.03
100 000	AIR PRODUCTS AND CHEMICALS INC 0.8% 05/05/2032	EUR	105 229	79 342	0.01
551 000	AKZO NOBEL NV 1.625% 14/04/2030	EUR	611 381	482 356	0.06
111 000	AKZO NOBEL NV 1.75% 07/11/2024	EUR	119 833	110 131	0.01
1 000 000	ALD SA 0.375% 19/10/2023	EUR	1 009 404	981 590	0.13
300 000	ALLIANZ FINANCE II BV 0% 14/01/2025	EUR	300 847	286 578	0.04
400 000	ALLIANZ FINANCE II BV 0.25% 06/06/2023	EUR	405 180	397 340	0.05
500 000	ALLIANZ FINANCE II BV 0.5% 14/01/2031	EUR	508 004	410 940	0.05
200 000	ALLIANZ FINANCE II BV 0.875% 06/12/2027	EUR	207 513	185 202	0.02
1 000 000	ALLIANZ FINANCE II BV 0.875% 15/01/2026	EUR	1 057 938	960 650	0.13
800 000	ALLIANZ FINANCE II BV 1.375% 21/04/2031	EUR	885 658	706 952	0.09
100 000	ALLIANZ FINANCE II BV 3% 13/03/2028	EUR	123 837	103 494	0.01
400 000	ALLIANZ SE FRN PERPETUAL (ISIN DE000A1YCQ29)	EUR	446 591	401 200	0.05
700 000	ALLIANZ SE FRN PERPETUAL (ISIN DE000A13R7Z7)	EUR	745 749	682 570	0.09
600 000	ALLIANZ SE FRN 06/07/2047	EUR	627 310	579 618	0.08
1 600 000	ALLIANZ SE FRN 07/07/2045	EUR	1 666 402	1 546 160	0.22
300 000	ALLIANZ SE FRN 08/07/2050	EUR	319 292	251 694	0.03
900 000	ALLIANZ SE FRN 25/09/2049	EUR	873 099	730 773	0.10
800 000	AMADEUS IT GROUP SA 0.875% 18/09/2023	EUR	813 130	792 488	0.11
100 000	AMADEUS IT GROUP SA 1.875% 24/09/2028	EUR	99 771	90 608	0.01
100 000	AMADEUS IT GROUP SA 2.5% 20/05/2024	EUR	100 363	100 797	0.01
300 000	AMADEUS IT GROUP SA 2.875% 20/05/2027	EUR	317 767	296 535	0.04
143 000	AMERICAN HONDA FINANCE CORP 0.75% 17/01/2024	EUR	146 649	141 175	0.02
700 000	AMERICAN HONDA FINANCE CORP 1.95% 18/10/2024	EUR	747 966	699 818	0.09
838 000	AMERICAN INTERNATIONAL GROUP INC 1.875% 21/06/2027	EUR	889 801	793 175	0.11
437 000	AMERICAN TOWER CORP 0.5% 15/01/2028	EUR	437 712	365 725	0.05
600 000	AMERICAN TOWER CORP 0.95% 05/10/2030	EUR	543 408	469 020	0.06
298 000	AMERICAN TOWER CORP 1% 15/01/2032	EUR	296 727	220 887	0.03
488 000	AMERICAN TOWER CORP 1.25% 21/05/2033	EUR	468 352	360 481	0.05
700 000	AMERICAN TOWER CORP 1.95% 22/05/2026	EUR	691 966	667 107	0.09
800 000	ANZ NEW ZEALAND INT'L LTD/LONDON 0.2% 23/09/2027	EUR	793 422	689 640	0.09
100 000	ANZ NEW ZEALAND INT'L LTD/LONDON 1.125% 20/03/2025	EUR	105 197	96 723	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
299 000	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	257 596	238 527	0.03
300 000	APA INFRASTRUCTURE LTD 0.75% 15/03/2029	EUR	300 065	247 851	0.03
424 000	APA INFRASTRUCTURE LTD 2% 22/03/2027	EUR	457 727	399 132	0.05
1 300 000	APPLE INC 0.5% 15/11/2031	EUR	1 283 910	1 091 636	0.15
900 000	APPLE INC 0.875% 24/05/2025	EUR	927 297	878 859	0.12
1 500 000	APPLE INC 1.375% 17/01/2024	EUR	1 515 345	1 502 175	0.21
1 200 000	APPLE INC 1.625% 10/11/2026	EUR	1 290 252	1 178 652	0.16
300 000	APRR SA 0.125% 18/01/2029	EUR	278 278	251 754	0.03
100 000	APRR SA 1.125% 09/01/2026	EUR	105 408	96 101	0.01
100 000	APRR SA 1.25% 14/01/2027	EUR	103 676	94 641	0.01
200 000	APRR SA 1.25% 18/01/2028	EUR	207 331	185 258	0.02
100 000	APRR SA 1.5% 15/01/2024	EUR	104 930	99 645	0.01
500 000	APRR SA 1.5% 17/01/2033	EUR	576 123	428 350	0.06
400 000	APRR SA 1.625% 13/01/2032	EUR	423 813	354 480	0.05
400 000	APRR SA 1.875% 06/01/2031	EUR	466 561	364 700	0.05
180 000	APT PIPELINES LTD 1.25% 15/03/2033	EUR	181 345	134 500	0.02
200 000	APT PIPELINES LTD 2% 15/07/2030	EUR	224 488	171 852	0.02
100 000	ARCHER-DANIELS-MIDLAND CO 1% 12/09/2025	EUR	104 948	95 873	0.01
640 000	ARCHER-DANIELS-MIDLAND CO 1.75% 23/06/2023	EUR	668 963	642 560	0.09
200 000	ARKEMA SA - EMTN - 1.5% 20/04/2027	EUR	215 210	188 214	0.03
500 000	ARKEMA SA 0.75% 03/12/2029	EUR	518 135	414 900	0.06
200 000	ARKEMA SA 1.5% 20/01/2025	EUR	213 441	195 798	0.03
100 000	AROUNDTOWN SA FRN PERPETUAL (ISIN XS2027946610)	EUR	102 404	67 889	0.01
300 000	AROUNDTOWN SA FRN PERPETUAL (ISIN XS2055106210)	EUR	269 250	220 956	0.03
100 000	AROUNDTOWN SA FRN PERPETUAL (ISIN XS2287744721)	EUR	96 444	61 498	0.01
1 000 000	AROUNDTOWN SA 0% 16/07/2026	EUR	958 023	812 090	0.11
600 000	AROUNDTOWN SA 0.625% 09/07/2025	EUR	597 843	528 168	0.07
200 000	AROUNDTOWN SA 1% 07/01/2025	EUR	202 688	185 180	0.02
300 000	AROUNDTOWN SA 1.45% 09/07/2028	EUR	314 666	233 337	0.03
400 000	AROUNDTOWN SA 1.625% 31/01/2028	EUR	409 743	321 276	0.04
300 000	ARVAL SERVICE LEASE SA 0% 01/10/2025	EUR	298 998	268 323	0.04
500 000	ARVAL SERVICE LEASE SA/FRANCE 0% 30/09/2024	EUR	499 523	467 960	0.06
400 000	ASB FINANCE LTD 0.25% 08/09/2028	EUR	393 469	328 752	0.04
300 000	ASB FINANCE LTD 0.5% 24/09/2029	EUR	305 704	241 278	0.03
500 000	ASB FINANCE LTD 0.75% 13/03/2024	EUR	515 175	488 435	0.07
400 000	ASML HOLDING NV 0.25% 25/02/2030	EUR	399 405	332 632	0.04
700 000	ASML HOLDING NV 0.625% 07/05/2029	EUR	708 214	612 738	0.08
417 000	ASML HOLDING NV 1.375% 07/07/2026	EUR	452 724	406 713	0.05
397 000	ASML HOLDING NV 1.625% 28/05/2027	EUR	441 435	385 360	0.05
600 000	ASML HOLDING NV 3.375% 19/09/2023	EUR	636 020	614 274	0.08
272 000	ASR NEDERLAND NV FRN 02/05/2049	EUR	280 016	239 069	0.03
274 000	ASR NEDERLAND NV FRN 29/09/2045	EUR	319 410	277 724	0.04
281 000	ASSICURAZIONI GENERALI SPA FRN 08/06/2048	EUR	333 327	276 083	0.04
768 000	ASSICURAZIONI GENERALI SPA FRN 27/10/2047	EUR	864 915	773 115	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
301 000	ASSICURAZIONI GENERALI SPA 1.713% 30/06/2032	EUR	265 479	212 172	0.03
244 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	240 254	192 877	0.03
399 000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	405 056	313 598	0.04
100 000	ASSICURAZIONI GENERALI SPA 3.875% 29/01/2029	EUR	117 521	92 536	0.01
600 000	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	655 594	599 868	0.08
865 000	ASSICURAZIONI GENERALI SPA 5.125% 16/09/2024	EUR	1 018 543	918 864	0.12
945 000	ASTM SPA 1.5% 25/01/2030	EUR	943 668	727 659	0.10
783 000	ASTM SPA 1.625% 08/02/2028	EUR	786 137	666 122	0.09
705 000	ASTRAZENECA PLC 0.375% 03/06/2029	EUR	679 211	606 166	0.08
186 000	ASTRAZENECA PLC 1.25% 12/05/2028	EUR	199 180	174 449	0.02
161 000	ATLAS COPCO AB 0.625% 30/08/2026	EUR	167 682	150 426	0.02
600 000	ATOS SE 1.75% 07/05/2025	EUR	493 443	456 372	0.06
600 000	AUCHAN HOLDING SA 3.25% 23/07/2027	EUR	659 455	537 420	0.07
100 000	AUCHAN HOLDING SADIR 2.375% 25/04/2025	EUR	95 878	96 246	0.01
100 000	AUCHAN HOLDING SADIR 2.625% 30/01/2024	EUR	106 751	98 818	0.01
425 000	AURIZON NETWORK PTY LTD 2% 18/09/2024	EUR	447 729	420 121	0.06
279 000	AURIZON NETWORK PTY LTD 3.125% 01/06/2026	EUR	305 889	280 004	0.04
1 100 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 21/11/2029	EUR	1 123 398	1 034 022	0.14
248 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.75% 29/09/2026	EUR	260 085	230 501	0.03
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1% 13/05/2026	EUR	104 836	94 269	0.01
400 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.125% 20/04/2026	EUR	424 251	376 996	0.05
1 100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.25% 18/01/2027	EUR	1 170 505	1 028 500	0.14
300 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 21/02/2031	EUR	328 436	265 479	0.04
600 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 22/01/2030	EUR	661 966	540 120	0.07
200 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 27/06/2028	EUR	218 296	182 188	0.02
300 000	AUTOROUTES DU SUD DE LA FRANCE SA 2.95% 17/01/2024	EUR	320 468	304 110	0.04
499 000	AVIVA PLC FRN 03/07/2044	EUR	531 372	501 804	0.07
774 000	AVIVA PLC FRN 04/12/2045	EUR	853 799	757 111	0.10
409 000	AXA SA FRN PERPETUAL (ISIN XS1069439740)	EUR	451 049	398 055	0.05
200 000	AXA SA FRN PERPETUAL (ISIN XS1134541306)	EUR	223 007	196 744	0.03
142 000	AXA SA FRN 04/07/2043	EUR	157 694	146 141	0.02
735 000	AXA SA FRN 06/07/2047	EUR	835 508	710 253	0.09
508 000	AXA SA FRN 07/10/2041	EUR	503 358	388 986	0.05
600 000	AXA SA FRN 10/03/2043	EUR	597 900	567 006	0.08
697 000	AXA SA FRN 10/07/2042	EUR	679 891	540 280	0.07
764 000	AXA SA FRN 28/05/2049	EUR	853 345	704 454	0.09
900 000	AXA SA 1.125% 15/05/2028	EUR	970 478	829 350	0.11
666 000	BALDER FINLAND OYJ 1% 20/01/2029	EUR	652 095	418 335	0.06
200 000	BALDER FINLAND OYJ 2% 18/01/2031	EUR	127 838	118 590	0.02
500 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 14/01/2029	EUR	490 685	422 480	0.06
600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	578 984	539 664	0.07
200 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 22/02/2029	EUR	204 825	195 500	0.03
600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	562 999	542 040	0.07
700 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	706 788	669 949	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
800 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 15/11/2026	EUR	809 773	721 688	0.10
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.5% 14/01/2027	EUR	301 807	264 861	0.04
600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	610 661	573 084	0.08
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	104 673	92 970	0.01
400 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	413 130	394 852	0.05
200 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	213 098	193 648	0.03
400 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.5% 10/02/2027	EUR	460 454	388 024	0.05
100 000	BANCO DE SABADELL SA FRN 07/11/2025	EUR	100 357	93 957	0.01
100 000	BANCO DE SABADELL SA FRN 11/03/2027	EUR	102 308	91 503	0.01
200 000	BANCO DE SABADELL SA 0.875% 22/07/2025	EUR	202 763	185 606	0.02
200 000	BANCO DE SABADELL SA 1.625% 07/03/2024	EUR	203 603	196 812	0.03
600 000	BANCO SANTANDER SA FRN 24/03/2027	EUR	600 969	541 428	0.07
700 000	BANCO SANTANDER SA FRN 24/06/2029	EUR	629 617	587 811	0.08
1 500 000	BANCO SANTANDER SA 0.2% 11/02/2028	EUR	1 476 888	1 272 735	0.17
600 000	BANCO SANTANDER SA 0.25% 19/06/2024	EUR	608 504	580 770	0.08
100 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	101 849	90 238	0.01
600 000	BANCO SANTANDER SA 0.5% 04/02/2027	EUR	606 650	526 650	0.07
500 000	BANCO SANTANDER SA 1% 04/11/2031	EUR	457 360	383 030	0.05
500 000	BANCO SANTANDER SA 1.125% 17/01/2025	EUR	520 888	481 060	0.06
700 000	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	735 574	630 525	0.08
500 000	BANCO SANTANDER SA 1.375% 05/01/2026	EUR	528 417	470 940	0.06
400 000	BANCO SANTANDER SA 1.625% 22/10/2030	EUR	412 006	314 140	0.04
700 000	BANCO SANTANDER SA 2.125% 08/02/2028	EUR	756 650	624 876	0.08
600 000	BANCO SANTANDER SA 2.5% 18/03/2025	EUR	647 646	586 236	0.08
100 000	BANCO SANTANDER SA 3.125% 19/01/2027	EUR	112 705	96 004	0.01
700 000	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	768 206	684 614	0.09
1 127 000	BANK OF AMERICA CORP - EMTN - FRN 04/05/2027	EUR	1 179 092	1 075 181	0.14
1 200 000	BANK OF AMERICA CORP FRN 07/02/2025	EUR	1 242 262	1 181 484	0.16
689 000	BANK OF AMERICA CORP FRN 08/08/2029	EUR	691 402	584 851	0.08
115 000	BANK OF AMERICA CORP FRN 09/05/2026	EUR	118 481	108 698	0.01
325 000	BANK OF AMERICA CORP FRN 09/05/2030	EUR	344 744	284 040	0.04
1 000 000	BANK OF AMERICA CORP FRN 22/03/2031	EUR	997 651	810 770	0.11
600 000	BANK OF AMERICA CORP FRN 24/05/2032	EUR	617 621	484 074	0.06
396 000	BANK OF AMERICA CORP FRN 24/08/2028	EUR	381 328	346 995	0.05
526 000	BANK OF AMERICA CORP FRN 25/04/2028	EUR	567 958	490 690	0.07
700 000	BANK OF AMERICA CORP FRN 26/10/2031	EUR	644 261	551 572	0.07
800 000	BANK OF AMERICA CORP FRN 27/04/2033	EUR	794 248	740 536	0.10
648 000	BANK OF AMERICA CORP FRN 31/03/2029	EUR	784 540	659 593	0.09
600 000	BANK OF AMERICA CORP 0.75% 26/07/2023	EUR	612 750	595 500	0.08
300 000	BANK OF AMERICA CORP 1.375% 26/03/2025	EUR	313 350	291 693	0.04
1 000 000	BANK OF AMERICA CORP 2.375% 19/06/2024	EUR	1 077 040	1 001 870	0.13
566 000	BANK OF NOVA SCOTIA 0.125% 04/09/2026	EUR	567 639	503 740	0.07
523 000	BANK OF NOVA SCOTIA 0.5% 30/04/2024	EUR	529 736	508 999	0.07
700 000	BANKINTER SA FRN 23/12/2032	EUR	667 402	569 884	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	BANKINTER SA 0.625% 06/10/2027	EUR	507 365	425 885	0.06
100 000	BANKINTER SA 0.875% 05/03/2024	EUR	103 661	98 244	0.01
400 000	BANKINTER SA 0.875% 08/07/2026	EUR	410 754	361 336	0.05
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 07/03/2025	EUR	387 968	376 696	0.05
1 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 11/05/2026	EUR	1 192 630	1 086 348	0.14
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.1% 08/10/2027	EUR	500 730	436 330	0.06
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.125% 05/02/2024	EUR	708 163	682 584	0.09
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 19/07/2028	EUR	444 394	412 190	0.05
1 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 03/11/2028	EUR	1 136 500	1 002 456	0.13
800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 21/02/2031	EUR	789 177	618 464	0.08
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 08/06/2026	EUR	925 795	837 486	0.11
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 15/06/2023	EUR	717 852	696 143	0.09
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/01/2030	EUR	307 460	242 793	0.03
1 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/07/2025	EUR	1 240 978	1 140 624	0.15
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.125% 19/01/2032	EUR	917 094	789 560	0.11
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.125% 19/11/2031	EUR	197 874	145 904	0.02
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 03/06/2030	EUR	318 330	249 609	0.03
800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 14/01/2025	EUR	843 480	781 080	0.10
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 26/05/2027	EUR	649 593	558 522	0.07
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 15/11/2027	EUR	426 920	352 556	0.05
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 19/01/2026	EUR	761 706	677 726	0.09
1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.75% 15/03/2029	EUR	1 226 127	981 222	0.13
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 04/11/2026	EUR	106 780	92 129	0.01
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 18/06/2029	EUR	404 604	337 624	0.05
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.375% 24/03/2026	EUR	403 892	381 836	0.05
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.5% 25/05/2028	EUR	331 158	271 530	0.04
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 18/03/2024	EUR	762 836	709 394	0.09
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3% 11/09/2025	EUR	635 374	592 692	0.08
144 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3% 21/05/2024	EUR	154 877	145 008	0.02
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3% 28/11/2023	EUR	549 873	509 020	0.07
200 000	BASF FINANCE EUROPE NV 0.75% 10/11/2026	EUR	206 308	186 464	0.02
300 000	BASF SE 0.25% 05/06/2027	EUR	305 872	265 632	0.04
300 000	BASF SE 0.75% 17/03/2026	EUR	294 680	280 941	0.04
50 000	BASF SE 0.875% 06/10/2031	EUR	53 208	40 384	0.01
550 000	BASF SE 0.875% 15/11/2027	EUR	564 350	494 522	0.07
350 000	BASF SE 0.875% 22/05/2025	EUR	365 400	337 967	0.05
416 000	BASF SE 1.5% 22/05/2030	EUR	458 326	366 687	0.05
350 000	BASF SE 1.625% 15/11/2037	EUR	398 102	258 395	0.03
100 000	BASF SE 2.5% 22/01/2024	EUR	106 195	101 017	0.01
640 000	BAXTER INTERNATIONAL INC 0.4% 15/05/2024	EUR	640 403	622 893	0.08
600 000	BAXTER INTERNATIONAL INC 1.3% 15/05/2029	EUR	609 801	533 496	0.07
300 000	BELFIUS BANK SA 0% 28/08/2026	EUR	294 791	269 727	0.04
100 000	BELFIUS BANK SA 0.375% 02/09/2025	EUR	100 481	92 528	0.01
300 000	BELFIUS BANK SA 0.375% 13/02/2026	EUR	282 442	273 477	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
800 000	BELFIUS BANK SA 0.625% 30/08/2023	EUR	816 209	792 712	0.11
600 000	BELFIUS BANK SA 1% 26/10/2024	EUR	620 675	581 208	0.08
800 000	BELFIUS BANK SA 3.125% 11/05/2026	EUR	909 537	769 088	0.10
300 000	BERLIN HYP AG 0.375% 21/04/2031	EUR	293 248	237 804	0.03
300 000	BERLIN HYP AG 0.5% 05/11/2029	EUR	309 077	252 399	0.03
100 000	BERLIN HYP AG 1.125% 25/10/2027	EUR	106 046	90 095	0.01
200 000	BERLIN HYP AG 1.25% 22/01/2025	EUR	209 317	194 362	0.03
200 000	BERLIN HYP AG 1.5% 18/04/2028	EUR	214 833	178 904	0.02
300 000	BERTELSMANN SE & CO KGAA 1.5% 15/05/2030	EUR	326 577	264 960	0.04
500 000	BERTELSMANN SE & CO KGAA 2% 01/04/2028	EUR	555 890	477 710	0.06
449 000	BMW FINANCE 2.625% 17/01/2024	EUR	480 827	455 995	0.06
705 000	BMW FINANCE NV 0% 11/01/2026	EUR	676 724	649 509	0.09
511 000	BMW FINANCE NV 0.2% 11/01/2033	EUR	410 185	381 763	0.05
1 342 000	BMW FINANCE NV 0.375% 10/07/2023	EUR	1 357 999	1 329 223	0.19
369 000	BMW FINANCE NV 0.375% 14/01/2027	EUR	364 517	338 831	0.05
193 000	BMW FINANCE NV 0.375% 24/09/2027	EUR	197 896	173 928	0.02
431 000	BMW FINANCE NV 0.625% 06/10/2023	EUR	440 925	426 250	0.06
340 000	BMW FINANCE NV 0.75% 12/07/2024	EUR	350 919	333 499	0.04
449 000	BMW FINANCE NV 0.75% 13/07/2026	EUR	459 780	424 372	0.06
349 000	BMW FINANCE NV 0.75% 15/04/2024	EUR	360 224	343 730	0.05
367 000	BMW FINANCE NV 0.875% 03/04/2025	EUR	369 601	356 728	0.05
224 000	BMW FINANCE NV 0.875% 14/01/2032	EUR	238 010	187 188	0.02
220 000	BMW FINANCE NV 1% 14/11/2024	EUR	228 871	215 523	0.03
393 000	BMW FINANCE NV 1% 21/01/2025	EUR	398 345	384 492	0.05
400 000	BMW FINANCE NV 1% 22/05/2028	EUR	369 793	365 872	0.05
349 000	BMW FINANCE NV 1% 29/08/2025	EUR	368 084	337 759	0.05
408 000	BMW FINANCE NV 1.125% 10/01/2028	EUR	441 501	379 387	0.05
349 000	BMW FINANCE NV 1.125% 22/05/2026	EUR	373 214	333 515	0.04
680 000	BMW FINANCE NV 1.5% 06/02/2029	EUR	752 098	632 135	0.08
107 000	BMW US CAPITAL LLC 1% 20/04/2027	EUR	113 709	100 271	0.01
200 000	BNP PARIBAS CARDIF SA FRN PERPETUAL	EUR	224 402	191 850	0.03
300 000	BNP PARIBAS CARDIF SA 1% 29/11/2024	EUR	293 874	286 788	0.04
500 000	BNP PARIBAS SA FRN 01/09/2028	EUR	503 369	427 505	0.06
1 000 000	BNP PARIBAS SA FRN 04/06/2026	EUR	1 003 323	931 570	0.12
800 000	BNP PARIBAS SA FRN 11/07/2030	EUR	777 848	661 360	0.09
800 000	BNP PARIBAS SA FRN 14/10/2027	EUR	804 421	707 672	0.09
900 000	BNP PARIBAS SA FRN 15/01/2032	EUR	888 229	769 338	0.10
700 000	BNP PARIBAS SA FRN 15/07/2025	EUR	704 565	671 202	0.09
500 000	BNP PARIBAS SA FRN 17/04/2029	EUR	526 433	435 185	0.06
200 000	BNP PARIBAS SA FRN 19/01/2030	EUR	196 495	163 064	0.02
1 000 000	BNP PARIBAS SA FRN 19/02/2028	EUR	999 664	872 880	0.12
100 000	BNP PARIBAS SA FRN 20/11/2030	EUR	110 177	93 678	0.01
1 300 000	BNP PARIBAS SA FRN 23/01/2027	EUR	1 374 433	1 249 807	0.17
400 000	BNP PARIBAS SA FRN 30/05/2028	EUR	372 774	346 916	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
700 000	BNP PARIBAS SA FRN 31/03/2032	EUR	646 276	637 385	0.08
700 000	BNP PARIBAS SA FRN 31/08/2033	EUR	604 328	551 747	0.07
300 000	BNP PARIBAS SA 0.125% 04/09/2026	EUR	297 141	264 294	0.04
500 000	BNP PARIBAS SA 0.625% 03/12/2032	EUR	481 924	366 170	0.05
200 000	BNP PARIBAS SA 1% 17/04/2024	EUR	207 150	196 224	0.03
280 000	BNP PARIBAS SA 1% 27/06/2024	EUR	289 792	273 050	0.04
782 000	BNP PARIBAS SA 1.125% 10/10/2023	EUR	808 722	774 360	0.10
822 000	BNP PARIBAS SA 1.125% 11/06/2026	EUR	853 410	763 161	0.10
550 000	BNP PARIBAS SA 1.125% 22/11/2023	EUR	569 493	544 539	0.07
300 000	BNP PARIBAS SA 1.125% 28/08/2024	EUR	312 364	292 062	0.04
500 000	BNP PARIBAS SA 1.25% 19/03/2025	EUR	525 332	480 895	0.06
600 000	BNP PARIBAS SA 1.375% 28/05/2029	EUR	643 295	517 596	0.07
600 000	BNP PARIBAS SA 1.5% 17/11/2025	EUR	639 782	571 578	0.08
450 000	BNP PARIBAS SA 1.5% 23/05/2028	EUR	487 944	403 862	0.05
200 000	BNP PARIBAS SA 1.5% 25/05/2028	EUR	222 310	186 466	0.02
600 000	BNP PARIBAS SA 1.625% 02/07/2031	EUR	617 995	467 604	0.06
492 000	BNP PARIBAS SA 1.625% 23/02/2026	EUR	538 249	479 523	0.06
500 000	BNP PARIBAS SA 2.1% 07/04/2032	EUR	459 360	427 935	0.06
520 000	BNP PARIBAS SA 2.25% 11/01/2027	EUR	569 033	483 283	0.06
407 000	BNP PARIBAS SA 2.375% 17/02/2025	EUR	438 976	398 937	0.05
719 000	BNP PARIBAS SA 2.375% 20/05/2024	EUR	782 051	727 628	0.10
425 000	BNP PARIBAS SA 2.75% 27/01/2026	EUR	466 735	410 308	0.05
253 000	BNP PARIBAS SA 2.875% 01/10/2026	EUR	286 347	243 098	0.03
685 000	BNP PARIBAS SA 2.875% 26/09/2023	EUR	747 010	697 775	0.09
570 000	BOOKING HOLDINGS INC 0.1% 08/03/2025	EUR	572 370	537 065	0.07
811 000	BOOKING HOLDINGS INC 0.5% 08/03/2028	EUR	814 794	710 979	0.09
756 000	BOOKING HOLDINGS INC 1.8% 03/03/2027	EUR	825 181	723 568	0.10
353 000	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	373 123	354 094	0.05
642 000	BORGWARNER INC 1% 19/05/2031	EUR	584 828	472 852	0.06
700 000	BOUYGUES SA 1.125% 24/07/2028	EUR	749 320	639 702	0.09
300 000	BOUYGUES SA 1.375% 07/06/2027	EUR	330 212	285 738	0.04
700 000	BOUYGUES SA 2.25% 29/06/2029	EUR	693 630	659 120	0.09
700 000	BOUYGUES SA 3.25% 30/06/2037	EUR	692 013	640 479	0.09
300 000	BPCE SA FRN 02/02/2034	EUR	263 019	245 628	0.03
900 000	BPCE SA 0.01% 14/01/2027	EUR	832 736	795 852	0.11
200 000	BPCE SA 0.125% 04/12/2024	EUR	195 337	191 912	0.03
500 000	BPCE SA 0.25% 14/01/2031	EUR	440 362	385 715	0.05
1 200 000	BPCE SA 0.25% 15/01/2026	EUR	1 192 844	1 109 436	0.15
400 000	BPCE SA 0.375% 05/10/2023	EUR	406 740	394 588	0.05
600 000	BPCE SA 0.5% 15/09/2027	EUR	601 779	533 418	0.07
800 000	BPCE SA 0.625% 15/01/2030	EUR	829 438	664 320	0.09
700 000	BPCE SA 0.625% 26/09/2023	EUR	716 452	693 581	0.09
500 000	BPCE SA 0.625% 26/09/2024	EUR	507 816	480 805	0.06
1 100 000	BPCE SA 0.625% 28/04/2025	EUR	1 132 049	1 049 521	0.14

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	BPCE SA 0.75% 03/03/2031	EUR	400 699	312 112	0.04
400 000	BPCE SA 0.875% 31/01/2024	EUR	406 698	393 016	0.05
800 000	BPCE SA 1% 01/04/2025	EUR	826 103	763 368	0.10
400 000	BPCE SA 1% 05/10/2028	EUR	429 570	357 260	0.05
800 000	BPCE SA 1% 14/01/2032	EUR	775 840	623 592	0.08
800 000	BPCE SA 1% 15/07/2024	EUR	832 924	784 592	0.10
300 000	BPCE SA 1.375% 23/03/2026	EUR	294 459	282 642	0.04
900 000	BPCE SA 1.625% 31/01/2028	EUR	933 181	815 454	0.11
100 000	BPCE SA 2.375% 26/04/2032	EUR	98 186	90 922	0.01
1 000 000	BPCE SA 2.875% 16/01/2024	EUR	1 055 078	1 022 520	0.14
600 000	BPCE SA 2.875% 22/04/2026	EUR	675 963	585 084	0.08
300 000	BPCE SA 3% 19/07/2024	EUR	335 519	306 231	0.04
700 000	BPCE SA 4.625% 18/07/2023	EUR	755 370	715 652	0.10
444 000	BRAMBLES FINANCE LTD 2.375% 12/06/2024	EUR	470 126	441 025	0.06
240 000	BRISTOL-MYERS SQUIBB CO 1.75% 15/05/2035	EUR	271 101	205 706	0.03
116 000	BRITISH TELECOMMUNICATIONS PLC - EMTN - 1% 23/06/2024	EUR	120 031	113 569	0.02
369 000	BRITISH TELECOMMUNICATIONS PLC - EMTN - 1.5% 23/06/2027	EUR	393 108	346 284	0.05
783 000	BRITISH TELECOMMUNICATIONS PLC 0.5% 12/09/2025	EUR	754 978	735 362	0.10
160 000	BRITISH TELECOMMUNICATIONS PLC 0.875% 26/09/2023	EUR	164 071	158 563	0.02
449 000	BRITISH TELECOMMUNICATIONS PLC 1% 21/11/2024	EUR	455 455	435 386	0.06
221 000	BRITISH TELECOMMUNICATIONS PLC 1.125% 12/09/2029	EUR	230 135	192 469	0.03
376 000	BRITISH TELECOMMUNICATIONS PLC 1.75% 10/03/2026	EUR	406 759	365 348	0.05
199 000	BRITISH TELECOMMUNICATIONS PLC 2.125% 26/09/2028	EUR	224 664	187 967	0.03
697 000	CADENT FINANCE PLC 0.625% 22/09/2024	EUR	693 063	665 133	0.09
100 000	CADENT FINANCE PLC 0.75% 11/03/2032	EUR	99 606	74 365	0.01
800 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA FRN PERPETUAL	EUR	868 880	805 984	0.11
100 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	100 754	81 104	0.01
100 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 2.125% 16/09/2029	EUR	101 912	83 309	0.01
400 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 3.375% 24/09/2028	EUR	432 179	367 712	0.05
200 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 6% 23/01/2027	EUR	254 272	210 596	0.03
1 100 000	CAIXABANK SA FRN 09/02/2029	EUR	1 077 993	908 380	0.12
600 000	CAIXABANK SA FRN 10/07/2026	EUR	618 063	562 386	0.07
900 000	CAIXABANK SA FRN 14/07/2028	EUR	933 092	887 940	0.12
800 000	CAIXABANK SA FRN 17/04/2030	EUR	820 141	744 104	0.10
100 000	CAIXABANK SA FRN 18/06/2031	EUR	100 126	86 895	0.01
1 100 000	CAIXABANK SA FRN 18/11/2026	EUR	1 026 444	992 992	0.13
300 000	CAIXABANK SA FRN 26/05/2028	EUR	283 871	258 636	0.03
700 000	CAIXABANK SA 0.375% 03/02/2025	EUR	704 524	662 557	0.09
500 000	CAIXABANK SA 0.625% 01/10/2024	EUR	507 476	474 880	0.06
1 000 000	CAIXABANK SA 0.75% 09/07/2026	EUR	981 084	910 300	0.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	CAIXABANK SA 1.125% 12/11/2026	EUR	414 158	360 552	0.05
200 000	CAIXABANK SA 1.125% 17/05/2024	EUR	208 209	196 628	0.03
500 000	CAIXABANK SA 1.125% 27/03/2026	EUR	524 802	468 285	0.06
500 000	CAIXABANK SA 1.375% 19/06/2026	EUR	525 728	459 920	0.06
500 000	CAIXABANK SA 1.75% 24/10/2023	EUR	525 164	497 380	0.07
700 000	CAIXABANK SA 2.375% 01/02/2024	EUR	737 460	701 610	0.09
885 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.375% 03/05/2024	EUR	895 187	858 981	0.11
700 000	CAP GEMINI SA 2.5% 01/07/2023	EUR	723 234	706 671	0.09
100 000	CAPGEMINI SE 0.625% 23/06/2025	EUR	102 837	94 914	0.01
100 000	CAPGEMINI SE 1% 18/10/2024	EUR	104 072	97 440	0.01
200 000	CAPGEMINI SE 1.125% 23/06/2030	EUR	200 413	172 026	0.02
200 000	CAPGEMINI SE 1.625% 15/04/2026	EUR	215 678	193 442	0.03
300 000	CAPGEMINI SE 1.75% 18/04/2028	EUR	330 489	282 288	0.04
700 000	CAPGEMINI SE 2% 15/04/2029	EUR	768 039	655 858	0.09
700 000	CAPGEMINI SE 2.375% 15/04/2032	EUR	786 981	642 390	0.09
141 000	CARREFOUR SA 0.75% 26/04/2024	EUR	144 817	137 409	0.02
996 000	CARREFOUR SA 1.25% 03/06/2025	EUR	1 052 373	957 694	0.13
100 000	CARREFOUR SA 1.75% 04/05/2026	EUR	109 291	95 318	0.01
700 000	CARREFOUR SA 2.625% 15/12/2027	EUR	804 486	671 776	0.09
100 000	CASTELLUM AB 2.125% 20/11/2023	EUR	104 617	97 127	0.01
917 000	CASTELLUM HELSINKI FINANCE HOLDING ABP 0.875% 17/09/2029	EUR	836 458	621 790	0.08
999 000	CCEP FINANCE IRELAND DAC 0% 06/09/2025	EUR	983 661	926 143	0.12
765 000	CCEP FINANCE IRELAND DAC 0.875% 06/05/2033	EUR	768 186	581 714	0.08
164 000	CCEP FINANCE IRELAND DAC 1.5% 06/05/2041	EUR	149 204	108 524	0.01
325 000	CHUBB INA HOLDINGS INC 0.3% 15/12/2024	EUR	318 317	310 772	0.04
100 000	CHUBB INA HOLDINGS INC 0.875% 15/06/2027	EUR	103 224	91 304	0.01
345 000	CHUBB INA HOLDINGS INC 0.875% 15/12/2029	EUR	351 081	292 557	0.04
236 000	CHUBB INA HOLDINGS INC 1.4% 15/06/2031	EUR	255 263	200 886	0.03
642 000	CHUBB INA HOLDINGS INC 1.55% 15/03/2028	EUR	686 299	593 369	0.08
218 000	CHUBB INA HOLDINGS INC 2.5% 15/03/2038	EUR	255 048	182 398	0.02
400 000	CIE DE SAINT-GOBAIN 0.625% 15/03/2024	EUR	410 973	391 888	0.05
700 000	CIE DE SAINT-GOBAIN 0.875% 21/09/2023	EUR	712 400	693 455	0.09
1 000 000	CIE DE SAINT-GOBAIN 1% 17/03/2025	EUR	1 049 514	966 980	0.13
100 000	CIE DE SAINT-GOBAIN 1.125% 23/03/2026	EUR	103 702	95 014	0.01
200 000	CIE DE SAINT-GOBAIN 1.375% 14/06/2027	EUR	217 274	187 254	0.02
300 000	CIE DE SAINT-GOBAIN 1.875% 15/03/2031	EUR	339 165	264 963	0.04
200 000	CIE DE SAINT-GOBAIN 1.875% 21/09/2028	EUR	222 331	187 550	0.03
500 000	CIE DE SAINT-GOBAIN 2.375% 04/10/2027	EUR	572 332	490 060	0.07
500 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.375% 07/02/2025	EUR	511 261	476 490	0.06
300 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.75% 09/09/2028	EUR	317 322	263 583	0.04
400 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1% 19/05/2031	EUR	428 278	336 160	0.04
200 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1.125% 13/10/2027	EUR	215 056	183 440	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0% 02/11/2028	EUR	190 520	169 196	0.02
600 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.25% 02/11/2032	EUR	600 839	450 600	0.06
200 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.625% 02/11/2040	EUR	203 575	120 064	0.02
300 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.875% 03/09/2025	EUR	314 117	288 039	0.04
400 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.75% 03/09/2030	EUR	388 158	365 664	0.05
500 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 2.5% 03/09/2038	EUR	608 156	430 490	0.06
1 318 000	CITIGROUP INC FRN 06/07/2026	EUR	1 358 045	1 255 355	0.17
787 000	CITIGROUP INC FRN 08/10/2027	EUR	793 771	704 853	0.09
1 550 000	CITIGROUP INC FRN 24/07/2026	EUR	1 603 098	1 485 334	0.21
792 000	CITIGROUP INC 0.75% 26/10/2023	EUR	811 904	782 195	0.10
638 000	CITIGROUP INC 1.25% 10/04/2029	EUR	681 091	557 019	0.07
141 000	CITIGROUP INC 1.5% 26/10/2028	EUR	153 335	126 540	0.02
615 000	CITIGROUP INC 1.75% 28/01/2025	EUR	659 815	604 170	0.08
323 000	CITIGROUP INC 2.125% 10/09/2026	EUR	359 100	311 204	0.04
345 000	CITIGROUP INC 2.375% 22/05/2024	EUR	374 720	346 101	0.05
235 000	CITYCON TREASURY BV 2.5% 01/10/2024	EUR	243 944	222 890	0.03
100 000	CLOVERIE PLC FOR ZURICH INSURANCE CO LTD 1.5% 15/12/2028	EUR	102 144	92 613	0.01
500 000	CNH INDUSTRIAL FINANCE EUROPE SA 0% 01/04/2024	EUR	499 310	484 375	0.06
144 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.625% 03/07/2029	EUR	153 123	125 280	0.02
440 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 12/09/2025	EUR	452 206	424 186	0.06
124 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 25/03/2027	EUR	129 668	116 453	0.02
364 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	389 753	349 098	0.05
600 000	CNP ASSURANCES FRN 05/06/2045	EUR	666 472	603 000	0.08
400 000	CNP ASSURANCES FRN 10/06/2047	EUR	478 091	403 732	0.05
300 000	CNP ASSURANCES FRN 12/10/2053	EUR	279 438	221 880	0.03
300 000	CNP ASSURANCES FRN 27/07/2050	EUR	303 418	247 077	0.03
300 000	CNP ASSURANCES FRN 30/06/2051	EUR	309 454	249 201	0.03
100 000	CNP ASSURANCES 2.75% 05/02/2029	EUR	111 708	92 072	0.01
829 000	COCA-COLA CO 0.125% 15/03/2029	EUR	792 766	697 073	0.09
321 000	COCA-COLA CO 0.375% 15/03/2033	EUR	316 145	242 076	0.03
200 000	COCA-COLA CO 0.5% 08/03/2024	EUR	204 813	196 998	0.03
500 000	COCA-COLA CO 0.5% 09/03/2033	EUR	480 520	383 160	0.05
400 000	COCA-COLA CO 0.8% 15/03/2040	EUR	403 755	262 272	0.03
500 000	COCA-COLA CO 0.95% 06/05/2036	EUR	488 119	373 890	0.05
128 000	COCA-COLA CO 1% 09/03/2041	EUR	115 392	85 445	0.01
536 000	COCA-COLA CO 1.1% 02/09/2036	EUR	474 488	405 698	0.05
702 000	COCA-COLA CO 1.125% 09/03/2027	EUR	747 943	663 229	0.09
363 000	COCA-COLA CO 1.25% 08/03/2031	EUR	398 085	318 159	0.04
580 000	COCA-COLA CO 1.625% 09/03/2035	EUR	640 341	479 590	0.06
100 000	COCA-COLA CO 1.875% 22/09/2026	EUR	110 063	98 753	0.01
420 000	COCA-COLA ENTERPRISES INC 1.875% 18/03/2030	EUR	470 630	380 654	0.05
100 000	COCA-COLA EUROPACIFIC PARTNERS PLC 0.2% 02/12/2028	EUR	98 045	82 772	0.01
765 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 12/04/2029	EUR	809 743	668 327	0.09
712 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 26/05/2024	EUR	736 302	704 147	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
342 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.5% 08/11/2027	EUR	371 288	317 191	0.04
630 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.75% 26/05/2028	EUR	699 315	587 790	0.08
300 000	COCA-COLA HBC FINANCE BV 0.625% 21/11/2029	EUR	266 886	245 106	0.03
300 000	COCA-COLA HBC FINANCE BV 1% 14/05/2027	EUR	288 579	274 074	0.04
300 000	COCA-COLA HBC FINANCE BV 1.625% 14/05/2031	EUR	278 448	251 499	0.03
200 000	COCA-COLA HBC FINANCE BV 1.875% 11/11/2024	EUR	204 600	198 388	0.03
500 000	COLGATE-PALMOLIVE CO 0.3% 10/11/2029	EUR	443 200	428 685	0.06
300 000	COLGATE-PALMOLIVE CO 0.5% 06/03/2026	EUR	308 497	284 064	0.04
100 000	COLGATE-PALMOLIVE CO 1.375% 06/03/2034	EUR	108 493	86 770	0.01
100 000	COMMERZBANK AG 0.25% 16/09/2024	EUR	99 600	94 147	0.01
782 000	COMMERZBANK AG 0.375% 01/09/2027	EUR	771 944	688 043	0.09
491 000	COMMERZBANK AG 0.5% 04/12/2026	EUR	498 178	443 977	0.06
1 121 000	COMMERZBANK AG 0.5% 13/09/2023	EUR	1 137 588	1 098 647	0.15
571 000	COMMERZBANK AG 0.5% 28/08/2023	EUR	580 508	563 800	0.08
544 000	COMMERZBANK AG 0.625% 28/08/2024	EUR	558 331	525 150	0.07
600 000	COMMERZBANK AG 0.875% 22/01/2027	EUR	612 070	529 356	0.07
1 034 000	COMMERZBANK AG 1% 04/03/2026	EUR	1 075 457	971 629	0.13
450 000	COMMERZBANK AG 1.125% 24/05/2024	EUR	466 020	437 103	0.06
200 000	COMMERZBANK AG 1.25% 23/10/2023	EUR	206 407	197 312	0.03
49 000	COMMERZBANK AG 1.5% 28/08/2028	EUR	53 426	45 415	0.01
1 040 000	COMMONWEALTH BANK OF AUSTRALIA FRN 03/10/2029	EUR	1 046 709	1 000 293	0.13
203 000	COMPASS GROUP FINANCE NETHERLANDS BV - EMTN - 0.625% 03/07/2024	EUR	208 791	197 679	0.03
200 000	COMPASS GROUP FINANCE NETHERLANDS BV 1.5% 05/09/2028	EUR	218 689	185 658	0.02
399 000	CONTI-GUMMI FINANCE BV 1.125% 25/09/2024	EUR	411 650	390 334	0.05
742 000	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	774 513	743 135	0.10
214 000	CONTINENTAL AG 0% 12/09/2023	EUR	213 773	209 652	0.03
149 000	CONTINENTAL AG 2.5% 27/08/2026	EUR	165 073	147 155	0.02
900 000	COOPERATIEVE RABOBANK UA FRN 05/05/2028	EUR	911 354	809 028	0.11
400 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	408 018	360 284	0.05
700 000	COOPERATIEVE RABOBANK UA 0.625% 27/02/2024	EUR	701 730	686 693	0.09
100 000	COOPERATIEVE RABOBANK UA 0.75% 29/08/2023	EUR	102 597	99 117	0.01
300 000	COOPERATIEVE RABOBANK UA 1.125% 07/05/2031	EUR	304 821	250 164	0.03
1 614 000	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	1 727 666	1 565 337	0.22
698 000	COOPERATIEVE RABOBANK UA 1.375% 03/02/2027	EUR	759 918	670 227	0.09
550 000	COOPERATIEVE RABOBANK UA 3.875% 25/07/2023	EUR	597 900	562 925	0.08
1 157 000	COOPERATIEVE RABOBANK UA 4.125% 14/07/2025	EUR	1 386 565	1 229 405	0.16
199 000	COVESTRO AG 0.875% 03/02/2026	EUR	205 897	181 424	0.02
43 000	COVESTRO AG 1.375% 12/06/2030	EUR	45 329	34 361	0.00
396 000	COVESTRO AG 1.75% 25/09/2024	EUR	411 427	386 658	0.05
200 000	COVIVIO 1.125% 17/09/2031	EUR	204 083	154 602	0.02
100 000	COVIVIO 1.5% 21/06/2027	EUR	105 901	91 263	0.01
200 000	COVIVIO 1.625% 23/06/2030	EUR	213 217	165 728	0.02
200 000	COVIVIO 1.875% 20/05/2026	EUR	208 612	191 686	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	CREDIT AGRICOLE ASSURANCES SA FRN PERPETUAL (ISIN FR0012222297)	EUR	221 702	194 566	0.03
100 000	CREDIT AGRICOLE ASSURANCES SA FRN PERPETUAL (ISIN FR0012444750)	EUR	111 439	97 393	0.01
600 000	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	736 283	580 974	0.08
400 000	CREDIT AGRICOLE ASSURANCES SA FRN 29/01/2048	EUR	417 626	350 384	0.05
600 000	CREDIT AGRICOLE ASSURANCES SA 1.5% 06/10/2031	EUR	524 208	453 180	0.06
300 000	CREDIT AGRICOLE ASSURANCES SA 2% 17/07/2030	EUR	315 308	244 062	0.03
800 000	CREDIT AGRICOLE SA FRN 21/09/2029	EUR	764 139	662 672	0.09
1 300 000	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	1 327 085	1 233 531	0.16
100 000	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	98 276	84 185	0.01
400 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	405 704	371 544	0.05
500 000	CREDIT AGRICOLE SA 0.875% 14/01/2032	EUR	516 905	384 870	0.05
600 000	CREDIT AGRICOLE SA 1.125% 12/07/2032	EUR	584 210	468 168	0.06
400 000	CREDIT AGRICOLE SA 1.125% 24/02/2029	EUR	402 624	353 828	0.05
700 000	CREDIT AGRICOLE SA 2% 25/03/2029	EUR	752 606	602 091	0.08
300 000	CREDIT AGRICOLE SA 2.5% 22/04/2034	EUR	287 444	261 921	0.03
1 620 000	CREDIT AGRICOLE SA 2.625% 17/03/2027	EUR	1 745 620	1 538 757	0.22
400 000	CREDIT AGRICOLE SA/LONDON 0.5% 24/06/2024	EUR	407 246	387 192	0.05
900 000	CREDIT AGRICOLE SA/LONDON 0.75% 05/12/2023	EUR	927 107	890 901	0.12
400 000	CREDIT AGRICOLE SA/LONDON 1% 03/07/2029	EUR	431 104	348 000	0.05
400 000	CREDIT AGRICOLE SA/LONDON 1% 16/09/2024	EUR	418 996	393 268	0.05
500 000	CREDIT AGRICOLE SA/LONDON 1.25% 14/04/2026	EUR	535 843	476 790	0.06
600 000	CREDIT AGRICOLE SA/LONDON 1.375% 03/05/2027	EUR	642 632	563 064	0.08
400 000	CREDIT AGRICOLE SA/LONDON 1.375% 13/03/2025	EUR	422 132	386 800	0.05
500 000	CREDIT AGRICOLE SA/LONDON 1.75% 05/03/2029	EUR	555 547	445 720	0.06
1 000 000	CREDIT AGRICOLE SA/LONDON 1.875% 20/12/2026	EUR	1 099 890	944 260	0.13
600 000	CREDIT AGRICOLE SA/LONDON 2.375% 20/05/2024	EUR	655 182	607 080	0.08
600 000	CREDIT AGRICOLE SA/LONDON 3.125% 05/02/2026	EUR	703 122	610 920	0.08
400 000	CREDIT AGRICOLE SA/LONDON 3.125% 17/07/2023	EUR	438 460	408 000	0.05
200 000	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	210 833	176 398	0.02
100 000	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	103 748	94 838	0.01
200 000	CREDIT MUTUEL ARKEA SA 0.375% 03/10/2028	EUR	193 246	168 620	0.02
200 000	CREDIT MUTUEL ARKEA SA 0.75% 18/01/2030	EUR	196 168	165 348	0.02
100 000	CREDIT MUTUEL ARKEA SA 0.875% 05/10/2023	EUR	102 762	98 951	0.01
600 000	CREDIT MUTUEL ARKEA SA 0.875% 07/05/2027	EUR	627 346	542 976	0.07
600 000	CREDIT MUTUEL ARKEA SA 0.875% 11/03/2033	EUR	532 545	448 104	0.06
600 000	CREDIT MUTUEL ARKEA SA 0.875% 25/10/2031	EUR	498 761	465 798	0.06
100 000	CREDIT MUTUEL ARKEA SA 1.375% 17/01/2025	EUR	103 416	97 730	0.01
200 000	CREDIT MUTUEL ARKEA SA 3.25% 01/06/2026	EUR	228 220	194 284	0.03
600 000	CREDIT MUTUEL ARKEA SA 3.5% 09/02/2029	EUR	720 772	564 966	0.08
601 000	CREDIT SUISSE AG/LONDON 0.25% 01/09/2028	EUR	573 262	481 647	0.06
733 000	CREDIT SUISSE AG/LONDON 0.25% 05/01/2026	EUR	721 342	656 915	0.09
417 000	CREDIT SUISSE AG/LONDON 1% 07/06/2023	EUR	427 508	414 586	0.06
351 000	CREDIT SUISSE AG/LONDON 1.5% 10/04/2026	EUR	380 246	327 469	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 148 000	CREDIT SUISSE GROUP AG FRN 02/04/2026	EUR	1 292 946	1 121 056	0.15
880 000	CREDIT SUISSE GROUP AG FRN 02/04/2032	EUR	851 764	740 485	0.10
700 000	CREDIT SUISSE GROUP AG FRN 13/10/2026	EUR	677 964	652 806	0.09
283 000	CREDIT SUISSE GROUP AG FRN 14/01/2028	EUR	272 295	236 367	0.03
1 214 000	CREDIT SUISSE GROUP AG FRN 17/07/2025	EUR	1 246 965	1 154 138	0.15
1 363 000	CREDIT SUISSE GROUP AG FRN 24/06/2027	EUR	1 322 769	1 191 426	0.16
1 100 000	CREDIT SUISSE GROUP AG 0.625% 18/01/2033	EUR	1 000 830	710 589	0.09
152 000	CREDIT SUISSE GROUP AG 0.65% 10/09/2029	EUR	153 737	114 558	0.02
240 000	CRH FINLAND SERVICES OYJ 0.875% 05/11/2023	EUR	247 227	236 914	0.03
820 000	CRH FUNDING BV 1.625% 05/05/2030	EUR	899 376	711 703	0.09
110 000	CRH FUNDING BV 1.875% 09/01/2024	EUR	116 644	109 800	0.01
298 000	CRH SMW FINANCE DAC 1.25% 05/11/2026	EUR	319 817	279 211	0.04
328 000	DAIMLER AG 0.75% 11/03/2033	EUR	316 105	249 349	0.03
518 000	DAIMLER AG 1.125% 06/11/2031	EUR	545 335	426 930	0.06
692 000	DAIMLER AG 1.125% 08/08/2034	EUR	609 228	530 300	0.07
501 000	DAIMLER AG 1.4% 12/01/2024	EUR	524 104	499 302	0.07
388 000	DAIMLER AG 2% 27/02/2031	EUR	432 380	356 906	0.05
756 000	DAIMLER AG 2.125% 03/07/2037	EUR	910 089	621 954	0.08
374 000	DAIMLER AG 2.375% 22/05/2030	EUR	432 596	358 127	0.05
618 000	DAIMLER INTERNATIONAL FINANCE BV 0.625% 06/05/2027	EUR	631 302	562 819	0.08
652 000	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	670 841	641 790	0.09
500 000	DANAHER CORP 2.1% 30/09/2026	EUR	548 926	491 890	0.07
365 000	DANAHER CORP 2.5% 30/03/2030	EUR	427 771	351 572	0.05
100 000	DANONE SA FRN PERPETUAL (ISIN FR0013292828)	EUR	101 276	96 646	0.01
200 000	DANONE SA FRN PERPETUAL (ISIN FR0014005EJ6)	EUR	184 618	164 848	0.02
600 000	DANONE SA 0% 01/12/2025	EUR	602 603	555 888	0.07
500 000	DANONE SA 0.395% 10/06/2029	EUR	515 846	424 525	0.06
800 000	DANONE SA 0.571% 17/03/2027	EUR	829 169	731 176	0.10
900 000	DANONE SA 0.709% 03/11/2024	EUR	934 440	877 320	0.12
300 000	DANONE SA 1.125% 14/01/2025	EUR	317 273	292 518	0.04
800 000	DANONE SA 1.208% 03/11/2028	EUR	882 704	732 072	0.10
100 000	DANONE SA 1.25% 30/05/2024	EUR	105 351	99 121	0.01
300 000	DANONE SA 2.6% 28/06/2023	EUR	322 653	303 693	0.04
1 100 000	DANSKE BANK A/S FRN 09/06/2029	EUR	1 091 353	923 978	0.12
600 000	DANSKE BANK A/S FRN 12/02/2030	EUR	608 722	553 866	0.07
500 000	DANSKE BANK A/S FRN 15/05/2031	EUR	503 086	435 605	0.06
600 000	DANSKE BANK A/S FRN 27/08/2025	EUR	602 119	571 038	0.08
900 000	DANSKE BANK A/S 0.75% 02/06/2023	EUR	916 745	893 997	0.12
500 000	DANSKE BANK A/S 1.5% 02/09/2030	EUR	497 175	451 450	0.06
100 000	DASSAULT SYSTEMES SE 0% 16/09/2024	EUR	100 571	95 866	0.01
100 000	DASSAULT SYSTEMES SE 0.125% 16/09/2026	EUR	101 516	91 318	0.01
900 000	DASSAULT SYSTEMES SE 0.375% 16/09/2029	EUR	924 056	764 820	0.10
200 000	DE VOLKSBANK NV FRN 22/10/2030	EUR	200 650	183 118	0.02
300 000	DE VOLKSBANK NV 0.25% 22/06/2026	EUR	300 464	265 443	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	DELPHI AUTOMOTIVE PLC 1.5% 10/03/2025	EUR	202 026	192 024	0.03
122 000	DEUTSCHE ANNINGTON FINANCE BV 1.5% 31/03/2025	EUR	125 284	117 419	0.02
600 000	DEUTSCHE BANK AG FRN 03/09/2026	EUR	609 988	557 796	0.07
50 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	52 982	48 415	0.01
500 000	DEUTSCHE BANK AG FRN 17/02/2027	EUR	500 483	442 310	0.06
1 200 000	DEUTSCHE BANK AG FRN 17/02/2032	EUR	1 194 146	917 172	0.12
1 200 000	DEUTSCHE BANK AG FRN 19/11/2025	EUR	1 199 737	1 132 188	0.15
700 000	DEUTSCHE BANK AG FRN 19/11/2030	EUR	729 410	576 275	0.08
1 009 000	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	1 043 624	1 004 086	0.13
1 000 000	DEUTSCHE BANK AG 1.625% 20/01/2027	EUR	1 031 568	895 200	0.12
600 000	DEUTSCHE BANK AG 1.75% 17/01/2028	EUR	626 270	522 858	0.07
1 000 000	DEUTSCHE BANK AG 2.625% 12/02/2026	EUR	1 089 102	961 120	0.13
100 000	DEUTSCHE BOERSE AG FRN 16/06/2047	EUR	98 761	83 984	0.01
600 000	DEUTSCHE BOERSE AG 0% 22/02/2026	EUR	595 124	557 772	0.07
800 000	DEUTSCHE BOERSE AG 0.125% 22/02/2031	EUR	753 198	648 776	0.09
59 000	DEUTSCHE BOERSE AG 1.125% 26/03/2028	EUR	62 294	55 845	0.01
49 000	DEUTSCHE BOERSE AG 1.625% 08/10/2025	EUR	53 604	49 000	0.01
200 000	DEUTSCHE PFANDBRIEFBANK AG 0.125% 05/09/2024	EUR	201 077	189 254	0.03
267 000	DEUTSCHE POST AG 0.375% 20/05/2026	EUR	275 034	251 573	0.03
149 000	DEUTSCHE POST AG 0.75% 20/05/2029	EUR	158 121	132 257	0.02
484 000	DEUTSCHE POST AG 1% 20/05/2032	EUR	525 132	406 037	0.05
244 000	DEUTSCHE POST AG 1.25% 01/04/2026	EUR	261 799	238 200	0.03
565 000	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	628 974	533 134	0.07
297 000	DEUTSCHE POST AG 2.75% 09/10/2023	EUR	319 710	302 429	0.04
498 000	DEUTSCHE POST AG 2.875% 11/12/2024	EUR	555 130	509 240	0.07
1 019 000	DEUTSCHE TELEKOM AG 0.5% 05/07/2027	EUR	1 054 725	929 797	0.12
667 000	DEUTSCHE TELEKOM AG 0.875% 25/03/2026	EUR	701 164	638 012	0.09
299 000	DEUTSCHE TELEKOM AG 1.375% 05/07/2034	EUR	322 246	244 492	0.03
411 000	DEUTSCHE TELEKOM AG 1.75% 09/12/2049	EUR	451 507	276 430	0.04
6 000	DEUTSCHE TELEKOM AG 1.75% 25/03/2031	EUR	6 743	5 503	0.00
50 000	DEUTSCHE TELEKOM AG 2.25% 29/03/2039	EUR	60 779	42 068	0.01
285 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 13/12/2024	EUR	295 152	276 675	0.04
920 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.875% 30/01/2024	EUR	948 874	911 665	0.12
249 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.125% 22/05/2026	EUR	266 868	239 555	0.03
700 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 01/12/2025	EUR	750 008	683 907	0.09
593 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	648 029	568 248	0.08
1 455 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.5% 03/04/2028	EUR	1 578 669	1 371 249	0.19
237 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 2.75% 24/10/2024	EUR	265 492	241 633	0.03
220 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	264 528	226 134	0.03
87 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.875% 22/04/2025	EUR	107 011	93 770	0.01
473 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 7.5% 24/01/2033	EUR	768 499	647 338	0.09
100 000	DEUTSCHE WOHNEN SE 1.5% 30/04/2030	EUR	109 336	83 599	0.01
500 000	DH EUROPE FINANCE II SARL 0.2% 18/03/2026	EUR	503 050	460 635	0.06
1 200 000	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	1 214 462	1 053 972	0.14

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
733 000	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	725 978	592 755	0.08
600 000	DH EUROPE FINANCE II SARL 1.35% 18/09/2039	EUR	599 217	416 274	0.06
400 000	DH EUROPE FINANCE II SARL 1.8% 18/09/2049	EUR	405 685	263 104	0.04
614 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	597 144	437 223	0.06
975 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	1 031 033	937 989	0.13
200 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	140 794	141 142	0.02
662 000	DIGITAL INTREPID HOLDING BV 1.375% 18/07/2032	EUR	624 100	473 409	0.06
1 267 000	DNB BANK ASA FRN 23/02/2029	EUR	1 253 209	1 066 548	0.14
1 026 000	DNB BANK ASA 0.05% 14/11/2023	EUR	1 035 994	1 006 055	0.13
400 000	DNB BANK ASA 0.25% 09/04/2024	EUR	407 003	390 308	0.05
110 000	DNB BANK ASA 0.6% 25/09/2023	EUR	112 345	108 932	0.01
300 000	DOVER CORP 0.75% 04/11/2027	EUR	309 407	260 490	0.03
749 000	DOVER CORP 1.25% 09/11/2026	EUR	779 908	680 901	0.09
331 000	DOW CHEMICAL CO 1.875% 15/03/2040	EUR	354 174	222 253	0.03
865 000	DS SMITH PLC 0.875% 12/09/2026	EUR	867 741	774 677	0.10
200 000	DS SMITH PLC 1.375% 26/07/2024	EUR	206 691	194 514	0.03
600 000	DSV PANALPINA FINANCE BV 0.75% 05/07/2033	EUR	566 172	443 580	0.06
400 000	DSV PANALPINA FINANCE BV 0.875% 17/09/2036	EUR	379 486	276 268	0.04
675 000	EAST JAPAN RAILWAY CO 0.773% 15/09/2034	EUR	624 407	508 471	0.07
400 000	EAST JAPAN RAILWAY CO 1.104% 15/09/2039	EUR	370 477	279 796	0.04
523 000	EASYJET FINCO BV 1.875% 03/03/2028	EUR	522 565	421 465	0.06
100 000	EASYJET PLC 1.125% 18/10/2023	EUR	91 382	96 638	0.01
600 000	EATON CAPITAL UNLIMITED CO 0.577% 08/03/2030	EUR	582 995	481 506	0.06
916 000	EATON CAPITAL UNLTD CO 0.128% 08/03/2026	EUR	880 834	826 717	0.11
100 000	ECOLAB INC 1% 15/01/2024	EUR	103 400	98 633	0.01
100 000	ECOLAB INC 2.625% 08/07/2025	EUR	112 334	101 179	0.01
400 000	EDENRED 1.375% 18/06/2029	EUR	414 666	355 612	0.05
400 000	EDENRED 1.875% 06/03/2026	EUR	434 724	391 220	0.05
100 000	EDENRED 1.875% 30/03/2027	EUR	104 313	96 563	0.01
700 000	ELI LILLY & CO 0.5% 14/09/2033	EUR	688 764	539 777	0.07
383 000	ELI LILLY & CO 0.625% 01/11/2031	EUR	382 269	317 875	0.04
200 000	ELI LILLY & CO 1.125% 14/09/2051	EUR	155 483	117 358	0.02
341 000	ELI LILLY & CO 1.375% 14/09/2061	EUR	212 337	189 149	0.03
198 000	ELI LILLY & CO 1.625% 02/06/2026	EUR	216 506	194 091	0.03
693 000	ELI LILLY & CO 2.125% 03/06/2030	EUR	793 975	667 456	0.09
468 000	ELI LILLY AND CO 1.7% 01/11/2049	EUR	536 497	324 998	0.04
200 000	ELIA GROUP SA/NV FRN 05/09/2023	EUR	202 335	194 742	0.03
400 000	ELIA TRANSMISSION BELGIUM SA 0.875% 28/04/2030	EUR	371 436	333 344	0.04
1 600 000	ELIA TRANSMISSION BELGIUM SA 3.25% 04/04/2028	EUR	1 891 730	1 611 296	0.22
1 100 000	ELO SACA 2.875% 29/01/2026	EUR	1 209 495	1 027 180	0.14
180 000	EMERSON ELECTRIC CO 1.25% 15/10/2025	EUR	191 765	174 078	0.02
300 000	EMERSON ELECTRIC CO 2% 15/10/2029	EUR	314 386	281 520	0.04
300 000	ENAGAS FINANCIACIONES SA 0.375% 05/11/2032	EUR	302 745	231 300	0.03
100 000	ENAGAS FINANCIACIONES SA 0.75% 27/10/2026	EUR	105 022	93 140	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	ENAGAS FINANCIACIONES SA 1.25% 06/02/2025	EUR	316 347	292 566	0.04
1 200 000	ENAGAS FINANCIACIONES SAU 1.375% 05/05/2028	EUR	1 310 023	1 121 568	0.15
579 000	EQT AB 2.875% 06/04/2032	EUR	535 933	488 491	0.07
316 000	EQUINIX INC 0.25% 15/03/2027	EUR	314 191	273 255	0.04
699 000	ERG SPA 0.5% 11/09/2027	EUR	683 629	612 876	0.08
100 000	ERG SPA 0.875% 15/09/2031	EUR	100 195	77 338	0.01
509 000	ERG SPA 1.875% 11/04/2025	EUR	543 429	501 940	0.07
200 000	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	196 600	180 974	0.02
700 000	ERSTE GROUP BANK AG FRN 15/11/2032	EUR	615 335	574 490	0.08
1 300 000	ERSTE GROUP BANK AG FRN 16/11/2028	EUR	1 258 607	1 102 790	0.15
100 000	ERSTE GROUP BANK AG 0.05% 16/09/2025	EUR	99 290	92 133	0.01
400 000	ERSTE GROUP BANK AG 0.25% 14/09/2029	EUR	384 238	322 004	0.04
100 000	ERSTE GROUP BANK AG 0.875% 13/05/2027	EUR	105 206	90 820	0.01
400 000	ERSTE GROUP BANK AG 1.5% 07/04/2026	EUR	392 896	381 884	0.05
1 300 000	ESSILORLUXOTTICA SA 0.125% 27/05/2025	EUR	1 317 596	1 235 715	0.16
200 000	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	204 309	188 854	0.03
700 000	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	718 721	632 457	0.08
400 000	ESSILORLUXOTTICA SA 0.5% 05/06/2028	EUR	411 577	358 504	0.05
600 000	ESSILORLUXOTTICA SA 0.75% 27/11/2031	EUR	621 944	505 314	0.07
500 000	ESSILORLUXOTTICA SA 2.625% 10/02/2024	EUR	535 671	510 790	0.07
513 000	ESSITY AB 1.125% 27/03/2024	EUR	529 269	508 598	0.07
100 000	ESSITY AB 1.625% 30/03/2027	EUR	109 335	95 541	0.01
200 000	ESSITY CAPITAL BV 0.25% 15/09/2029	EUR	197 213	162 964	0.02
500 000	EUROGRID GMBH 0.741% 21/04/2033	EUR	491 045	371 090	0.05
100 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	107 266	81 939	0.01
700 000	EUROGRID GMBH 1.5% 18/04/2028	EUR	768 058	647 318	0.09
200 000	EUROGRID GMBH 1.625% 03/11/2023	EUR	210 387	199 430	0.03
300 000	EUROGRID GMBH 1.875% 10/06/2025	EUR	323 442	295 548	0.04
400 000	EURONEXT NV 0.75% 17/05/2031	EUR	359 020	326 108	0.04
200 000	EURONEXT NV 1% 18/04/2025	EUR	207 583	194 610	0.03
456 000	EURONEXT NV 1.125% 12/06/2029	EUR	465 698	404 855	0.05
216 000	EURONEXT NV 1.5% 17/05/2041	EUR	216 143	145 688	0.02
200 000	EUTELSAT SA 1.5% 13/10/2028	EUR	187 653	172 006	0.02
100 000	EUTELSAT SA 2% 02/10/2025	EUR	106 662	96 711	0.01
120 000	EVONIK FINANCE BV 0.75% 07/09/2028	EUR	122 472	102 518	0.01
1 042 000	EVONIK INDUSTRIES AG 0.375% 07/09/2024	EUR	1 064 184	999 382	0.13
500 000	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	513 082	464 470	0.06
500 000	EXOR NV 1.75% 14/10/2034	EUR	409 195	372 855	0.05
150 000	FASTIGHETS AB BALDER 1.125% 29/01/2027	EUR	150 109	108 041	0.01
430 000	FASTIGHETS AB BALDER 1.875% 14/03/2025	EUR	403 193	372 518	0.05
430 000	FASTIGHETS AB BALDER 1.875% 23/01/2026	EUR	451 459	343 914	0.05
972 000	FCA BANK SPA/IRELAND 0% 16/04/2024	EUR	953 494	937 815	0.13
1 175 000	FCA BANK SPA/IRELAND 0.5% 13/09/2024	EUR	1 163 581	1 136 002	0.15
300 000	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 0.815% 04/12/2023	EUR	305 770	296 223	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
599 000	FCC SERVICIOS MEDIO AMBIENTE HOLDING SAU 1.661% 04/12/2026	EUR	612 085	553 308	0.07
500 000	FEDEX CORP 0.95% 04/05/2033	EUR	509 970	363 505	0.05
770 000	FEDEX CORP 1.625% 11/01/2027	EUR	824 393	730 553	0.10
400 000	FERROVIAL EMISIONES SA 1.382% 14/05/2026	EUR	424 382	380 192	0.05
300 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1% 03/12/2028	EUR	295 923	260 040	0.03
1 220 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	1 307 156	1 128 829	0.15
400 000	FIDELITY NATIONAL INFORMATION SERVICES INC 2% 21/05/2030	EUR	446 340	358 236	0.05
242 000	FIDELITY NATIONAL INFORMATION SERVICES INC 2.95% 21/05/2039	EUR	280 734	205 010	0.03
370 000	FISERV INC 0.375% 01/07/2023	EUR	374 593	365 035	0.05
427 000	FISERV INC 1.125% 01/07/2027	EUR	441 527	389 813	0.05
400 000	FISERV INC 1.625% 01/07/2030	EUR	431 370	349 396	0.05
351 000	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031	EUR	356 080	261 842	0.03
999 000	FRESENIUS FINANCE IRELAND PLC 1.5% 30/01/2024	EUR	1 038 401	990 618	0.13
248 000	FRESENIUS FINANCE IRELAND PLC 2.125% 01/02/2027	EUR	273 658	237 653	0.03
329 000	FRESENIUS FINANCE IRELAND PLC 3% 30/01/2032	EUR	404 114	292 685	0.04
742 000	FRESENIUS MEDICAL CARE AG & CO KGAA 0.25% 29/11/2023	EUR	747 484	726 767	0.10
150 000	FRESENIUS MEDICAL CARE AG & CO KGAA 0.625% 30/11/2026	EUR	141 788	134 250	0.02
56 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1% 29/05/2026	EUR	58 382	51 526	0.01
241 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.25% 29/11/2029	EUR	255 495	200 999	0.03
250 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 11/07/2025	EUR	263 742	241 695	0.03
580 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 29/05/2030	EUR	594 026	482 142	0.06
727 000	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	729 010	625 605	0.08
600 000	FRESENIUS SE & CO KGAA 1.125% 28/01/2033	EUR	529 873	438 282	0.06
232 000	FRESENIUS SE & CO KGAA 1.625% 08/10/2027	EUR	245 911	211 842	0.03
365 000	FRESENIUS SE & CO KGAA 2.875% 15/02/2029	EUR	393 312	347 079	0.05
400 000	GECINA SA - EMTN - 2% 30/06/2032	EUR	449 975	344 740	0.05
100 000	GECINA SA 0.875% 25/01/2033	EUR	95 436	74 398	0.01
200 000	GECINA SA 0.875% 30/06/2036	EUR	208 368	132 698	0.02
100 000	GECINA SA 1% 30/01/2029	EUR	105 437	86 691	0.01
100 000	GECINA SA 1.375% 26/01/2028	EUR	106 984	90 791	0.01
600 000	GECINA SA 1.375% 30/06/2027	EUR	642 658	553 134	0.07
500 000	GECINA SA 1.625% 14/03/2030	EUR	521 173	440 225	0.06
300 000	GECINA SA 1.625% 29/05/2034	EUR	324 186	238 080	0.03
400 000	GENERAL MILLS INC 0.45% 15/01/2026	EUR	402 723	371 652	0.05
476 000	GIVAUDAN FINANCE EUROPE BV 1% 22/04/2027	EUR	505 319	438 563	0.06
273 000	GLAXOSMITHKLINE CAPITAL PLC 1% 12/09/2026	EUR	289 724	259 489	0.03
560 000	GLAXOSMITHKLINE CAPITAL PLC 1.25% 21/05/2026	EUR	589 555	538 664	0.07
159 000	GLAXOSMITHKLINE CAPITAL PLC 1.375% 02/12/2024	EUR	169 213	157 677	0.02
200 000	GLAXOSMITHKLINE CAPITAL PLC 1.375% 12/09/2029	EUR	214 027	185 314	0.02
409 000	GLAXOSMITHKLINE CAPITAL PLC 1.75% 21/05/2030	EUR	460 189	382 951	0.05
1 400 000	GLAXOSMITHKLINE CAPITAL PLC 4% 16/06/2025	EUR	1 505 882	1 478 274	0.21
1 362 000	GOLDMAN SACHS GROUP INC - EMTN - 1.375% 15/05/2024	EUR	1 404 550	1 353 282	0.19
379 000	GOLDMAN SACHS GROUP INC 0.125% 19/08/2024	EUR	380 008	361 035	0.05
1 075 000	GOLDMAN SACHS GROUP INC 0.25% 26/01/2028	EUR	1 037 005	900 055	0.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 050 000	GOLDMAN SACHS GROUP INC 0.75% 23/03/2032	EUR	1 026 954	784 592	0.10
549 000	GOLDMAN SACHS GROUP INC 0.875% 21/01/2030	EUR	545 849	447 369	0.06
376 000	GOLDMAN SACHS GROUP INC 1% 18/03/2033	EUR	381 176	281 128	0.04
1 248 000	GOLDMAN SACHS GROUP INC 1.25% 01/05/2025	EUR	1 261 957	1 212 494	0.16
1 203 000	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	1 294 497	1 132 312	0.15
624 000	GOLDMAN SACHS GROUP INC 2% 01/11/2028	EUR	701 162	568 414	0.08
698 000	GOLDMAN SACHS GROUP INC 2% 22/03/2028	EUR	744 680	642 446	0.09
517 000	GOLDMAN SACHS GROUP INC 2% 27/07/2023	EUR	545 516	519 254	0.07
411 000	GOLDMAN SACHS GROUP INC 2.125% 30/09/2024	EUR	443 153	407 239	0.05
598 000	GOLDMAN SACHS GROUP INC 2.875% 03/06/2026	EUR	679 875	592 325	0.08
439 000	GOLDMAN SACHS GROUP INC 3% 12/02/2031	EUR	545 492	415 281	0.06
982 000	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	1 116 668	996 043	0.13
800 000	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	781 226	614 912	0.08
1 300 000	GRAND CITY PROPERTIES SA 1.375% 03/08/2026	EUR	1 325 156	1 150 357	0.15
100 000	GROUPE BRUXELLES LAMBERT SA 0.125% 28/01/2031	EUR	77 043	77 836	0.01
700 000	GROUPE BRUXELLES LAMBERT SA 1.875% 19/06/2025	EUR	730 739	694 687	0.09
500 000	GROUPE DES ASSURANCES DU CREDIT MUTUEL SADIR FRN 21/04/2042	EUR	420 775	383 815	0.05
200 000	GSK CONSUMER HEALTHCARE CAPITAL NL BV 1.25% 29/03/2026	EUR	200 504	191 868	0.03
200 000	GSK CONSUMER HEALTHCARE CAPITAL NL BV 1.75% 29/03/2030	EUR	201 768	182 690	0.02
300 000	GSK CONSUMER HEALTHCARE CAPITAL NL BV 2.125% 29/03/2034	EUR	300 196	262 203	0.03
1 000 000	HAMBURG COMMERCIAL BANK AG FRN 22/09/2026	EUR	928 014	899 860	0.12
300 000	HAMBURG COMMERCIAL BANK AG 0.75% 23/11/2023	EUR	298 488	298 368	0.04
100 000	HANNOVER FINANCE LUXEMBOURG SA FRN 30/06/2043	EUR	110 189	102 999	0.01
100 000	HANNOVER RUECK SE FRN PERPETUAL	EUR	109 160	96 920	0.01
600 000	HANNOVER RUECK SE FRN 09/10/2039	EUR	608 187	476 796	0.06
400 000	HANNOVER RUECK SE FRN 30/06/2042	EUR	387 158	300 840	0.04
1 000 000	HANNOVER RUECK SE 1.125% 18/04/2028	EUR	1 071 068	922 220	0.12
897 000	HEATHROW FUNDING LTD 1.125% 08/10/2030	EUR	816 195	735 549	0.10
169 000	HEATHROW FUNDING LTD 1.5% 11/02/2030	EUR	169 210	146 623	0.02
296 000	HEATHROW FUNDING LTD 1.5% 12/10/2025	EUR	308 400	282 553	0.04
228 000	HEATHROW FUNDING LTD 1.875% 12/07/2032	EUR	233 845	188 807	0.03
328 000	HEATHROW FUNDING LTD 1.875% 14/03/2034	EUR	312 641	262 128	0.03
462 000	HELVETIA EUROPE SA FRN 30/09/2041	EUR	447 459	384 472	0.05
159 000	HOCHTIEF AG 0.5% 03/09/2027	EUR	160 530	126 400	0.02
200 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SAS 2.25% 24/03/2025	EUR	206 953	195 750	0.03
100 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 0.625% 14/09/2028	EUR	99 176	82 744	0.01
800 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.475% 18/01/2031	EUR	793 184	649 352	0.09
300 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.625% 18/09/2029	EUR	318 655	257 448	0.03
100 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.625% 27/11/2027	EUR	104 608	89 902	0.01
100 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.5% 04/05/2027	EUR	110 113	95 344	0.01
700 000	HSBC CONTINENTAL EUROPE SA 0.1% 03/09/2027	EUR	703 844	612 171	0.08
100 000	HSBC CONTINENTAL EUROPE SA 1.375% 04/09/2028	EUR	110 525	91 749	0.01
700 000	HSBC FRANCE SA 0.25% 17/05/2024	EUR	704 061	679 826	0.09
641 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	666 729	634 218	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
256 000	HSBC HOLDINGS PLC FRN 13/11/2026	EUR	256 330	231 885	0.03
584 000	HSBC HOLDINGS PLC FRN 13/11/2031	EUR	597 044	451 905	0.06
600 000	HSBC HOLDINGS PLC FRN 24/09/2029	EUR	526 860	492 540	0.07
662 000	HSBC HOLDINGS PLC 0.875% 06/09/2024	EUR	683 571	640 816	0.09
1 360 000	HSBC HOLDINGS PLC 2.5% 15/03/2027	EUR	1 544 309	1 308 946	0.18
202 000	HSBC HOLDINGS PLC 3% 30/06/2025	EUR	224 237	199 752	0.03
224 000	HSBC HOLDINGS PLC 3.125% 07/06/2028	EUR	264 140	214 628	0.03
500 000	ICADE SANTE SACA 1.375% 17/09/2030	EUR	469 246	403 325	0.05
800 000	ICADE 1.125% 17/11/2025	EUR	830 545	744 976	0.10
100 000	ICADE 1.5% 13/09/2027	EUR	108 107	91 031	0.01
200 000	ICADE 1.625% 28/02/2028	EUR	200 558	180 062	0.02
1 000 000	ICADE 1.75% 10/06/2026	EUR	1 084 830	942 730	0.13
102 000	ILLINOIS TOOL WORKS INC 0.25% 05/12/2024	EUR	103 852	97 841	0.01
150 000	ILLINOIS TOOL WORKS INC 0.625% 05/12/2027	EUR	156 495	133 667	0.02
159 000	ILLINOIS TOOL WORKS INC 1% 05/06/2031	EUR	172 226	134 159	0.02
600 000	ILLINOIS TOOL WORKS INC 2.125% 22/05/2030	EUR	680 586	564 780	0.08
301 000	ILLINOIS TOOL WORKS INC 3% 19/05/2034	EUR	375 806	294 613	0.04
100 000	IMERYS SA 1.5% 15/01/2027	EUR	102 624	91 451	0.01
800 000	IMERYS SA 2% 10/12/2024	EUR	829 870	780 232	0.10
500 000	INFINEON TECHNOLOGIES AG 0.75% 24/06/2023	EUR	509 367	497 010	0.07
200 000	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	208 528	188 878	0.03
500 000	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	EUR	527 205	452 020	0.06
200 000	INFINEON TECHNOLOGIES AG 2% 24/06/2032	EUR	221 490	176 800	0.02
126 000	INFORMA PLC 1.25% 22/04/2028	EUR	121 084	110 442	0.01
1 100 000	INFORMA PLC 1.5% 05/07/2023	EUR	1 130 495	1 082 466	0.14
399 000	INFORMA PLC 2.125% 06/10/2025	EUR	420 685	387 285	0.05
1 200 000	ING GROEP NV FRN 01/02/2030	EUR	1 081 761	963 516	0.13
500 000	ING GROEP NV FRN 03/09/2025	EUR	496 398	471 460	0.06
400 000	ING GROEP NV FRN 13/11/2030	EUR	394 207	356 156	0.05
500 000	ING GROEP NV FRN 15/02/2029	EUR	513 552	491 390	0.07
1 000 000	ING GROEP NV FRN 16/02/2031	EUR	1 001 287	866 520	0.12
600 000	ING GROEP NV FRN 18/02/2029	EUR	566 413	498 330	0.07
200 000	ING GROEP NV FRN 22/03/2030	EUR	203 371	188 420	0.03
1 200 000	ING GROEP NV FRN 26/05/2031	EUR	1 235 431	1 105 428	0.15
700 000	ING GROEP NV FRN 26/09/2029	EUR	709 131	663 320	0.09
1 300 000	ING GROEP NV FRN 29/09/2028	EUR	1 272 258	1 104 675	0.15
600 000	ING GROEP NV FRN 29/11/2030	EUR	555 178	490 476	0.07
500 000	ING GROEP NV 1% 20/09/2023	EUR	516 592	496 895	0.07
100 000	ING GROEP NV 1.125% 14/02/2025	EUR	104 156	96 539	0.01
700 000	ING GROEP NV 1.375% 11/01/2028	EUR	761 525	631 960	0.08
1 200 000	ING GROEP NV 2% 20/09/2028	EUR	1 362 708	1 095 996	0.15
400 000	ING GROEP NV 2.125% 10/01/2026	EUR	437 912	388 772	0.05
300 000	ING GROEP NV 2.5% 15/11/2030	EUR	364 219	278 268	0.04
400 000	INMOBILIARIA COLONIAL SOCIMI SA 0.75% 22/06/2029	EUR	405 244	315 044	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
600 000	INMOBILIARIA COLONIAL SOCIMI SA 1.625% 28/11/2025	EUR	637 652	565 884	0.08
400 000	INMOBILIARIA COLONIAL SOCIMI SA 2% 17/04/2026	EUR	419 846	377 756	0.05
926 000	INTERNATIONAL BUSINESS MACHINES CORP 0.3% 11/02/2028	EUR	939 104	811 167	0.11
300 000	INTERNATIONAL BUSINESS MACHINES CORP 0.65% 11/02/2032	EUR	305 481	241 365	0.03
550 000	INTERNATIONAL BUSINESS MACHINES CORP 0.875% 31/01/2025	EUR	570 115	533 407	0.07
543 000	INTERNATIONAL BUSINESS MACHINES CORP 0.95% 23/05/2025	EUR	571 216	524 228	0.07
166 000	INTERNATIONAL BUSINESS MACHINES CORP 1.125% 06/09/2024	EUR	174 703	163 444	0.02
350 000	INTERNATIONAL BUSINESS MACHINES CORP 1.2% 11/02/2040	EUR	345 197	253 649	0.03
700 000	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 09/02/2034	EUR	668 325	569 191	0.08
499 000	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 29/01/2027	EUR	522 498	472 029	0.06
326 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	347 967	300 305	0.04
190 000	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 07/03/2028	EUR	212 229	180 586	0.02
724 000	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 31/01/2031	EUR	804 526	657 609	0.09
300 000	INTERNATIONAL BUSINESS MACHINES CORP 2.875% 07/11/2025	EUR	346 008	305 568	0.04
667 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.8% 25/09/2026	EUR	701 102	627 400	0.08
289 000	INTESA SANPAOLO SPA - EMTN - 1.375% 18/01/2024	EUR	299 600	285 356	0.04
1 000 000	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	1 007 515	889 690	0.12
337 000	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	345 933	323 355	0.04
308 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	276 677	261 098	0.03
739 000	INTESA SANPAOLO SPA 1% 04/07/2024	EUR	758 668	718 508	0.10
798 000	INTESA SANPAOLO SPA 1% 19/11/2026	EUR	820 897	717 394	0.10
46 000	INTESA SANPAOLO SPA 1.5% 10/04/2024	EUR	48 051	45 603	0.01
500 000	INTESA SANPAOLO SPA 1.625% 21/04/2025	EUR	523 949	476 745	0.06
325 000	INTESA SANPAOLO SPA 1.75% 04/07/2029	EUR	349 452	281 307	0.04
804 000	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	864 810	718 993	0.10
212 000	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	228 430	206 772	0.03
934 000	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	976 625	938 194	0.13
1 270 000	INTESA SANPAOLO SPA 4% 30/10/2023	EUR	1 396 506	1 303 833	0.17
49 000	INVESTOR AB 0.375% 29/10/2035	EUR	48 336	33 388	0.00
468 000	INVESTOR AB 1.5% 20/06/2039	EUR	504 871	346 371	0.05
601 000	IREN SPA 1% 01/07/2030	EUR	613 627	480 566	0.06
1 060 000	ISS GLOBAL A/S 0.875% 18/06/2026	EUR	1 040 472	953 194	0.13
496 000	ISS GLOBAL A/S 1.5% 31/08/2027	EUR	496 879	440 661	0.06
795 000	ITALGAS SPA 0% 16/02/2028	EUR	731 695	662 108	0.09
287 000	ITALGAS SPA 0.25% 24/06/2025	EUR	289 773	269 301	0.04
100 000	ITALGAS SPA 0.5% 16/02/2033	EUR	70 752	70 079	0.01
441 000	ITALGAS SPA 0.875% 24/04/2030	EUR	469 466	358 476	0.05
263 000	ITALGAS SPA 1% 11/12/2031	EUR	283 141	205 713	0.03
124 000	ITALGAS SPA 1.625% 18/01/2029	EUR	139 508	110 075	0.01
100 000	ITALGAS SPA 1.625% 19/01/2027	EUR	108 686	95 177	0.01
200 000	JCDECAUX SA 1% 01/06/2023	EUR	204 039	199 062	0.03
100 000	JCDECAUX SA 2% 24/10/2024	EUR	105 738	99 094	0.01
700 000	JCDECAUX SA 2.625% 24/04/2028	EUR	708 461	641 011	0.09
935 000	JDE PEET'S NV 0% 16/01/2026	EUR	931 008	831 393	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
673 000	JDE PEET'S NV 1.125% 16/06/2033	EUR	663 620	477 049	0.06
113 000	JOHN DEERE CASH MANAGEMENT SA 1.85% 02/04/2028	EUR	126 430	109 599	0.01
699 000	JOHN DEERE CASH MANAGEMENT SA 2.2% 02/04/2032	EUR	793 104	665 315	0.09
136 000	JOHN DEERE CASH MANAGEMENT SARL 1.375% 02/04/2024	EUR	142 255	135 464	0.02
200 000	JOHNSON & JOHNSON 0.65% 20/05/2024	EUR	206 480	197 252	0.03
100 000	JOHNSON & JOHNSON 1.15% 20/11/2028	EUR	110 805	93 665	0.01
522 000	JOHNSON & JOHNSON 1.65% 20/05/2035	EUR	624 699	452 109	0.06
468 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 0.375% 15/09/2027	EUR	474 809	396 157	0.05
100 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 1% 15/09/2032	EUR	104 349	73 540	0.01
199 000	JOHNSON CONTROLS INTERNATIONAL PLC 1% 15/09/2023	EUR	205 219	197 605	0.03
999 000	JPMORGAN CHASE & CO FRN 04/11/2032	EUR	1 064 761	809 969	0.11
923 000	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	937 142	862 202	0.11
500 000	JPMORGAN CHASE & CO FRN 12/06/2029	EUR	558 754	460 915	0.06
500 000	JPMORGAN CHASE & CO FRN 17/02/2033	EUR	491 726	383 755	0.05
731 000	JPMORGAN CHASE & CO FRN 18/05/2028	EUR	788 582	680 400	0.09
1 600 000	JPMORGAN CHASE & CO FRN 23/03/2030	EUR	1 566 715	1 463 664	0.21
1 200 000	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	1 223 174	1 057 308	0.14
700 000	JPMORGAN CHASE & CO FRN 25/07/2031	EUR	667 780	583 191	0.08
600 000	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	613 152	587 568	0.08
247 000	JPMORGAN CHASE & CO 1.5% 27/01/2025	EUR	262 885	242 134	0.03
200 000	JPMORGAN CHASE & CO 1.5% 29/10/2026	EUR	217 887	188 732	0.03
345 000	JPMORGAN CHASE & CO 2.875% 24/05/2028	EUR	407 896	337 365	0.04
1 455 000	JPMORGAN CHASE & CO 3% 19/02/2026	EUR	1 643 448	1 469 971	0.21
1 144 000	JYSKE BANK A/S FRN 17/02/2028	EUR	1 082 151	1 017 153	0.14
211 000	JYSKE BANK A/S FRN 20/06/2024	EUR	214 067	208 236	0.03
100 000	KBC GROUP NV FRN 03/12/2029	EUR	99 436	90 761	0.01
400 000	KBC GROUP NV FRN 07/12/2031	EUR	396 499	332 480	0.04
300 000	KBC GROUP NV FRN 10/09/2026	EUR	297 809	272 955	0.04
200 000	KBC GROUP NV FRN 16/06/2027	EUR	203 431	180 676	0.02
100 000	KBC GROUP NV FRN 18/09/2029	EUR	103 706	94 177	0.01
1 200 000	KBC GROUP NV FRN 29/03/2026	EUR	1 197 059	1 154 280	0.15
800 000	KBC GROUP NV 0.625% 10/04/2025	EUR	818 012	759 088	0.10
400 000	KBC GROUP NV 0.75% 18/10/2023	EUR	409 301	394 392	0.05
300 000	KBC GROUP NV 0.75% 31/05/2031	EUR	274 524	235 074	0.03
200 000	KBC GROUP NV 0.875% 27/06/2023	EUR	205 741	199 102	0.03
300 000	KBC GROUP NV 1.125% 25/01/2024	EUR	307 532	295 620	0.04
300 000	KERING SA 0.75% 13/05/2028	EUR	292 478	270 894	0.04
200 000	KERING SA 1.25% 10/05/2026	EUR	213 613	193 026	0.03
100 000	KERING SA 1.875% 05/05/2030	EUR	98 713	93 417	0.01
200 000	KERING SA 2.75% 08/04/2024	EUR	209 453	203 686	0.03
550 000	KERRY GROUP FINANCIAL SERVICES UNLTD CO 0.625% 20/09/2029	EUR	502 174	452 117	0.06
459 000	KERRY GROUP FINANCIAL SERVICES 2.375% 10/09/2025	EUR	507 288	459 092	0.06
700 000	KLEPIERRE SA 0.625% 01/07/2030	EUR	689 994	523 033	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	KLEPIERRE SA 1.25% 29/09/2031	EUR	207 261	152 902	0.02
100 000	KLEPIERRE SA 1.375% 16/02/2027	EUR	105 673	90 492	0.01
400 000	KLEPIERRE SA 1.625% 13/12/2032	EUR	435 011	307 984	0.04
400 000	KLEPIERRE SA 2% 12/05/2029	EUR	441 910	347 200	0.05
400 000	KOJAMO OYJ 1.875% 27/05/2027	EUR	430 284	344 100	0.05
161 000	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	162 997	150 955	0.02
500 000	KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	419 605	401 605	0.05
219 000	KONINKLIJKE AHOLD DELHAIZE NV 0.875% 19/09/2024	EUR	228 205	212 717	0.03
100 000	KONINKLIJKE AHOLD DELHAIZE NV 1.75% 02/04/2027	EUR	111 166	95 277	0.01
400 000	KONINKLIJKE DSM NV 0.25% 23/06/2028	EUR	359 388	344 388	0.05
100 000	KONINKLIJKE DSM NV 0.625% 23/06/2032	EUR	103 466	78 032	0.01
800 000	KONINKLIJKE DSM NV 0.75% 28/09/2026	EUR	841 744	739 760	0.10
100 000	KONINKLIJKE DSM NV 1% 09/04/2025	EUR	105 295	96 478	0.01
100 000	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	102 094	95 881	0.01
500 000	KONINKLIJKE KPN NV 0.875% 14/12/2032	EUR	463 656	397 705	0.05
700 000	KONINKLIJKE KPN NV 0.875% 15/11/2033	EUR	655 484	541 905	0.07
100 000	KONINKLIJKE KPN NV 1.125% 11/09/2028	EUR	103 332	91 561	0.01
400 000	KRAFT HEINZ FOODS CO 1.5% 24/05/2024	EUR	404 780	394 608	0.05
600 000	KRAFT HEINZ FOODS CO 2.25% 25/05/2028	EUR	615 030	563 328	0.08
1 326 000	LANXESS AG 0% 08/09/2027	EUR	1 247 282	1 124 223	0.15
38 000	LANXESS AG 1% 07/10/2026	EUR	40 248	35 931	0.00
654 000	LANXESS AG 1.125% 16/05/2025	EUR	661 108	634 269	0.08
500 000	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	500 246	488 405	0.07
1 100 000	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	1 058 005	963 754	0.13
1 586 000	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	1 531 751	1 417 185	0.20
401 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	451 474	406 321	0.05
500 000	LEG IMMOBILIEN SE 0.75% 30/06/2031	EUR	389 855	354 870	0.05
500 000	LEG IMMOBILIEN SE 0.875% 28/11/2027	EUR	511 705	422 395	0.06
100 000	LEG IMMOBILIEN SE 0.875% 30/03/2033	EUR	96 337	65 713	0.01
600 000	LEG IMMOBILIEN SE 1.5% 17/01/2034	EUR	550 063	411 168	0.05
900 000	LEGRAND SA 0.75% 20/05/2030	EUR	918 316	773 757	0.10
100 000	LEGRAND SA 1.875% 06/07/2032	EUR	101 445	89 840	0.01
800 000	LINDE FINANCE BV 0.55% 19/05/2032	EUR	745 340	629 704	0.08
338 000	LINDE FINANCE BV 1% 20/04/2028	EUR	367 529	311 748	0.04
210 000	LINDE INC/CT 1.2% 12/02/2024	EUR	219 893	208 490	0.03
900 000	LINDE INC/CT 1.625% 01/12/2025	EUR	973 486	877 239	0.12
300 000	LINDE PLC 0% 30/09/2026	EUR	301 314	271 551	0.04
300 000	LINDE PLC 0.375% 30/09/2033	EUR	290 084	223 206	0.03
700 000	LINDE PLC 1% 30/09/2051	EUR	574 188	377 496	0.05
683 000	LLOYDS BANK CORPORATE MARKETS PLC 0.375% 28/01/2025	EUR	692 737	650 366	0.09
500 000	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026	EUR	559 575	495 765	0.07
984 000	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	1 121 477	992 246	0.13
293 000	LLOYDS BANKING GROUP PLC FRN 07/09/2028	EUR	302 666	284 995	0.04
473 000	LLOYDS BANKING GROUP PLC FRN 12/11/2025	EUR	477 188	448 082	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	LLOYDS BANKING GROUP PLC 1% 09/11/2023	EUR	102 780	98 300	0.01
198 000	LLOYDS BANKING GROUP PLC 1.5% 12/09/2027	EUR	215 315	182 114	0.02
300 000	LONDON STOCK EXCHANGE GROUP PLC 0.875% 19/09/2024	EUR	303 947	293 289	0.04
629 000	LONDON STOCK EXCHANGE GROUP PLC 1.75% 06/12/2027	EUR	691 667	598 632	0.08
569 000	LONDON STOCK EXCHANGE GROUP PLC 1.75% 19/09/2029	EUR	626 169	525 016	0.07
400 000	L'OREAL SA 0.375% 29/03/2024	EUR	401 124	393 432	0.05
500 000	L'OREAL SA 0.875% 29/06/2026	EUR	502 190	481 425	0.06
714 000	LSEG NETHERLANDS BV 0.25% 06/04/2028	EUR	717 226	619 074	0.08
100 000	LYB INTERNATIONAL FINANCE II BV 0.875% 17/09/2026	EUR	102 933	90 554	0.01
350 000	LYB INTERNATIONAL FINANCE II BV 1.625% 17/09/2031	EUR	381 868	289 734	0.04
393 000	MACQUARIE GROUP LTD 0.625% 03/02/2027	EUR	390 322	347 412	0.05
700 000	MACQUARIE GROUP LTD 0.95% 21/05/2031	EUR	695 373	540 827	0.07
300 000	MAGNA INTERNATIONAL INC 1.5% 25/09/2027	EUR	320 920	278 157	0.04
362 000	MAGNA INTERNATIONAL INC 1.9% 24/11/2023	EUR	381 920	361 710	0.05
200 000	MAPFRE SA FRN 07/09/2048	EUR	207 189	185 076	0.02
100 000	MAPFRE SA FRN 31/03/2047	EUR	114 951	95 636	0.01
800 000	MAPFRE SA 1.625% 19/05/2026	EUR	869 140	770 432	0.10
800 000	MAPFRE SA 2.875% 13/04/2030	EUR	739 902	707 104	0.09
164 000	MARSH & MCLENNAN COS INC 1.349% 21/09/2026	EUR	174 248	154 731	0.02
124 000	MARSH & MCLENNAN COS INC 1.979% 21/03/2030	EUR	138 396	112 323	0.01
1 569 000	MASTERCARD INC 1% 22/02/2029	EUR	1 562 225	1 428 024	0.20
529 000	MCDONALD'S CORP 0.25% 04/10/2028	EUR	467 496	445 127	0.06
900 000	MCDONALD'S CORP 0.875% 04/10/2033	EUR	749 826	674 964	0.09
600 000	MCDONALD'S CORP 1% 15/11/2023	EUR	616 772	595 956	0.08
400 000	MCDONALD'S CORP 1.6% 15/03/2031	EUR	435 906	349 096	0.05
100 000	MCDONALD'S CORP 1.75% 03/05/2028	EUR	110 471	94 313	0.01
400 000	MCDONALD'S CORP 1.875% 26/05/2027	EUR	439 679	387 372	0.05
700 000	MCDONALD'S CORP 2.375% 27/11/2024	EUR	760 685	701 246	0.09
500 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 02/11/2028	EUR	482 609	410 725	0.05
700 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 17/07/2029	EUR	626 917	586 670	0.08
100 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 0.875% 15/01/2026	EUR	99 957	91 452	0.01
250 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	252 963	235 560	0.03
515 000	MERCEDES-BENZ GROUP AG 0.75% 08/02/2030	EUR	504 161	437 760	0.06
276 000	MERCEDES-BENZ GROUP AG 0.75% 10/09/2030	EUR	256 224	230 620	0.03
324 000	MERCEDES-BENZ GROUP AG 1% 15/11/2027	EUR	340 537	297 176	0.04
738 000	MERCEDES-BENZ GROUP AG 1.375% 11/05/2028	EUR	752 256	681 942	0.09
402 000	MERCEDES-BENZ GROUP AG 1.5% 03/07/2029	EUR	440 814	366 720	0.05
302 000	MERCEDES-BENZ GROUP AG 1.875% 08/07/2024	EUR	322 876	302 504	0.04
1 380 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0% 08/02/2024	EUR	1 372 327	1 344 781	0.19
527 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0.25% 06/11/2023	EUR	530 862	518 289	0.07
99 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0.375% 08/11/2026	EUR	99 886	90 642	0.01
449 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0.85% 28/02/2025	EUR	464 447	435 139	0.06
315 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1% 11/11/2025	EUR	328 767	301 584	0.04
214 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.375% 26/06/2026	EUR	228 238	204 828	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
268 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.5% 09/02/2027	EUR	288 674	256 479	0.03
249 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.5% 09/03/2026	EUR	263 065	241 789	0.03
413 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.625% 22/08/2023	EUR	431 042	413 809	0.06
739 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 2% 22/08/2026	EUR	817 603	727 671	0.10
437 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 2.625% 07/04/2025	EUR	483 465	442 152	0.06
199 000	MERCK & CO INC 0.5% 02/11/2024	EUR	205 097	193 518	0.03
686 000	MERCK & CO INC 1.875% 15/10/2026	EUR	734 297	674 386	0.09
650 000	MERCK & CO INC 2.5% 15/10/2034	EUR	803 998	602 160	0.08
800 000	MERCK FINANCIAL SERVICES GMBH 0.005% 15/12/2023	EUR	801 793	786 328	0.10
100 000	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	100 994	94 491	0.01
300 000	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	307 369	272 964	0.04
200 000	MERCK FINANCIAL SERVICES GMBH 0.5% 16/07/2028	EUR	207 512	177 880	0.02
200 000	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031	EUR	214 325	170 162	0.02
300 000	MERCK KGAA FRN 09/09/2080	EUR	304 684	260 637	0.03
200 000	MERCK KGAA FRN 25/06/2079 (ISIN XS2011260531)	EUR	202 196	187 376	0.02
300 000	MERCK KGAA FRN 25/06/2079 (ISIN XS2011260705)	EUR	309 678	255 201	0.03
400 000	MERLIN PROPERTIES SOCIMI SA 1.375% 01/06/2030	EUR	396 996	317 820	0.04
600 000	MERLIN PROPERTIES SOCIMI SA 1.75% 26/05/2025	EUR	633 817	579 966	0.08
200 000	MERLIN PROPERTIES SOCIMI SA 1.875% 04/12/2034	EUR	200 197	144 100	0.02
100 000	MICROSOFT CORP 2.625% 02/05/2033	EUR	132 359	100 962	0.01
1 416 000	MICROSOFT CORP 3.125% 06/12/2028	EUR	1 749 092	1 486 997	0.21
511 000	mitsubishi UFJ FINANCIAL GROUP INC FRN 08/06/2027	EUR	514 112	454 821	0.06
471 000	mitsubishi UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	469 570	452 706	0.06
238 000	mitsubishi UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	248 937	200 049	0.03
246 000	mitsubishi UFJ FINANCIAL GROUP INC 0.978% 09/06/2024	EUR	254 650	241 343	0.03
1 173 000	MIZUHO FINANCIAL GROUP INC FRN 06/09/2029	EUR	1 081 360	963 244	0.13
207 000	MIZUHO FINANCIAL GROUP INC 0.118% 06/09/2024	EUR	207 730	197 213	0.03
500 000	MIZUHO FINANCIAL GROUP INC 0.184% 13/04/2026	EUR	463 150	445 945	0.06
200 000	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	190 070	184 156	0.02
330 000	MIZUHO FINANCIAL GROUP INC 0.402% 06/09/2029	EUR	330 134	260 750	0.03
338 000	MIZUHO FINANCIAL GROUP INC 0.523% 10/06/2024	EUR	344 002	327 600	0.04
500 000	MIZUHO FINANCIAL GROUP INC 0.693% 07/10/2030	EUR	507 153	386 695	0.05
528 000	MIZUHO FINANCIAL GROUP INC 0.843% 12/04/2033	EUR	521 495	383 867	0.05
200 000	MIZUHO FINANCIAL GROUP INC 1.02% 11/10/2023	EUR	200 966	198 042	0.03
100 000	MIZUHO FINANCIAL GROUP INC 1.598% 10/04/2028	EUR	109 829	90 312	0.01
700 000	MIZUHO FINANCIAL GROUP INC 1.631% 08/04/2027	EUR	671 093	647 171	0.09
600 000	MMS USA HOLDINGS INC 1.25% 13/06/2028	EUR	642 588	530 958	0.07
200 000	MOLNLYCKE HOLDING AB 0.875% 05/09/2029	EUR	205 715	166 068	0.02
100 000	MOLNLYCKE HOLDING AB 1.75% 28/02/2024	EUR	105 709	99 423	0.01
500 000	MOLNLYCKE HOLDING AB 1.875% 28/02/2025	EUR	511 629	489 855	0.07
772 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0% 22/09/2026	EUR	732 206	690 647	0.09
300 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.25% 09/09/2029	EUR	295 107	243 654	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.375% 22/09/2029	EUR	505 125	411 475	0.05
200 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.625% 09/09/2032	EUR	174 429	153 860	0.02
555 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.875% 01/10/2031	EUR	551 304	452 020	0.06
300 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 1.25% 09/09/2041	EUR	286 235	187 878	0.03
694 000	MONDELEZ INTERNATIONAL INC 0.25% 17/03/2028	EUR	638 904	597 735	0.08
179 000	MONDELEZ INTERNATIONAL INC 0.75% 17/03/2033	EUR	173 596	134 450	0.02
172 000	MONDELEZ INTERNATIONAL INC 1.375% 17/03/2041	EUR	169 028	109 461	0.01
600 000	MONDELEZ INTERNATIONAL INC 1.625% 08/03/2027	EUR	628 846	571 254	0.08
336 000	MONDI FINANCE EUROPE GMBH 2.375% 01/04/2028	EUR	366 780	301 261	0.04
249 000	MONDI FINANCE PLC 1.5% 15/04/2024	EUR	254 679	243 398	0.03
846 000	MONDI FINANCE PLC 1.625% 27/04/2026	EUR	884 396	779 259	0.10
968 000	MOODY'S CORP 0.95% 25/02/2030	EUR	959 118	835 065	0.11
368 000	MOODY'S CORP 1.75% 09/03/2027	EUR	385 358	353 155	0.05
631 000	MORGAN STANLEY FRN 07/02/2031	EUR	622 269	504 724	0.07
1 000 000	MORGAN STANLEY FRN 07/05/2032	EUR	1 005 080	948 230	0.13
1 098 000	MORGAN STANLEY FRN 23/10/2026	EUR	1 126 782	1 042 090	0.14
937 000	MORGAN STANLEY FRN 26/07/2024	EUR	956 493	923 067	0.12
700 000	MORGAN STANLEY FRN 26/10/2029	EUR	702 022	586 733	0.08
1 026 000	MORGAN STANLEY FRN 29/04/2033	EUR	1 015 039	808 314	0.11
1 280 000	MORGAN STANLEY FRN 29/10/2027	EUR	1 245 733	1 137 933	0.15
495 000	MORGAN STANLEY 1.375% 27/10/2026	EUR	515 757	462 419	0.06
547 000	MORGAN STANLEY 1.75% 11/03/2024	EUR	579 789	543 636	0.07
586 000	MORGAN STANLEY 1.75% 30/01/2025	EUR	620 054	574 257	0.08
989 000	MORGAN STANLEY 1.875% 27/04/2027	EUR	1 098 942	928 938	0.12
962 000	MOTABILITY OPERATIONS GROUP PLC - EMTN - 0.875% 14/03/2025	EUR	986 186	929 533	0.12
200 000	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	202 632	164 074	0.02
300 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	298 561	229 692	0.03
400 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	353 936	287 544	0.04
1 000 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2049	EUR	1 135 581	929 960	0.12
150 000	NASDAQ INC 0.875% 13/02/2030	EUR	152 627	121 595	0.02
401 000	NASDAQ INC 0.9% 30/07/2033	EUR	395 150	294 053	0.04
101 000	NASDAQ INC 1.75% 28/03/2029	EUR	109 303	89 506	0.01
300 000	NATIONAL AUSTRALIA BANK LTD 0.25% 20/05/2024	EUR	305 278	291 336	0.04
59 000	NATIONAL AUSTRALIA BANK LTD 0.625% 10/11/2023	EUR	60 494	58 178	0.01
712 000	NATIONAL AUSTRALIA BANK LTD 0.625% 30/08/2023	EUR	729 194	706 340	0.09
506 000	NATIONAL AUSTRALIA BANK LTD 1.125% 20/05/2031	EUR	499 497	432 478	0.06
132 000	NATIONAL AUSTRALIA BANK LTD 1.25% 18/05/2026	EUR	141 047	126 474	0.02
700 000	NATIONAL AUSTRALIA BANK LTD 1.375% 30/08/2028	EUR	755 172	642 096	0.09
267 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	263 329	252 590	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.823% 07/07/2032	EUR	324 328	305 860	0.04
194 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.872% 26/11/2040	EUR	190 080	113 438	0.02
699 000	NATIONAL GRID NORTH AMERICA INC 0.75% 08/08/2023	EUR	712 701	689 780	0.09
200 000	NATIONAL GRID NORTH AMERICA INC 1% 12/07/2024	EUR	200 422	194 646	0.03
424 000	NATIONAL GRID PLC 0.553% 18/09/2029	EUR	394 577	344 619	0.05
400 000	NATIONAL GRID PLC 0.75% 01/09/2033	EUR	394 345	288 944	0.04
400 000	NATIONAL GRID PLC 3.245% 30/03/2034	EUR	394 368	372 584	0.05
500 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 0.375% 26/02/2025	EUR	505 896	474 480	0.06
700 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 0.5% 21/09/2028	EUR	678 953	584 745	0.08
203 000	NATIONWIDE BUILDING SOCIETY FRN 08/03/2026	EUR	214 629	194 454	0.03
753 000	NATIONWIDE BUILDING SOCIETY FRN 25/07/2029	EUR	765 719	724 469	0.10
400 000	NATIONWIDE BUILDING SOCIETY 0.25% 14/09/2028	EUR	380 346	335 416	0.04
300 000	NATIONWIDE BUILDING SOCIETY 0.25% 22/07/2025	EUR	304 135	281 583	0.04
143 000	NATIONWIDE BUILDING SOCIETY 1.25% 03/03/2025	EUR	150 313	139 863	0.02
838 000	NATWEST GROUP PLC FRN 02/03/2026	EUR	882 875	804 212	0.11
149 000	NATWEST GROUP PLC FRN 04/03/2025	EUR	157 122	147 179	0.02
500 000	NATWEST GROUP PLC FRN 14/09/2029	EUR	488 637	408 705	0.05
400 000	NATWEST GROUP PLC FRN 14/09/2032	EUR	391 003	325 824	0.04
196 000	NATWEST GROUP PLC FRN 15/11/2025	EUR	198 344	186 388	0.02
644 000	NATWEST GROUP PLC FRN 26/02/2030	EUR	644 731	522 722	0.07
799 000	NATWEST MARKETS PLC 1% 28/05/2024	EUR	823 976	781 965	0.10
290 000	NATWEST MARKETS PLC 1.125% 14/06/2023	EUR	297 321	289 379	0.04
777 000	NATWEST MARKETS PLC 1.375% 02/03/2027	EUR	773 344	717 171	0.10
1 299 000	NATWEST MARKETS PLC 2.75% 02/04/2025	EUR	1 412 250	1 305 625	0.17
200 000	NESTLE FINANCE INTERNATIONAL LTD 0% 03/03/2033	EUR	170 426	149 662	0.02
952 000	NESTLE FINANCE INTERNATIONAL LTD 0% 03/12/2025	EUR	928 085	891 510	0.12
13 000	NESTLE FINANCE INTERNATIONAL LTD 0% 12/11/2024	EUR	13 109	12 522	0.00
1 490 000	NESTLE FINANCE INTERNATIONAL LTD 0% 14/06/2026	EUR	1 430 048	1 373 913	0.19
523 000	NESTLE FINANCE INTERNATIONAL LTD 0.125% 12/11/2027	EUR	515 267	468 414	0.06
610 000	NESTLE FINANCE INTERNATIONAL LTD 0.25% 14/06/2029	EUR	613 935	529 199	0.07
316 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 12/05/2032	EUR	321 569	254 285	0.03
109 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 18/01/2024	EUR	111 125	107 378	0.01
448 000	NESTLE FINANCE INTERNATIONAL LTD 0.625% 14/02/2034	EUR	459 084	349 418	0.05
350 000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 14/06/2041	EUR	319 543	229 905	0.03
400 000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027	EUR	399 168	377 492	0.05
428 000	NESTLE FINANCE INTERNATIONAL LTD 1.125% 01/04/2026	EUR	456 578	415 181	0.06
370 000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 02/11/2029	EUR	417 212	340 256	0.05
400 000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 29/03/2031	EUR	401 668	356 384	0.05
400 000	NESTLE FINANCE INTERNATIONAL LTD 1.5% 29/03/2035	EUR	401 568	339 152	0.05
58 000	NESTLE FINANCE INTERNATIONAL LTD 1.75% 02/11/2037	EUR	72 386	48 533	0.01
456 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	472 139	443 843	0.06
800 000	NIBC BANK NV 0.25% 09/09/2026	EUR	764 610	686 480	0.09
600 000	NIBC BANK NV 0.875% 08/07/2025	EUR	604 654	559 266	0.07
600 000	NIBC BANK NV 2% 09/04/2024	EUR	617 440	594 342	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
540 000	NN GROUP NV FRN PERPETUAL (ISIN XS1028950290)	EUR	602 183	520 393	0.07
800 000	NN GROUP NV FRN PERPETUAL (ISIN XS1076781589)	EUR	840 400	782 104	0.10
294 000	NN GROUP NV FRN 08/04/2044	EUR	325 287	292 692	0.04
363 000	NN GROUP NV FRN 13/01/2048	EUR	420 204	349 191	0.05
807 000	NN GROUP NV 1.625% 01/06/2027	EUR	869 107	766 061	0.10
100 000	NORDEA BANK ABP 0.375% 28/05/2026	EUR	102 912	92 650	0.01
1 208 000	NORDEA BANK ABP 0.5% 14/05/2027	EUR	1 206 558	1 088 770	0.15
400 000	NORDEA BANK ABP 0.875% 26/06/2023	EUR	410 664	398 036	0.05
500 000	NORDEA BANK ABP 1.125% 12/02/2025	EUR	529 206	487 805	0.07
500 000	NORDEA BANK ABP 1.125% 16/02/2027	EUR	491 762	460 175	0.06
800 000	NORDEA BANK ABP 1.125% 27/09/2027	EUR	864 677	736 952	0.10
1 748 000	NOVARTIS FINANCE SA 0% 23/09/2028	EUR	1 666 347	1 503 349	0.21
400 000	NOVARTIS FINANCE SA 0.125% 20/09/2023	EUR	405 724	394 864	0.05
683 000	NOVARTIS FINANCE SA 0.5% 14/08/2023	EUR	696 991	679 107	0.09
550 000	NOVARTIS FINANCE SA 1.125% 30/09/2027	EUR	592 721	522 385	0.07
100 000	NOVARTIS FINANCE SA 1.375% 14/08/2030	EUR	113 295	90 983	0.01
149 000	NOVARTIS FINANCE SA 1.7% 14/08/2038	EUR	181 481	121 980	0.02
600 000	NOVO NORDISK FINANCE NETHERLANDS BV 0% 04/06/2024	EUR	604 944	583 068	0.08
1 000 000	NOVO NORDISK FINANCE NETHERLANDS BV 1.375% 31/03/2030	EUR	954 470	919 320	0.12
544 000	NTT FINANCE CORP - REGS - 0.01% 03/03/2025	EUR	536 525	515 565	0.07
876 000	NTT FINANCE CORP - REGS - 0.342% 03/03/2030	EUR	876 105	730 207	0.10
400 000	NYKREDIT REALKREDIT AS 0.125% 10/07/2024	EUR	400 429	382 252	0.05
600 000	NYKREDIT REALKREDIT AS 0.25% 13/01/2026	EUR	565 108	542 226	0.07
818 000	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	EUR	797 516	685 075	0.09
173 000	NYKREDIT REALKREDIT AS 0.625% 17/01/2025	EUR	171 520	164 900	0.02
150 000	NYKREDIT REALKREDIT AS 0.75% 20/01/2027	EUR	153 646	133 782	0.02
300 000	NYKREDIT REALKREDIT AS 0.875% 17/01/2024	EUR	307 585	293 622	0.04
828 000	OP CORPORATE BANK PLC FRN 09/06/2030	EUR	849 083	769 941	0.10
567 000	OP CORPORATE BANK PLC 0.1% 16/11/2027	EUR	562 235	489 151	0.07
399 000	OP CORPORATE BANK PLC 0.125% 01/07/2024	EUR	402 667	386 080	0.05
700 000	OP CORPORATE BANK PLC 0.375% 08/12/2028	EUR	690 573	569 926	0.08
200 000	OP CORPORATE BANK PLC 0.375% 16/06/2028	EUR	180 946	166 292	0.02
196 000	OP CORPORATE BANK PLC 0.375% 19/06/2024	EUR	198 268	188 466	0.03
424 000	OP CORPORATE BANK PLC 0.375% 26/02/2024	EUR	427 292	414 774	0.06
420 000	OP CORPORATE BANK PLC 0.375% 29/08/2023	EUR	427 250	415 145	0.06
517 000	OP CORPORATE BANK PLC 0.5% 12/08/2025	EUR	529 643	490 788	0.07
349 000	OP CORPORATE BANK PLC 0.6% 18/01/2027	EUR	328 635	310 575	0.04
565 000	OP CORPORATE BANK PLC 0.625% 12/11/2029	EUR	578 180	452 994	0.06
300 000	ORANGE SA FRN PERPETUAL (ISIN FR0013413887)	EUR	314 332	280 068	0.04
200 000	ORANGE SA FRN PERPETUAL (ISIN FR0013447877)	EUR	205 429	171 716	0.02
500 000	ORANGE SA FRN PERPETUAL (ISIN FR00140005L7)	EUR	475 606	400 165	0.05
100 000	ORANGE SA FRN PERPETUAL (ISIN FR0014003B55)	EUR	98 403	74 535	0.01
410 000	ORANGE SA FRN PERPETUAL (ISIN XS1028599287)	EUR	463 681	413 005	0.06
817 000	ORANGE SA FRN PERPETUAL (ISIN XS1115498260)	EUR	938 537	825 170	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
700 000	ORANGE SA 0% 04/09/2026	EUR	681 384	632 723	0.08
300 000	ORANGE SA 0.125% 16/09/2029	EUR	288 592	249 387	0.03
600 000	ORANGE SA 0.5% 04/09/2032	EUR	607 609	468 822	0.06
200 000	ORANGE SA 0.625% 16/12/2033	EUR	148 748	151 000	0.02
700 000	ORANGE SA 0.75% 11/09/2023	EUR	716 725	696 206	0.09
300 000	ORANGE SA 0.875% 03/02/2027	EUR	315 734	279 249	0.04
400 000	ORANGE SA 1% 12/05/2025	EUR	420 166	386 888	0.05
200 000	ORANGE SA 1% 12/09/2025	EUR	210 029	192 208	0.03
400 000	ORANGE SA 1.125% 15/07/2024	EUR	416 426	394 252	0.05
300 000	ORANGE SA 1.25% 07/07/2027	EUR	324 482	281 859	0.04
400 000	ORANGE SA 1.375% 04/09/2049	EUR	402 856	271 004	0.04
300 000	ORANGE SA 1.375% 16/01/2030	EUR	284 041	271 869	0.04
400 000	ORANGE SA 1.375% 20/03/2028	EUR	439 718	372 088	0.05
500 000	ORANGE SA 1.5% 09/09/2027	EUR	523 303	474 270	0.06
600 000	ORANGE SA 1.625% 07/04/2032	EUR	646 001	530 724	0.07
500 000	ORANGE SA 1.875% 12/09/2030	EUR	576 611	462 760	0.06
600 000	ORANGE SA 2% 15/01/2029	EUR	686 826	573 828	0.08
400 000	ORANGE SA 3.125% 09/01/2024	EUR	434 049	409 108	0.05
837 000	ORANGE SA 8.125% 28/01/2033	EUR	1 555 580	1 185 795	0.16
239 000	PEPSICO INC 0.25% 06/05/2024	EUR	242 020	233 940	0.03
674 000	PEPSICO INC 0.4% 09/10/2032	EUR	667 628	519 519	0.07
602 000	PEPSICO INC 0.5% 06/05/2028	EUR	618 957	536 942	0.07
100 000	PEPSICO INC 0.75% 18/03/2027	EUR	105 251	93 246	0.01
178 000	PEPSICO INC 0.875% 16/10/2039	EUR	186 200	117 815	0.02
313 000	PEPSICO INC 0.875% 18/07/2028	EUR	333 315	283 487	0.04
344 000	PEPSICO INC 1.05% 09/10/2050	EUR	353 673	200 772	0.03
100 000	PEPSICO INC 1.125% 18/03/2031	EUR	109 756	86 984	0.01
444 000	PEPSICO INC 2.625% 28/04/2026	EUR	492 341	453 129	0.06
800 000	PPG INDUSTRIES INC 0.875% 03/11/2025	EUR	832 811	749 576	0.10
649 000	PROCTER & GAMBLE CO 0.35% 05/05/2030	EUR	591 180	549 502	0.07
176 000	PROCTER & GAMBLE CO 0.625% 30/10/2024	EUR	181 533	172 110	0.02
455 000	PROCTER & GAMBLE CO 1.125% 02/11/2023	EUR	470 530	454 090	0.06
407 000	PROCTER & GAMBLE CO 1.2% 30/10/2028	EUR	448 994	380 529	0.05
100 000	PROCTER & GAMBLE CO 1.25% 25/10/2029	EUR	109 116	92 600	0.01
350 000	PROCTER & GAMBLE CO 1.875% 30/10/2038	EUR	440 708	292 460	0.04
413 000	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	528 338	462 366	0.06
402 000	PROLOGIS EURO FINANCE LLC 0.25% 10/09/2027	EUR	407 974	344 623	0.05
1 179 000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	1 168 505	1 005 227	0.13
400 000	PROLOGIS EURO FINANCE LLC 0.5% 16/02/2032	EUR	391 548	294 492	0.04
300 000	PROLOGIS EURO FINANCE LLC 0.625% 10/09/2031	EUR	303 347	229 116	0.03
155 000	PROLOGIS EURO FINANCE LLC 1% 06/02/2035	EUR	156 164	108 257	0.01
100 000	PROLOGIS EURO FINANCE LLC 1% 16/02/2041	EUR	96 951	59 379	0.01
400 000	PROLOGIS EURO FINANCE LLC 1.5% 10/09/2049	EUR	392 427	226 228	0.03
100 000	PROLOGIS EURO FINANCE LLC 1.875% 05/01/2029	EUR	112 235	90 915	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
871 000	PROLOGIS LP 3% 02/06/2026	EUR	980 661	877 019	0.12
300 000	PUBLICIS GROUPE SA 0.5% 03/11/2023	EUR	304 783	295 305	0.04
251 000	PVH CORP - REGS - 3.125% 15/12/2027	EUR	271 857	236 638	0.03
1 007 000	PVH CORP - REGS - 3.625% 15/07/2024	EUR	1 075 518	1 016 838	0.14
200 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	202 474	164 680	0.02
500 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	480 210	352 800	0.05
100 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 18/06/2032	EUR	104 690	79 084	0.01
400 000	RAIFFEISEN BANK INTERNATIONAL AG 0.25% 22/01/2025	EUR	382 306	370 416	0.05
100 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	97 093	86 996	0.01
600 000	RAIFFEISEN BANK INTERNATIONAL AG 6% 16/10/2023	EUR	604 984	609 006	0.08
300 000	RCI BANQUE SA - EMTN - 1.625% 11/04/2025	EUR	291 474	284 679	0.04
600 000	RCI BANQUE SA 0.5% 14/07/2025	EUR	557 776	540 534	0.07
300 000	RCI BANQUE SA 0.5% 15/09/2023	EUR	296 301	291 915	0.04
370 000	RCI BANQUE SA 1.125% 15/01/2027	EUR	330 814	318 333	0.04
400 000	RCI BANQUE SA 1.625% 26/05/2026	EUR	373 701	359 728	0.05
400 000	RCI BANQUE SA 2% 11/07/2024	EUR	399 296	392 348	0.05
1 273 000	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV - REGS - 0.375% 19/05/2026	EUR	1 298 366	1 181 026	0.16
769 000	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV - REGS - 0.75% 19/05/2030	EUR	769 717	651 435	0.09
200 000	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	194 336	179 366	0.02
100 000	RED ELECTRICA FINANCIACIONES SAU 0.5% 24/05/2033	EUR	98 304	79 918	0.01
200 000	RED ELECTRICA FINANCIACIONES SAU 1% 21/04/2026	EUR	208 574	192 672	0.03
300 000	RED ELECTRICA FINANCIACIONES SAU 1.125% 24/04/2025	EUR	313 607	293 823	0.04
100 000	RED ELECTRICA FINANCIACIONES SAU 1.25% 13/03/2027	EUR	107 809	96 066	0.01
800 000	RELX CAPITAL INC 1.3% 12/05/2025	EUR	807 640	777 280	0.10
200 000	RELX FINANCE BV 0% 18/03/2024	EUR	200 824	193 526	0.03
150 000	RELX FINANCE BV 0.875% 10/03/2032	EUR	155 926	120 318	0.02
100 000	RELX FINANCE BV 1% 22/03/2024	EUR	103 595	98 342	0.01
326 000	RELX FINANCE BV 1.375% 12/05/2026	EUR	348 364	312 595	0.04
500 000	REN FINANCE BV 1.75% 01/06/2023	EUR	523 523	500 815	0.07
335 000	REN FINANCE BV 2.5% 12/02/2025	EUR	371 715	335 188	0.04
136 000	RENTOKIL INITIAL PLC 0.5% 14/10/2028	EUR	136 726	112 148	0.01
100 000	RENTOKIL INITIAL PLC 0.875% 30/05/2026	EUR	104 118	91 498	0.01
316 000	ROCHE FINANCE EUROPE BV 0.875% 25/02/2025	EUR	331 437	311 146	0.04
200 000	ROYAL BANK OF CANADA 0.125% 23/07/2024	EUR	198 354	192 082	0.03
484 000	ROYAL MAIL PLC 2.375% 29/07/2024	EUR	503 424	482 442	0.06
200 000	SAGAX EURO MTN NL BV 1% 17/05/2029	EUR	147 262	147 476	0.02
800 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1% 12/08/2027	EUR	809 013	512 344	0.07
468 000	SAMPO OYJ FRN 03/09/2052	EUR	470 617	365 176	0.05
100 000	SAMPO OYJ FRN 23/05/2049	EUR	114 586	90 907	0.01
570 000	SAMPO OYJ 1.625% 21/02/2028	EUR	624 789	537 339	0.07
500 000	SANOFI 0.5% 13/01/2027	EUR	512 305	466 210	0.06
300 000	SANOFI 0.625% 05/04/2024	EUR	305 844	295 968	0.04
1 200 000	SANOFI 0.875% 06/04/2025	EUR	1 184 616	1 173 408	0.16

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	SANOFI 0.875% 21/03/2029	EUR	524 177	453 335	0.06
100 000	SANOFI 1% 01/04/2025	EUR	103 617	98 107	0.01
500 000	SANOFI 1% 21/03/2026	EUR	521 560	482 800	0.06
300 000	SANOFI 1.125% 05/04/2028	EUR	318 654	282 543	0.04
800 000	SANOFI 1.375% 21/03/2030	EUR	867 920	735 560	0.10
500 000	SANOFI 1.5% 01/04/2030	EUR	550 120	459 730	0.06
600 000	SANOFI 1.5% 22/09/2025	EUR	634 890	592 530	0.08
800 000	SANOFI 1.75% 10/09/2026	EUR	856 480	791 200	0.11
900 000	SANOFI 1.875% 21/03/2038	EUR	980 667	756 414	0.10
700 000	SANOFI 2.5% 14/11/2023	EUR	720 728	710 689	0.09
200 000	SANTANDER CONSUMER BANK AS 0.125% 11/09/2024	EUR	200 955	190 670	0.03
300 000	SANTANDER CONSUMER BANK AS 0.125% 14/04/2026	EUR	270 369	272 010	0.04
200 000	SANTANDER CONSUMER BANK AS 0.125% 25/02/2025	EUR	197 002	187 884	0.03
300 000	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	304 474	284 151	0.04
600 000	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	600 557	579 192	0.08
400 000	SANTANDER CONSUMER FINANCE SA 0.5% 14/11/2026	EUR	401 692	360 780	0.05
600 000	SANTANDER CONSUMER FINANCE SA 1% 27/02/2024	EUR	611 600	590 010	0.08
1 000 000	SANTANDER CONSUMER FINANCE SA 1.125% 09/10/2023	EUR	1 036 653	991 280	0.13
535 000	SANTANDER UK GROUP HOLDINGS PLC FRN 13/09/2029	EUR	528 235	437 689	0.06
695 000	SANTANDER UK GROUP HOLDINGS PLC FRN 28/02/2025	EUR	700 290	670 557	0.09
808 000	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	830 167	801 641	0.11
300 000	SAP SE 0.125% 18/05/2026	EUR	299 763	278 205	0.04
400 000	SAP SE 0.375% 18/05/2029	EUR	393 713	346 928	0.05
400 000	SAP SE 0.75% 10/12/2024	EUR	412 925	391 220	0.05
249 000	SAP SE 1% 01/04/2025	EUR	260 580	243 973	0.03
700 000	SAP SE 1.25% 10/03/2028	EUR	754 507	657 601	0.09
600 000	SAP SE 1.625% 10/03/2031	EUR	679 319	550 464	0.07
426 000	SAP SE 1.75% 22/02/2027	EUR	475 033	418 030	0.06
764 000	SBB TREASURY OYJ 0.75% 14/12/2028	EUR	748 056	453 434	0.06
350 000	SBB TREASURY OYJ 1.125% 26/11/2029	EUR	342 168	207 823	0.03
639 000	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2 1.75% 11/04/2028	EUR	644 483	570 538	0.08
645 000	SCENTRE GROUP TRUST 2 3.25% 11/09/2023	EUR	691 697	653 708	0.09
300 000	SCHNEIDER ELECTRIC SE 0% 12/06/2023	EUR	302 188	296 544	0.04
200 000	SCHNEIDER ELECTRIC SE 0.25% 09/09/2024	EUR	203 692	193 862	0.03
100 000	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	102 018	85 774	0.01
500 000	SCHNEIDER ELECTRIC SE 0.875% 11/03/2025	EUR	521 806	485 855	0.06
200 000	SCHNEIDER ELECTRIC SE 0.875% 13/12/2026	EUR	212 086	188 492	0.03
100 000	SCHNEIDER ELECTRIC SE 1% 09/04/2027	EUR	107 123	94 045	0.01
200 000	SCHNEIDER ELECTRIC SE 1.375% 21/06/2027	EUR	219 154	190 548	0.03
600 000	SCHNEIDER ELECTRIC SE 1.5% 08/09/2023	EUR	621 060	601 560	0.08
100 000	SCHNEIDER ELECTRIC SE 1.5% 15/01/2028	EUR	102 803	95 080	0.01
300 000	SCOR SE FRN 08/06/2046	EUR	332 676	286 800	0.04
600 000	SEGRO CAPITAL SARL 1.875% 23/03/2030	EUR	574 556	524 004	0.07
568 000	SES SA 0.875% 04/11/2027	EUR	580 213	494 541	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
50 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 05/09/2024	EUR	50 531	48 351	0.01
300 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 20/02/2026	EUR	303 825	277 671	0.04
950 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.125% 05/09/2029	EUR	926 501	794 295	0.11
400 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 05/06/2024	EUR	405 155	390 380	0.05
300 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 20/02/2029	EUR	308 060	256 977	0.03
449 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.3% 28/02/2024	EUR	454 795	442 382	0.06
700 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 05/06/2026	EUR	714 093	653 352	0.09
754 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 06/09/2023	EUR	767 945	747 825	0.10
488 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 05/09/2034	EUR	497 926	361 750	0.05
300 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 20/02/2032	EUR	290 571	242 343	0.03
364 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.9% 28/02/2028	EUR	390 121	334 833	0.04
212 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1% 06/09/2027	EUR	228 206	198 116	0.03
434 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.25% 28/02/2031	EUR	486 257	387 093	0.05
718 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	799 038	658 686	0.09
237 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 28/02/2039	EUR	274 268	188 569	0.03
976 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.875% 10/03/2028	EUR	1 136 898	985 340	0.13
599 000	SIGNIFY NV 2% 11/05/2024	EUR	624 199	589 194	0.08
900 000	SIGNIFY NV 2.375% 11/05/2027	EUR	993 828	853 164	0.11
201 000	SIKA CAPITAL BV 0.875% 29/04/2027	EUR	197 773	184 852	0.02
476 000	SIKA CAPITAL BV 1.5% 29/04/2031	EUR	459 647	415 562	0.06
1 100 000	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/10/2028	EUR	1 120 805	1 077 010	0.14
575 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 11/02/2027	EUR	580 489	509 197	0.07
1 200 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 21/06/2028	EUR	1 168 010	1 006 980	0.13
200 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.625% 12/11/2029	EUR	203 547	163 334	0.02
600 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 09/08/2027	EUR	556 156	532 860	0.07
500 000	SKY LTD 2.25% 17/11/2025	EUR	547 379	500 125	0.07
600 000	SKY LTD 2.5% 15/09/2026	EUR	671 578	601 794	0.08
1 115 000	SMURFIT KAPPA ACQUISITIONS ULC 2.875% 15/01/2026	EUR	1 170 518	1 097 851	0.15
100 000	SMURFIT KAPPA TREASURY ULC 0.5% 22/09/2029	EUR	99 713	79 649	0.01
265 000	SMURFIT KAPPA TREASURY ULC 1% 22/09/2033	EUR	241 047	188 836	0.03
1 000 000	SMURFIT KAPPA TREASURY ULC 1.5% 15/09/2027	EUR	1 042 198	891 760	0.12
657 000	SNAM SPA 0% 07/12/2028	EUR	586 721	531 710	0.07
213 000	SNAM SPA 0% 12/05/2024	EUR	211 601	206 646	0.03
359 000	SNAM SPA 0% 15/08/2025	EUR	351 502	332 387	0.04
299 000	SNAM SPA 0.75% 17/06/2030	EUR	298 960	239 003	0.03
1 545 000	SNAM SPA 0.75% 20/06/2029	EUR	1 525 115	1 282 319	0.17
857 000	SNAM SPA 0.875% 25/10/2026	EUR	855 883	792 228	0.11
254 000	SNAM SPA 1% 12/09/2034	EUR	266 054	177 198	0.02
250 000	SNAM SPA 1.25% 28/08/2025	EUR	263 910	240 980	0.03
175 000	SNAM SPA 1.375% 25/10/2027	EUR	190 265	162 873	0.02
900 000	SOCIETE DES AUTOROUTES PARIS-RHIN-RHONE 1.875% 15/01/2025	EUR	970 729	893 952	0.12
300 000	SOCIETE FONCIERE LYONNAISE SA 0.5% 21/04/2028	EUR	260 199	246 582	0.03
100 000	SOCIETE FONCIERE LYONNAISE SA 1.5% 05/06/2027	EUR	105 370	91 951	0.01
300 000	SOCIETE FONCIERE LYONNAISE SA 1.5% 29/05/2025	EUR	303 231	287 220	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	SOCIETE GENERALE SA FRN 02/12/2027	EUR	366 948	352 952	0.05
400 000	SOCIETE GENERALE SA FRN 12/06/2029	EUR	375 821	329 564	0.04
400 000	SOCIETE GENERALE SA FRN 21/04/2026	EUR	400 537	378 804	0.05
300 000	SOCIETE GENERALE SA FRN 22/09/2028	EUR	305 236	261 480	0.03
700 000	SOCIETE GENERALE SA FRN 24/11/2030	EUR	659 730	612 129	0.08
700 000	SOCIETE GENERALE SA FRN 30/05/2025	EUR	699 076	691 222	0.09
600 000	SOCIETE GENERALE SA FRN 30/06/2031	EUR	601 005	512 496	0.07
100 000	SOCIETE GENERALE SA 0.125% 18/02/2028	EUR	99 154	85 534	0.01
1 000 000	SOCIETE GENERALE SA 0.125% 24/02/2026	EUR	1 009 588	914 870	0.12
300 000	SOCIETE GENERALE SA 0.75% 25/01/2027	EUR	294 375	265 137	0.04
300 000	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	307 077	273 096	0.04
300 000	SOCIETE GENERALE SA 0.875% 24/09/2029	EUR	304 583	242 694	0.03
900 000	SOCIETE GENERALE SA 1.125% 23/01/2025	EUR	925 454	866 808	0.12
600 000	SOCIETE GENERALE SA 1.25% 12/06/2030	EUR	625 450	487 134	0.06
1 800 000	SOCIETE GENERALE SA 1.25% 15/02/2024	EUR	1 860 127	1 772 226	0.25
800 000	SOCIETE GENERALE SA 1.375% 13/01/2028	EUR	842 124	711 632	0.09
700 000	SOCIETE GENERALE SA 1.75% 22/03/2029	EUR	766 697	611 030	0.08
600 000	SOCIETE GENERALE SA 2.125% 27/09/2028	EUR	668 276	544 440	0.07
800 000	SOCIETE GENERALE SA 2.625% 27/02/2025	EUR	841 697	778 960	0.10
700 000	SOCIETE GENERALE SA 2.625% 30/05/2029	EUR	697 158	673 225	0.09
500 000	SODEXO SA 0.75% 14/04/2027	EUR	466 080	453 145	0.06
600 000	SODEXO SA 1% 27/04/2029	EUR	536 842	518 274	0.07
400 000	SOLVAY SA 2.75% 02/12/2027	EUR	468 467	380 748	0.05
622 000	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	582 136	531 511	0.07
191 000	SPAREBANK 1 SMN 0.125% 11/09/2026	EUR	191 772	173 927	0.02
399 000	SPAREBANK 1 SMN 0.75% 03/07/2023	EUR	408 156	396 319	0.05
160 000	STANDARD CHARTERED PLC FRN 03/10/2027	EUR	171 118	147 589	0.02
632 000	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	668 960	595 331	0.08
655 000	STANDARD CHARTERED PLC FRN 23/09/2031	EUR	657 594	563 176	0.08
286 000	STANDARD CHARTERED PLC FRN 27/01/2028	EUR	291 187	251 154	0.03
464 000	STANDARD CHARTERED PLC 0.9% 02/07/2027	EUR	466 371	419 516	0.06
230 000	STANDARD CHARTERED PLC 3.125% 19/11/2024	EUR	242 033	228 176	0.03
239 000	STORA ENSO OYJ 0.625% 02/12/2030	EUR	236 037	186 984	0.02
200 000	SUEZ SA FRN PERPETUAL (ISIN FR0013252061)	EUR	195 862	190 362	0.03
300 000	SUEZ SA FRN PERPETUAL (ISIN FR0013445335)	EUR	287 592	250 665	0.03
100 000	SUEZ SA 0% 09/06/2026	EUR	99 514	90 763	0.01
400 000	SUEZ SA 0.5% 14/10/2031	EUR	397 561	313 152	0.04
800 000	SUEZ SA 1.25% 02/04/2027	EUR	835 330	752 768	0.10
300 000	SUEZ SA 1.25% 14/05/2035	EUR	308 150	229 362	0.03
700 000	SUEZ SA 1.25% 19/05/2028	EUR	748 603	643 461	0.09
200 000	SUEZ SA 1.5% 03/04/2029	EUR	210 021	183 992	0.02
100 000	SUEZ SA 1.625% 17/09/2030	EUR	110 843	90 154	0.01
800 000	SUEZ SA 1.625% 21/09/2032	EUR	816 003	691 824	0.09
100 000	SUEZ SA 1.75% 10/09/2025	EUR	97 853	98 254	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	SUEZ SACA 2.875% 24/05/2034	EUR	380 376	356 944	0.05
600 000	SUMITOMO MITSUI BANKING CORP 2.75% 24/07/2023	EUR	640 568	608 562	0.08
700 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.465% 30/05/2024	EUR	701 932	678 188	0.09
839 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.632% 23/10/2029	EUR	848 830	670 671	0.09
100 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.819% 23/07/2023	EUR	102 583	99 242	0.01
255 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.413% 14/06/2027	EUR	273 260	231 749	0.03
509 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.546% 15/06/2026	EUR	550 575	479 682	0.06
425 000	SVENSKA HANDELSBANKEN AB FRN 05/03/2029	EUR	440 547	414 350	0.06
214 000	SVENSKA HANDELSBANKEN AB 0.05% 03/09/2026	EUR	214 687	191 053	0.03
1 100 000	SVENSKA HANDELSBANKEN AB 0.05% 06/09/2028	EUR	1 048 119	928 389	0.12
700 000	SVENSKA HANDELSBANKEN AB 0.125% 18/06/2024	EUR	709 522	678 678	0.09
1 121 000	SVENSKA HANDELSBANKEN AB 0.5% 18/02/2030	EUR	1 083 331	901 766	0.12
200 000	SVENSKA HANDELSBANKEN AB 1% 15/04/2025	EUR	208 826	194 200	0.03
1 573 000	SWEDBANK AB FRN 20/05/2027	EUR	1 536 715	1 414 252	0.20
372 000	SWEDBANK AB 0.25% 09/10/2024	EUR	375 475	354 222	0.05
180 000	SWEDBANK AB 0.4% 29/08/2023	EUR	182 839	177 752	0.02
717 000	SWEDBANK AB 0.75% 05/05/2025	EUR	742 162	687 560	0.09
852 000	SWISS LIFE FINANCE I LTD 0.5% 15/09/2031	EUR	836 045	660 428	0.09
400 000	SWISS RE FINANCE LUXEMBOURG SA FRN 30/04/2050	EUR	422 706	342 848	0.05
400 000	SWISS RE FINANCE UK PLC FRN 04/06/2052	EUR	427 877	325 560	0.04
100 000	SYDNEY AIRPORT FINANCE CO PTY LTD 1.75% 26/04/2028	EUR	107 283	93 433	0.01
200 000	SYDNEY AIRPORT FINANCE CO PTY LTD 2.75% 23/04/2024	EUR	205 154	202 154	0.03
652 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 2.25% 21/11/2026	EUR	732 110	641 118	0.09
667 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 3% 21/11/2030	EUR	815 345	651 772	0.09
100 000	TAKEDA PHARMACEUTICAL CO LTD 0.75% 09/07/2027	EUR	103 210	90 579	0.01
384 000	TAKEDA PHARMACEUTICAL CO LTD 1% 09/07/2029	EUR	398 630	332 556	0.04
659 000	TAKEDA PHARMACEUTICAL CO LTD 1.375% 09/07/2032	EUR	702 789	545 191	0.07
448 000	TAKEDA PHARMACEUTICAL 2% 09/07/2040	EUR	497 850	339 176	0.05
100 000	TALANX AG FRN 01/12/2042	EUR	99 396	77 566	0.01
800 000	TALANX AG FRN 05/12/2047	EUR	810 854	720 968	0.10
200 000	TELEFONICA EMISIONES SA 0.664% 03/02/2030	EUR	201 338	168 800	0.02
600 000	TELEFONICA EMISIONES SA 1.069% 05/02/2024	EUR	622 518	597 300	0.08
600 000	TELEFONICA EMISIONES SA 1.201% 21/08/2027	EUR	616 610	559 182	0.07
300 000	TELEFONICA EMISIONES SA 1.447% 22/01/2027	EUR	321 226	287 040	0.04
400 000	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	429 951	387 872	0.05
300 000	TELEFONICA EMISIONES SA 1.495% 11/09/2025	EUR	321 227	294 009	0.04
100 000	TELEFONICA EMISIONES SA 1.528% 17/01/2025	EUR	106 376	99 289	0.01
600 000	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	654 299	569 310	0.08
600 000	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	671 514	561 102	0.07
400 000	TELEFONICA EMISIONES SA 1.807% 21/05/2032	EUR	415 694	351 164	0.05
100 000	TELEFONICA EMISIONES SA 1.864% 13/07/2040	EUR	106 848	74 866	0.01
300 000	TELEFONICA EMISIONES SA 1.93% 17/10/2031	EUR	342 827	268 404	0.04
300 000	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	341 979	231 039	0.03
200 000	TELEFONICA EMISIONES SA 2.318% 17/10/2028	EUR	230 957	195 160	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
700 000	TELEFONICA EMISIONES SA 2.592% 25/05/2031	EUR	694 309	667 429	0.09
800 000	TELEFONICA EMISIONES SA 2.932% 17/10/2029	EUR	940 324	797 952	0.11
263 000	TELEFONICA EUROPE BV 5.875% 14/02/2033	EUR	369 532	317 533	0.04
100 000	TELEKOM FINANZMANAGEMENT GMBH 1.5% 07/12/2026	EUR	109 156	97 195	0.01
1 000 000	TELEPERFORMANCE 1.5% 03/04/2024	EUR	1 024 578	990 080	0.13
900 000	TELEPERFORMANCE 1.875% 02/07/2025	EUR	963 913	883 269	0.12
437 000	TELE2 AB 1.125% 15/05/2024	EUR	449 391	431 507	0.06
418 000	TELE2 AB 2.125% 15/05/2028	EUR	438 158	401 848	0.05
100 000	TELIA CO AB FRN 11/05/2081	EUR	97 925	88 397	0.01
249 000	TELIA CO AB FRN 30/06/2083	EUR	237 484	220 101	0.03
100 000	TELIA CO AB 1.625% 23/02/2035	EUR	107 241	82 345	0.01
200 000	TELIA CO AB 2.125% 20/02/2034	EUR	232 609	179 092	0.02
800 000	TELIA CO AB 3% 07/09/2027	EUR	899 435	811 800	0.11
358 000	TELIA CO AB 3.5% 05/09/2033	EUR	466 880	370 265	0.05
526 000	TELIA CO AB 3.625% 14/02/2024	EUR	585 290	541 280	0.07
76 000	TELIA CO AB 3.875% 01/10/2025	EUR	90 896	79 616	0.01
192 000	TELSTRA CORP LTD 1% 23/04/2030	EUR	206 140	166 800	0.02
300 000	TELSTRA CORP LTD 1.125% 14/04/2026	EUR	318 462	286 587	0.04
399 000	TELSTRA CORP LTD 1.375% 26/03/2029	EUR	436 240	364 814	0.05
190 000	TELSTRA CORP LTD 2.5% 15/09/2023	EUR	203 962	192 457	0.03
200 000	TEREGA SA 0.875% 17/09/2030	EUR	201 658	150 240	0.02
100 000	TEREGA SA 2.2% 05/08/2025	EUR	100 816	99 036	0.01
157 000	TERNA - RETE ELETTRICA NAZIONALE 0.125% 25/07/2025	EUR	159 317	147 363	0.02
105 000	TERNA - RETE ELETTRICA NAZIONALE 0.375% 23/06/2029	EUR	105 067	87 905	0.01
224 000	TERNA - RETE ELETTRICA NAZIONALE 0.375% 25/09/2030	EUR	226 311	177 238	0.02
350 000	TERNA - RETE ELETTRICA NAZIONALE 1% 10/04/2026	EUR	367 415	333 389	0.04
945 000	TERNA - RETE ELETTRICA NAZIONALE 1.375% 26/07/2027	EUR	1 020 923	888 584	0.12
84 000	TERNA - RETE ELETTRICA NAZIONALE 4.9% 28/10/2024	EUR	101 163	89 825	0.01
100 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	103 876	78 269	0.01
100 000	TERNA RETE ELETTRICA NAZIONALE SPA 1% 11/10/2028	EUR	107 635	89 518	0.01
127 000	TERNA SPA 1% 23/07/2023	EUR	131 038	126 507	0.02
530 000	THAMES WATER UTILITIES FINANCE PLC 1.25% 31/01/2032	EUR	462 558	396 647	0.05
700 000	THERMO FISHER SCIENTIFIC FINANCE I BV 0.8% 18/10/2030	EUR	698 839	592 032	0.08
800 000	THERMO FISHER SCIENTIFIC FINANCE I BV 1.125% 18/10/2033	EUR	726 219	648 432	0.09
846 000	THERMO FISHER SCIENTIFIC FINANCE I BV 1.625% 18/10/2041	EUR	862 870	606 912	0.08
400 000	THERMO FISHER SCIENTIFIC FINANCE I BV 2% 18/10/2051	EUR	374 788	276 716	0.04
844 000	THERMO FISHER SCIENTIFIC INC 0.125% 01/03/2025	EUR	850 670	802 897	0.11
300 000	THERMO FISHER SCIENTIFIC INC 0.5% 01/03/2028	EUR	307 151	266 370	0.04
245 000	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	251 478	239 522	0.03
502 000	THERMO FISHER SCIENTIFIC INC 0.875% 01/10/2031	EUR	520 799	419 767	0.06
300 000	THERMO FISHER SCIENTIFIC INC 1.375% 12/09/2028	EUR	328 003	278 577	0.04
824 000	THERMO FISHER SCIENTIFIC INC 1.4% 23/01/2026	EUR	851 534	797 278	0.11
344 000	THERMO FISHER SCIENTIFIC INC 1.5% 01/10/2039	EUR	364 552	247 229	0.03
212 000	THERMO FISHER SCIENTIFIC INC 1.75% 15/04/2027	EUR	226 465	204 665	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	THERMO FISHER SCIENTIFIC INC 1.875% 01/10/2049	EUR	220 761	136 534	0.02
320 000	THERMO FISHER SCIENTIFIC INC 1.95% 24/07/2029	EUR	365 691	304 710	0.04
437 000	THERMO FISHER SCIENTIFIC INC 2% 15/04/2025	EUR	475 889	436 082	0.06
350 000	THERMO FISHER SCIENTIFIC INC 2.375% 15/04/2032	EUR	395 623	331 048	0.04
224 000	THERMO FISHER SCIENTIFIC INC 2.875% 24/07/2037	EUR	292 526	204 021	0.03
1 300 000	TLG IMMOBILIEN AG 1.5% 28/05/2026	EUR	1 294 292	1 127 074	0.15
639 000	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	642 580	621 325	0.08
400 000	TORONTO-DOMINION BANK 0.5% 18/01/2027	EUR	395 808	358 072	0.05
422 000	TORONTO-DOMINION BANK 0.625% 20/07/2023	EUR	430 605	418 991	0.06
256 000	TOYOTA FINANCE AUSTRALIA LTD 0.25% 09/04/2024	EUR	259 902	249 731	0.03
519 000	TOYOTA FINANCE AUSTRALIA LTD 2.004% 21/10/2024	EUR	556 251	519 773	0.07
500 000	TOYOTA FINANCE AUSTRALIA LTD 2.28% 21/10/2027	EUR	537 032	486 635	0.06
448 000	TOYOTA MOTOR CREDIT CORP 0.125% 05/11/2027	EUR	437 262	386 046	0.05
258 000	TOYOTA MOTOR CREDIT CORP 0.25% 16/07/2026	EUR	261 554	234 434	0.03
400 000	TOYOTA MOTOR CREDIT CORP 0.625% 21/11/2024	EUR	410 343	387 016	0.05
457 000	TOYOTA MOTOR FINANCE NETHERLANDS BV 0.625% 26/09/2023	EUR	466 037	452 380	0.06
285 000	TRANSURBAN FINANCE CO PTY LTD 1.45% 16/05/2029	EUR	303 057	252 900	0.03
100 000	TRANSURBAN FINANCE CO PTY LTD 1.75% 29/03/2028	EUR	109 835	92 743	0.01
200 000	TRANSURBAN FINANCE CO PTY LTD 1.875% 16/09/2024	EUR	209 768	199 090	0.03
900 000	TRANSURBAN FINANCE CO PTY LTD 2% 28/08/2025	EUR	944 223	888 372	0.12
138 000	TRANSURBAN FINANCE CO PTY LTD 3% 08/04/2030	EUR	153 061	135 014	0.02
100 000	TYCO ELECTRONICS GROUP SA 0% 16/02/2029	EUR	97 406	82 783	0.01
247 000	UBS AG/LONDON 0.01% 29/06/2026	EUR	249 020	222 562	0.03
913 000	UBS AG/LONDON 0.01% 31/03/2026	EUR	915 471	829 451	0.11
223 000	UBS AG/LONDON 0.5% 31/03/2031	EUR	221 910	176 777	0.02
800 000	UBS GROUP AG FRN 03/11/2026	EUR	786 888	727 672	0.10
1 316 000	UBS GROUP AG FRN 05/11/2028	EUR	1 246 055	1 110 007	0.15
706 000	UBS GROUP AG FRN 17/04/2025	EUR	736 792	689 494	0.09
1 188 000	UBS GROUP AG FRN 29/01/2026	EUR	1 186 471	1 107 715	0.15
204 000	UBS GROUP AG 0.25% 24/02/2028	EUR	201 442	170 424	0.02
400 000	UBS GROUP AG 0.625% 24/02/2033	EUR	369 123	292 988	0.04
1 000 000	UBS GROUP AG 0.875% 03/11/2031	EUR	939 592	777 780	0.10
373 000	UBS GROUP AG 1.25% 01/09/2026	EUR	397 450	345 238	0.05
1 107 000	UBS GROUP AG 1.5% 30/11/2024	EUR	1 141 592	1 095 908	0.15
200 000	UBS GROUP FUNDING JERSEY LTD 2.125% 04/03/2024	EUR	213 934	199 924	0.03
1 100 000	UNIBAIL-RODAMCO SE FRN PERPETUAL (ISIN FR0013330529)	EUR	1 048 501	811 723	0.11
700 000	UNIBAIL-RODAMCO SE FRN PERPETUAL (ISIN FR0013330537)	EUR	615 017	486 255	0.06
465 000	UNIBAIL-RODAMCO SE 1.375% 09/03/2026	EUR	479 285	423 945	0.06
300 000	UNIBAIL-RODAMCO SE 1.375% 15/04/2030	EUR	312 835	233 022	0.03
300 000	UNIBAIL-RODAMCO SE 1.875% 15/01/2031	EUR	322 541	232 332	0.03
400 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	401 040	334 792	0.04
225 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.875% 21/02/2025	EUR	230 482	210 173	0.03
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.875% 29/03/2032	EUR	92 141	67 215	0.01
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 14/03/2025	EUR	102 587	93 598	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 27/02/2027	EUR	308 637	260 103	0.03
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.125% 15/09/2025	EUR	101 676	91 475	0.01
533 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.125% 28/04/2027	EUR	547 749	461 338	0.06
300 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 04/12/2031	EUR	306 497	214 521	0.03
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 25/05/2033	EUR	104 547	67 929	0.01
400 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.5% 22/02/2028	EUR	408 670	342 180	0.05
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.5% 29/05/2029	EUR	103 471	80 776	0.01
300 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.75% 01/07/2049	EUR	223 957	146 343	0.02
600 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.75% 27/02/2034	EUR	617 932	412 830	0.06
419 000	UNIBAIL-RODAMCO-WESTFIELD SE 2% 28/04/2036	EUR	434 302	283 592	0.04
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 2% 29/05/2037	EUR	109 942	64 567	0.01
200 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.125% 09/04/2025	EUR	214 225	191 666	0.03
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.25% 14/05/2038	EUR	101 389	64 146	0.01
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.5% 04/06/2026	EUR	108 995	94 750	0.01
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.5% 26/02/2024	EUR	99 412	99 351	0.01
900 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.625% 09/04/2030	EUR	1 001 395	761 040	0.10
650 000	UNICREDIT SPA FRN 03/07/2025	EUR	668 891	624 280	0.08
1 195 000	UNICREDIT SPA FRN 05/07/2029	EUR	1 193 905	980 880	0.13
639 000	UNICREDIT SPA FRN 16/06/2026	EUR	659 710	596 436	0.08
582 000	UNICREDIT SPA FRN 20/01/2026	EUR	583 851	541 365	0.07
600 000	UNICREDIT SPA FRN 22/07/2027	EUR	631 280	547 422	0.07
838 000	UNICREDIT SPA FRN 25/06/2025	EUR	861 613	810 329	0.11
785 000	UNICREDIT SPA 0.325% 19/01/2026	EUR	784 044	698 650	0.09
361 000	UNICREDIT SPA 0.5% 09/04/2025	EUR	365 081	335 181	0.04
530 000	UNICREDIT SPA 0.85% 19/01/2031	EUR	524 530	391 389	0.05
360 000	UNICREDIT SPA 1.8% 20/01/2030	EUR	370 906	294 764	0.04
320 000	UNICREDIT SPA 2.125% 24/10/2026	EUR	349 681	301 110	0.04
178 000	UNILEVER FINANCE NETHERLANDS BV 0.5% 06/01/2025	EUR	177 883	171 766	0.02
100 000	UNILEVER FINANCE NETHERLANDS BV 1% 14/02/2027	EUR	106 395	94 115	0.01
349 000	UNILEVER FINANCE NETHERLANDS BV 1.125% 12/02/2027	EUR	369 659	331 142	0.04
150 000	UNILEVER FINANCE NETHERLANDS BV 1.125% 29/04/2028	EUR	162 720	139 446	0.02
523 000	UNILEVER FINANCE NETHERLANDS BV 1.25% 25/03/2025	EUR	550 636	513 173	0.07
400 000	UNILEVER FINANCE NETHERLANDS BV 1.375% 04/09/2030	EUR	441 442	362 308	0.05
837 000	UNILEVER FINANCE NETHERLANDS BV 1.375% 31/07/2029	EUR	938 165	771 304	0.10
500 000	UNILEVER FINANCE NETHERLANDS BV 1.625% 12/02/2033	EUR	558 371	444 275	0.06
1 000 000	UNILEVER FINANCE NETHERLANDS BV 1.75% 16/11/2028	EUR	982 940	956 040	0.13
499 000	UNILEVER FINANCE NETHERLANDS BV 1.75% 25/03/2030	EUR	564 264	468 257	0.06
500 000	UNILEVER FINANCE NETHERLANDS BV 2.25% 16/05/2034	EUR	487 595	462 320	0.06
400 000	UNILEVER NV 1% 03/06/2023	EUR	409 737	400 024	0.05
300 000	UNILEVER PLC 1.5% 11/06/2039	EUR	347 037	230 664	0.03
760 000	UNITED PARCEL SERVICE INC 0.375% 15/11/2023	EUR	773 376	748 820	0.10
224 000	UNITED PARCEL SERVICE INC 1.5% 15/11/2032	EUR	258 483	193 023	0.03
226 000	UNITED PARCEL SERVICE INC 1.625% 15/11/2025	EUR	244 393	220 680	0.03
331 000	UPM-KYMMENE OYJ 0.5% 22/03/2031	EUR	323 500	249 382	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	VEOLIA ENVIRONNEMENT SA 0% 14/01/2027	EUR	298 839	268 551	0.04
100 000	VEOLIA ENVIRONNEMENT SA 0.314% 04/10/2023	EUR	101 355	98 790	0.01
100 000	VEOLIA ENVIRONNEMENT SA 0.664% 15/01/2031	EUR	103 071	81 686	0.01
100 000	VEOLIA ENVIRONNEMENT SA 0.8% 15/01/2032	EUR	101 285	79 996	0.01
200 000	VEOLIA ENVIRONNEMENT SA 0.892% 14/01/2024	EUR	206 306	198 318	0.03
200 000	VEOLIA ENVIRONNEMENT SA 0.927% 04/01/2029	EUR	209 421	177 974	0.02
200 000	VEOLIA ENVIRONNEMENT SA 1.25% 15/04/2028	EUR	216 054	183 370	0.02
400 000	VEOLIA ENVIRONNEMENT SA 1.496% 30/11/2026	EUR	427 345	384 024	0.05
400 000	VEOLIA ENVIRONNEMENT SA 1.59% 10/01/2028	EUR	441 782	375 060	0.05
500 000	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	569 338	464 825	0.06
200 000	VEOLIA ENVIRONNEMENT SA 4.625% 30/03/2027	EUR	258 957	216 772	0.03
172 000	VEOLIA ENVIRONNEMENT SA 6.125% 25/11/2033	EUR	288 211	213 055	0.03
747 000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	EUR	749 843	634 427	0.08
711 000	VERIZON COMMUNICATIONS INC 0.75% 22/03/2032	EUR	642 602	562 920	0.08
259 000	VERIZON COMMUNICATIONS INC 0.875% 02/04/2025	EUR	270 421	251 012	0.03
1 051 000	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	1 097 808	967 519	0.13
203 000	VERIZON COMMUNICATIONS INC 0.875% 19/03/2032	EUR	209 673	164 012	0.02
513 000	VERIZON COMMUNICATIONS INC 1.125% 19/09/2035	EUR	515 724	390 372	0.05
583 000	VERIZON COMMUNICATIONS INC 1.25% 08/04/2030	EUR	627 747	513 757	0.07
632 000	VERIZON COMMUNICATIONS INC 1.3% 18/05/2033	EUR	652 253	520 364	0.07
371 000	VERIZON COMMUNICATIONS INC 1.375% 02/11/2028	EUR	385 630	339 862	0.05
688 000	VERIZON COMMUNICATIONS INC 1.375% 27/10/2026	EUR	739 359	657 184	0.09
534 000	VERIZON COMMUNICATIONS INC 1.5% 19/09/2039	EUR	540 672	388 805	0.05
231 000	VERIZON COMMUNICATIONS INC 1.85% 18/05/2040	EUR	258 209	174 754	0.02
369 000	VERIZON COMMUNICATIONS INC 1.875% 26/10/2029	EUR	418 586	344 019	0.05
529 000	VERIZON COMMUNICATIONS INC 2.625% 01/12/2031	EUR	648 111	506 422	0.07
574 000	VERIZON COMMUNICATIONS INC 2.875% 15/01/2038	EUR	711 489	520 762	0.07
516 000	VERIZON COMMUNICATIONS INC 3.25% 17/02/2026	EUR	606 220	534 158	0.07
100 000	VESTAS WIND SYSTEMS FINANCE BV 2% 15/06/2034	EUR	98 398	83 175	0.01
175 000	VF CORP 0.25% 25/02/2028	EUR	176 525	148 988	0.02
499 000	VF CORP 0.625% 20/09/2023	EUR	508 502	492 807	0.07
145 000	VF CORP 0.625% 25/02/2032	EUR	144 522	111 393	0.01
100 000	VINCI SA 0% 27/11/2028	EUR	99 201	84 258	0.01
200 000	VINCI SA 0.5% 09/01/2032	EUR	171 757	157 440	0.02
1 200 000	VINCI SA 1% 26/09/2025	EUR	1 260 925	1 151 196	0.15
300 000	VINCI SA 1.625% 18/01/2029	EUR	334 984	275 598	0.04
500 000	VINCI SA 1.75% 26/09/2030	EUR	571 350	460 810	0.06
500 000	VISA INC 1.5% 15/06/2026	EUR	495 765	489 145	0.07
500 000	VISA INC 2% 15/06/2029	EUR	495 055	482 640	0.06
500 000	VISA INC 2.375% 15/06/2034	EUR	490 535	470 155	0.06
1 200 000	VIVENDI SA 1.125% 11/12/2028	EUR	1 230 028	1 062 924	0.14
104 000	VODAFONE GROUP PLC 0.9% 24/11/2026	EUR	108 659	97 562	0.01
1 304 000	VODAFONE GROUP PLC 1.125% 20/11/2025	EUR	1 377 762	1 255 374	0.17
700 000	VODAFONE GROUP PLC 1.6% 29/07/2031	EUR	778 985	613 872	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
461 000	VODAFONE GROUP PLC 1.625% 24/11/2030	EUR	512 065	412 111	0.05
204 000	VODAFONE GROUP PLC 1.875% 11/09/2025	EUR	221 768	201 997	0.03
657 000	VODAFONE GROUP PLC 1.875% 20/11/2029	EUR	713 810	613 080	0.08
1 600 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	1 724 672	1 583 312	0.22
277 000	VODAFONE GROUP PLC 2.5% 24/05/2039	EUR	319 781	222 941	0.03
322 000	VODAFONE GROUP PLC 2.875% 20/11/2037	EUR	402 167	283 318	0.04
200 000	VOLVO TREASURY AB 0% 09/05/2024	EUR	195 863	193 522	0.03
499 000	VOLVO TREASURY AB 0.125% 17/09/2024	EUR	494 812	479 843	0.06
100 000	VOLVO TREASURY AB 0.625% 14/02/2025	EUR	100 716	96 401	0.01
200 000	VONOVIA FINANCE BV 0.5% 14/09/2029	EUR	199 371	151 224	0.02
100 000	VONOVIA FINANCE BV 0.625% 07/10/2027	EUR	103 382	83 967	0.01
200 000	VONOVIA FINANCE BV 0.625% 09/07/2026	EUR	205 948	176 550	0.02
1 100 000	VONOVIA FINANCE BV 0.75% 15/01/2024	EUR	1 103 080	1 070 355	0.14
700 000	VONOVIA FINANCE BV 0.875% 03/07/2023	EUR	714 358	692 055	0.09
400 000	VONOVIA FINANCE BV 1% 09/07/2030	EUR	422 262	305 244	0.04
200 000	VONOVIA FINANCE BV 1% 28/01/2041	EUR	186 266	102 896	0.01
100 000	VONOVIA FINANCE BV 1.125% 08/09/2025	EUR	105 647	93 437	0.01
200 000	VONOVIA FINANCE BV 1.125% 14/09/2034	EUR	204 549	129 028	0.02
1 100 000	VONOVIA FINANCE BV 1.25% 06/12/2024	EUR	1 150 782	1 053 503	0.14
100 000	VONOVIA FINANCE BV 1.5% 10/06/2026	EUR	108 052	91 315	0.01
200 000	VONOVIA FINANCE BV 1.5% 22/03/2026	EUR	213 248	183 616	0.02
300 000	VONOVIA FINANCE BV 1.625% 07/10/2039	EUR	310 744	175 509	0.02
100 000	VONOVIA FINANCE BV 1.75% 25/01/2027	EUR	110 080	90 878	0.01
600 000	VONOVIA FINANCE BV 2.25% 07/04/2030	EUR	604 775	508 878	0.07
400 000	VONOVIA FINANCE BV 2.25% 15/12/2023	EUR	421 421	397 808	0.05
100 000	VONOVIA FINANCE BV 2.75% 22/03/2038	EUR	118 350	72 808	0.01
100 000	VONOVIA SE 0% 01/09/2023	EUR	99 857	97 813	0.01
900 000	VONOVIA SE 0% 01/12/2025	EUR	883 802	800 163	0.11
1 100 000	VONOVIA SE 0.25% 01/09/2028	EUR	1 076 268	853 798	0.11
200 000	VONOVIA SE 0.375% 16/06/2027	EUR	200 636	167 950	0.02
300 000	VONOVIA SE 0.625% 14/12/2029	EUR	268 455	230 670	0.03
600 000	VONOVIA SE 0.625% 24/03/2031	EUR	552 509	434 262	0.06
700 000	VONOVIA SE 0.75% 01/09/2032	EUR	693 110	477 890	0.06
600 000	VONOVIA SE 1% 16/06/2033	EUR	612 926	400 980	0.05
200 000	VONOVIA SE 1.375% 28/01/2026	EUR	197 526	185 354	0.02
300 000	VONOVIA SE 1.5% 14/06/2041	EUR	303 204	172 566	0.02
300 000	VONOVIA SE 1.625% 01/09/2051	EUR	288 207	151 179	0.02
300 000	VONOVIA SE 2.375% 25/03/2032	EUR	253 407	246 522	0.03
400 000	WALMART INC 2.55% 08/04/2026	EUR	407 366	404 148	0.05
700 000	WENDEL SE 2.5% 09/02/2027	EUR	764 978	666 603	0.09
923 000	WESTPAC BANKING CORP FRN 13/05/2031	EUR	882 375	808 105	0.11
146 000	WESTPAC BANKING CORP 0.625% 22/11/2024	EUR	149 985	141 175	0.02
100 000	WESTPAC BANKING CORP 1.125% 05/09/2027	EUR	107 258	92 175	0.01
303 000	WESTPAC BANKING CORP 1.45% 17/07/2028	EUR	331 162	278 003	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 397 000	WESTPAC SECURITIES NZ LTD/LONDON 0.1% 13/07/2027	EUR	1 280 230	1 210 109	0.16
588 000	WESTPAC SECURITIES NZ LTD/LONDON 0.3% 25/06/2024	EUR	590 835	570 242	0.08
900 000	WESTPAC SECURITIES NZ LTD/LONDON 1.099% 24/03/2026	EUR	896 247	850 257	0.11
400 000	WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025	EUR	409 031	367 004	0.05
500 000	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	EUR	518 347	418 005	0.06
500 000	WINTERSHALL DEA FINANCE BV 1.823% 25/09/2031	EUR	529 804	398 545	0.05
478 000	WOLTERS KLUWER NV 0.75% 03/07/2030	EUR	476 296	400 124	0.05
100 000	WOLTERS KLUWER NV 1.5% 22/03/2027	EUR	109 014	95 910	0.01
100 000	WORLDLINE SA/FRANCE 0.25% 18/09/2024	EUR	100 797	94 847	0.01
300 000	WORLDLINE SA/FRANCE 0.875% 30/06/2027	EUR	309 757	270 207	0.04
200 000	WPC EUROBOND BV 0.95% 01/06/2030	EUR	200 996	146 204	0.02
512 000	WPC EUROBOND BV 1.35% 15/04/2028	EUR	481 519	428 524	0.06
100 000	WPC EUROBOND BV 2.125% 15/04/2027	EUR	108 368	90 593	0.01
200 000	WPP FINANCE DEUTSCHLAND GMBH 1.625% 23/03/2030	EUR	215 458	176 066	0.02
229 000	WPP FINANCE SA 2.25% 22/09/2026	EUR	255 365	224 482	0.03
400 000	WPP FINANCE SA 2.375% 19/05/2027	EUR	450 875	387 568	0.05
464 000	WPP FINANCE 2013 3% 20/11/2023	EUR	495 740	467 888	0.06
100 000	WPP FINANCE 2016 1.375% 20/03/2025	EUR	100 002	96 845	0.01
580 000	YORKSHIRE BUILDING SOCIETY 0.625% 21/09/2025	EUR	568 368	541 210	0.07
200 000	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO FRN 17/09/2050	EUR	205 491	163 362	0.02
100 000	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO 1.625% 17/06/2039	EUR	116 048	74 580	0.01
100 000	3M CO 1.5% 02/06/2031	EUR	111 495	88 305	0.01
862 000	3M CO 1.5% 09/11/2026	EUR	934 954	835 537	0.11
100 000	3M CO 1.75% 15/05/2030	EUR	106 876	92 059	0.01
Total Bonds			843 071 763	742 677 858	99.01
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			843 071 763	742 677 858	99.01
Total Investments			843 071 763	742 677 858	99.01

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	35.99	France	22.88
Investment Banking and Brokerage Services	18.88	United States of America	17.00
Telecommunications Service Providers	5.34	Netherlands	14.09
Non-life Insurance	3.08	Germany	8.36
Industrial Transportation	3.00	United Kingdom	7.95
Real Estate Investment and Services	2.91	Spain	6.09
Real Estate Investment Trusts	2.45	Italy	3.99
Pharmaceuticals and Biotechnology	2.38	Luxembourg	3.00
Technology Hardware and Equipment	2.05	Sweden	2.43
Software and Computer Services	2.00	Australia	1.89
Automobiles and Parts	1.72	Ireland	1.80
Gas, Water and Multi-utilities	1.65	Japan	1.71
Life Insurance	1.61	Switzerland	1.66
Beverages	1.50	Finland	1.40
Personal Care, Drug and Grocery Stores	1.44	Belgium	1.39
Chemicals	1.41	Denmark	1.19
Food Producers	1.20	Austria	0.64
Construction and Materials	1.18	Norway	0.58
Industrial Support Services	1.04	Canada	0.55
Travel and Leisure	0.89	Jersey	0.24
Personal Goods	0.85	Liechtenstein	0.09
Medical Equipment and Services	0.76	New Zealand	0.08
Electronic and Electrical Equipment	0.70		
Media	0.68		
Oil, Gas and Coal	0.68		
Electricity	0.67		
Finance and Credit Services	0.64		
General Industrials	0.57		
Health Care Providers	0.46		
Consumer Services	0.32		
Industrial Engineering	0.31		
Aerospace and Defense	0.22		
Telecommunications Equipment	0.20		
Industrial Metals and Mining	0.12		
Industrial Materials	0.06		
Retailers	0.05		
	99.01		99.01

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
200 000	ABB FINANCE BV 0.75% 16/05/2024	EUR	204 560	196 742	0.47
201 000	ABBVIE INC 0.75% 18/11/2027	EUR	195 207	179 472	0.43
100 000	ABBVIE INC 2.125% 17/11/2028	EUR	114 120	95 196	0.23
100 000	ABERTIS INFRAESTRUCTURAS SA 1% 27/02/2027	EUR	101 867	89 302	0.21
100 000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	91 438	86 075	0.21
100 000	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	EUR	110 567	89 474	0.21
100 000	ABERTIS INFRAESTRUCTURAS SA 3% 27/03/2031	EUR	102 506	90 471	0.22
117 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 0.5% 21/09/2031	EUR	114 817	87 783	0.21
100 000	ADIDAS AG 0% 09/09/2024	EUR	100 973	96 114	0.23
100 000	ADIDAS AG 0.625% 10/09/2035	EUR	97 644	72 759	0.17
100 000	AEROPORTI DI ROMA SPA 1.625% 08/06/2027	EUR	105 305	89 969	0.22
100 000	AIR LIQUIDE FINANCE SA 0.625% 20/06/2030	EUR	106 661	84 395	0.20
200 000	AIR LIQUIDE FINANCE SA 1% 08/03/2027	EUR	213 538	189 312	0.45
100 000	AIR LIQUIDE FINANCE SA 1.25% 13/06/2028	EUR	111 418	93 276	0.22
100 000	AIR PRODUCTS AND CHEMICALS INC 0.5% 05/05/2028	EUR	100 875	87 350	0.21
185 000	AKZO NOBEL NV 1.125% 08/04/2026	EUR	199 678	175 553	0.42
100 000	AMADEUS IT GROUP SA 0.875% 18/09/2023	EUR	101 683	99 061	0.24
100 000	AMADEUS IT GROUP SA 1.875% 24/09/2028	EUR	103 250	90 608	0.22
100 000	AMERICAN HONDA FINANCE CORP 0.3% 07/07/2028	EUR	100 700	84 490	0.20
100 000	AMERICAN TOWER CORP 1% 15/01/2032	EUR	101 325	74 123	0.18
100 000	AMERICAN TOWER CORP 1.25% 21/05/2033	EUR	102 454	73 869	0.18
180 000	APPLE INC 0% 15/11/2025	EUR	181 611	169 546	0.41
100 000	APPLE INC 0.5% 15/11/2031	EUR	105 293	83 972	0.20
100 000	APPLE INC 1.375% 24/05/2029	EUR	107 596	94 373	0.23
121 000	APPLE INC 2% 17/09/2027	EUR	138 933	120 072	0.29
100 000	APRR SA 1.125% 09/01/2026	EUR	106 606	96 101	0.23
100 000	APRR SA 1.25% 18/01/2028	EUR	109 350	92 629	0.22
100 000	APRR SA 1.5% 15/01/2024	EUR	105 021	99 645	0.24
100 000	APRR SA 1.5% 25/01/2030	EUR	113 252	90 987	0.22
127 000	APT PIPELINES LTD 2% 15/07/2030	EUR	139 146	109 126	0.26
100 000	ARKEMA SA 0.75% 03/12/2029	EUR	102 142	82 980	0.20
100 000	ASML HOLDING NV 1.375% 07/07/2026	EUR	108 686	97 533	0.23
100 000	ASML HOLDING NV 2.25% 17/05/2032	EUR	99 417	95 219	0.23
170 000	ASTM SPA 1.5% 25/01/2030	EUR	168 599	130 902	0.31
100 000	ASTRAZENECA PLC 1.25% 12/05/2028	EUR	108 137	93 790	0.22
100 000	AUCHAN HOLDING SA 3.25% 23/07/2027	EUR	115 014	89 570	0.21
100 000	AUCHAN HOLDING SADIR 2.375% 25/04/2025	EUR	102 481	96 246	0.23
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1% 13/05/2026	EUR	106 481	94 269	0.23
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 21/02/2031	EUR	111 291	88 493	0.21
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 22/01/2030	EUR	111 675	90 020	0.22
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 2.95% 17/01/2024	EUR	109 418	101 370	0.24
100 000	BASF SE 0.101% 05/06/2023	EUR	100 707	98 987	0.24
50 000	BASF SE 1.5% 22/05/2030	EUR	55 517	44 073	0.11
110 000	BASF SE 1.625% 15/11/2037	EUR	112 566	81 210	0.19

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
50 000	BASF SE 2.5% 22/01/2024	EUR	51 536	50 509	0.12
100 000	BECTON DICKINSON AND CO 0.034% 13/08/2025	EUR	99 882	92 656	0.22
100 000	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	101 402	99 160	0.24
100 000	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	EUR	104 431	93 996	0.22
110 000	BECTON DICKINSON EURO FINANCE SARL 1.336% 13/08/2041	EUR	107 891	69 307	0.17
100 000	BERTELSMANN SE & CO KGAA 2% 01/04/2028	EUR	111 020	95 542	0.23
50 000	BMW FINANCE 2.625% 17/01/2024	EUR	54 486	50 779	0.12
63 000	BMW FINANCE NV 0% 11/01/2026	EUR	63 229	58 041	0.14
71 000	BMW FINANCE NV 0.2% 11/01/2033	EUR	68 171	53 043	0.13
190 000	BMW FINANCE NV 0.375% 10/07/2023	EUR	192 688	188 190	0.45
50 000	BMW FINANCE NV 0.375% 14/01/2027	EUR	51 299	45 912	0.11
100 000	BMW FINANCE NV 0.625% 06/10/2023	EUR	102 431	98 898	0.24
50 000	BMW FINANCE NV 0.75% 12/07/2024	EUR	51 614	49 044	0.12
50 000	BMW FINANCE NV 0.875% 03/04/2025	EUR	52 349	48 601	0.12
150 000	BMW FINANCE NV 1% 21/01/2025	EUR	156 286	146 753	0.35
100 000	BMW FINANCE NV 1% 22/05/2028	EUR	100 333	91 468	0.22
50 000	BMW FINANCE NV 1% 29/08/2025	EUR	52 758	48 390	0.12
50 000	BMW FINANCE NV 1.125% 22/05/2026	EUR	53 528	47 782	0.11
50 000	BMW FINANCE NV 1.5% 06/02/2029	EUR	55 318	46 481	0.11
100 000	BOOKING HOLDINGS INC 0.1% 08/03/2025	EUR	100 260	94 222	0.23
100 000	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	107 395	100 310	0.24
100 000	BORGWARNER INC 1% 19/05/2031	EUR	99 212	73 653	0.18
200 000	BOUYGUES SA 0.5% 11/02/2030	EUR	181 620	163 870	0.39
100 000	BRAMBLES FINANCE LTD 2.375% 12/06/2024	EUR	107 815	99 330	0.24
100 000	BRITISH TELECOMMUNICATIONS PLC 0.875% 26/09/2023	EUR	101 485	99 102	0.24
100 000	BRITISH TELECOMMUNICATIONS PLC 1.75% 10/03/2026	EUR	101 678	97 167	0.23
120 000	BRITISH TELECOMMUNICATIONS PLC 2.125% 26/09/2028	EUR	134 457	113 347	0.27
110 000	CADENT FINANCE PLC 0.75% 11/03/2032	EUR	107 246	81 802	0.20
200 000	CAPGEMINI SE 2% 15/04/2029	EUR	223 102	187 388	0.45
100 000	CAPGEMINI SE 2.375% 15/04/2032	EUR	100 177	91 770	0.22
100 000	CARREFOUR SA 0.75% 26/04/2024	EUR	102 262	97 453	0.23
100 000	CARREFOUR SA 1.75% 04/05/2026	EUR	107 939	95 318	0.23
160 000	CCEP FINANCE IRELAND DAC 1.5% 06/05/2041	EUR	159 003	105 877	0.25
100 000	CIE DE SAINT-GOBAIN 1.875% 15/03/2031	EUR	96 878	88 321	0.21
200 000	CIE DE SAINT-GOBAIN 2.375% 04/10/2027	EUR	227 882	196 024	0.47
100 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.75% 09/09/2028	EUR	107 063	87 861	0.21
100 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1.125% 13/10/2027	EUR	106 432	91 720	0.22
100 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.25% 02/11/2032	EUR	99 371	75 100	0.18
100 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.75% 03/09/2030	EUR	116 667	91 416	0.22
180 000	CNH INDUSTRIAL FINANCE EUROPE SA 0% 01/04/2024	EUR	180 119	174 375	0.42
100 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	107 760	95 906	0.23
100 000	COCA-COLA CO 0.125% 15/03/2029	EUR	100 834	84 086	0.20
100 000	COCA-COLA CO 0.4% 06/05/2030	EUR	98 984	82 931	0.20

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
180 000	COCA-COLA CO 0.5% 08/03/2024	EUR	183 933	177 297	0.42
100 000	COCA-COLA CO 0.5% 09/03/2033	EUR	98 399	76 632	0.18
100 000	COCA-COLA CO 0.8% 15/03/2040	EUR	101 930	65 568	0.16
109 000	COCA-COLA CO 1.625% 09/03/2035	EUR	125 113	90 130	0.22
100 000	COCA-COLA EUROPACIFIC PARTNERS PLC 0.2% 02/12/2028	EUR	98 968	82 772	0.20
100 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.75% 26/05/2028	EUR	111 327	93 300	0.22
153 000	COCA-COLA HBC FINANCE BV 0.625% 21/11/2029	EUR	136 179	125 004	0.30
200 000	COLGATE-PALMOLIVE CO 1.375% 06/03/2034	EUR	183 014	173 540	0.42
50 000	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	52 752	50 077	0.12
71 000	COVESTRO AG 0.875% 03/02/2026	EUR	73 780	64 729	0.15
200 000	CRH FUNDING BV 1.625% 05/05/2030	EUR	219 522	173 586	0.42
120 000	DAIMLER AG 0.75% 11/03/2033	EUR	120 319	91 225	0.22
94 000	DAIMLER AG 1.125% 06/11/2031	EUR	98 791	77 474	0.19
50 000	DAIMLER AG 2.125% 03/07/2037	EUR	61 354	41 135	0.10
83 000	DAIMLER AG 2.375% 22/05/2030	EUR	94 700	79 477	0.19
100 000	DAIMLER INTERNATIONAL FINANCE BV 0.625% 06/05/2027	EUR	103 133	91 071	0.22
94 000	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	96 161	92 528	0.22
100 000	DANAHER CORP 2.1% 30/09/2026	EUR	110 125	98 378	0.24
100 000	DANONE SA FRN PERPETUAL	EUR	93 429	82 424	0.20
100 000	DANONE SA 0.709% 03/11/2024	EUR	103 536	97 480	0.23
200 000	DANONE SA 1.208% 03/11/2028	EUR	221 631	183 018	0.44
200 000	DANONE SA 2.6% 28/06/2023	EUR	209 096	202 462	0.48
200 000	DASSAULT SYSTEMES SE 0% 16/09/2024	EUR	198 421	191 732	0.46
150 000	DEUTSCHE POST AG 0.75% 20/05/2029	EUR	159 110	133 145	0.32
23 000	DEUTSCHE POST AG 1% 20/05/2032	EUR	25 179	19 295	0.05
36 000	DEUTSCHE POST AG 1.25% 01/04/2026	EUR	38 538	35 144	0.08
100 000	DEUTSCHE TELEKOM AG 0.5% 05/07/2027	EUR	102 226	91 246	0.22
250 000	DEUTSCHE TELEKOM AG 0.875% 25/03/2026	EUR	260 629	239 135	0.57
50 000	DEUTSCHE TELEKOM AG 1.375% 05/07/2034	EUR	53 011	40 885	0.10
50 000	DEUTSCHE TELEKOM AG 1.75% 09/12/2049	EUR	54 469	33 629	0.08
50 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 13/12/2024	EUR	51 886	48 540	0.12
80 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.875% 30/01/2024	EUR	83 006	79 275	0.19
90 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 01/12/2025	EUR	95 994	87 931	0.21
150 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.5% 03/04/2028	EUR	165 800	141 366	0.34
100 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	121 866	102 788	0.25
200 000	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	202 605	175 662	0.42
100 000	DH EUROPE FINANCE II SARL 1.8% 18/09/2049	EUR	105 247	65 776	0.16
100 000	DOW CHEMICAL CO 1.125% 15/03/2032	EUR	100 462	78 290	0.19
100 000	DSV A/S 0.375% 26/02/2027	EUR	101 719	89 522	0.21
100 000	DSV PANALPINA FINANCE BV 0.875% 17/09/2036	EUR	96 891	69 067	0.17
200 000	DXC CAPITAL FUNDING DAC - REGS - 0.45% 15/09/2027	EUR	197 862	167 798	0.40
100 000	EAST JAPAN RAILWAY CO 0.773% 15/09/2034	EUR	99 769	75 329	0.18
100 000	EASYJET FINCO BV 1.875% 03/03/2028	EUR	98 702	80 586	0.19
100 000	EATON CAPITAL UNLIMITED CO 0.697% 14/05/2025	EUR	102 743	94 539	0.23

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	EDENRED 1.375% 10/03/2025	EUR	105 300	97 297	0.23
100 000	EDENRED 1.875% 06/03/2026	EUR	109 199	97 805	0.23
120 000	ELI LILLY & CO 0.5% 14/09/2033	EUR	117 984	92 533	0.22
100 000	ELI LILLY & CO 0.625% 01/11/2031	EUR	105 496	82 996	0.20
100 000	ELIA GROUP SA/NV FRN 05/09/2023	EUR	104 056	97 371	0.23
100 000	ELO SACA 2.875% 29/01/2026	EUR	106 301	93 380	0.22
100 000	EMERSON ELECTRIC CO 2% 15/10/2029	EUR	113 424	93 840	0.22
100 000	ENAGAS FINANCIACIONES SA 0.75% 27/10/2026	EUR	104 895	93 140	0.22
100 000	ENAGAS FINANCIACIONES SA 1.25% 06/02/2025	EUR	105 665	97 522	0.23
200 000	EQUINIX INC 0.25% 15/03/2027	EUR	199 799	172 946	0.41
100 000	ERG SPA 1.875% 11/04/2025	EUR	106 459	98 613	0.24
100 000	ESSILORLUXOTTICA SA 0.25% 05/01/2024	EUR	101 476	98 335	0.24
100 000	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	103 276	90 351	0.22
100 000	ESSILORLUXOTTICA SA 0.5% 05/06/2028	EUR	103 518	89 626	0.21
100 000	ESSILORLUXOTTICA SA 0.75% 27/11/2031	EUR	96 444	84 219	0.20
100 000	ESSITY AB 1.125% 27/03/2024	EUR	102 771	99 142	0.24
100 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	109 426	81 939	0.20
100 000	EVONIK FINANCE BV 0.75% 07/09/2028	EUR	104 167	85 432	0.20
60 000	EVONIK INDUSTRIES AG 0.375% 07/09/2024	EUR	61 278	57 546	0.14
100 000	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	102 624	92 894	0.22
100 000	FCA BANK SPA/IRELAND 0.5% 13/09/2024	EUR	98 997	96 681	0.23
100 000	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 0.815% 04/12/2023	EUR	101 594	98 741	0.24
100 000	FEDEX CORP 0.45% 04/05/2029	EUR	100 770	83 227	0.20
162 000	FEDEX CORP 1.625% 11/01/2027	EUR	176 165	153 701	0.37
100 000	FERROVIAL EMISIONES SA 1.375% 31/03/2025	EUR	103 307	97 913	0.23
100 000	FERROVIAL EMISIONES SA 1.382% 14/05/2026	EUR	104 741	95 048	0.23
148 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1% 03/12/2028	EUR	153 646	128 286	0.31
200 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	203 356	185 054	0.44
100 000	FISERV INC 0.375% 01/07/2023	EUR	100 974	98 658	0.24
94 000	FRESENIUS FINANCE IRELAND PLC 0.5% 01/10/2028	EUR	96 013	76 916	0.18
50 000	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031	EUR	49 206	37 300	0.09
70 000	FRESENIUS FINANCE IRELAND PLC 1.5% 30/01/2024	EUR	72 545	69 413	0.17
50 000	FRESENIUS FINANCE IRELAND PLC 3% 30/01/2032	EUR	62 665	44 481	0.11
70 000	FRESENIUS MEDICAL CARE AG & CO KGAA 0.25% 29/11/2023	EUR	70 738	68 563	0.16
60 000	FRESENIUS MEDICAL CARE AG & CO KGAA 0.625% 30/11/2026	EUR	61 153	53 700	0.13
60 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 11/07/2025	EUR	64 084	58 007	0.14
30 000	FRESENIUS SE & CO KGAA 0.375% 28/09/2026	EUR	30 736	26 827	0.06
100 000	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	101 018	86 053	0.21
50 000	FRESENIUS SE & CO KGAA 1.625% 08/10/2027	EUR	54 268	45 656	0.11
50 000	FRESENIUS SE & CO KGAA 2.875% 15/02/2029	EUR	59 347	47 545	0.11
100 000	GENERAL MILLS INC 0.45% 15/01/2026	EUR	102 013	92 913	0.22
100 000	GIVAUDAN FINANCE EUROPE BV 1% 22/04/2027	EUR	106 444	92 135	0.22
200 000	GLAXOSMITHKLINE CAPITAL PLC 1.375% 02/12/2024	EUR	211 643	198 336	0.47
100 000	GLAXOSMITHKLINE CAPITAL PLC 1.75% 21/05/2030	EUR	115 651	93 631	0.22

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
50 000	GLAXOSMITHKLINE CAPITAL PLC 4% 16/06/2025	EUR	53 888	52 796	0.13
100 000	GROUPE BRUXELLES LAMBERT SA 0.125% 28/01/2031	EUR	96 661	77 836	0.19
100 000	GSK CONSUMER HEALTHCARE CAPITAL NL BV 1.75% 29/03/2030	EUR	96 650	91 345	0.22
100 000	HEATHROW FUNDING LTD 1.875% 14/03/2034	EUR	87 098	79 917	0.19
100 000	HOCHTIEF AG 0.5% 03/09/2027	EUR	97 786	79 497	0.19
90 000	HOCHTIEF AG 1.75% 03/07/2025	EUR	96 048	85 976	0.21
100 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 0.625% 14/09/2028	EUR	99 943	82 744	0.20
100 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.5% 04/05/2027	EUR	110 646	95 344	0.23
100 000	ILLINOIS TOOL WORKS INC 0.625% 05/12/2027	EUR	103 255	89 111	0.21
100 000	ILLINOIS TOOL WORKS INC 1% 05/06/2031	EUR	89 637	84 377	0.20
100 000	ILLINOIS TOOL WORKS INC 2.125% 22/05/2030	EUR	112 696	94 130	0.23
100 000	IMERYS SA 2% 10/12/2024	EUR	104 927	97 529	0.23
100 000	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	104 942	94 439	0.23
100 000	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	EUR	109 566	90 404	0.22
160 000	INFORMA PLC 2.125% 06/10/2025	EUR	166 495	155 302	0.37
273 000	INTERNATIONAL BUSINESS MACHINES CORP 0.3% 11/02/2028	EUR	274 680	239 144	0.57
254 000	INTERNATIONAL BUSINESS MACHINES CORP 0.65% 11/02/2032	EUR	245 536	204 355	0.49
100 000	INTERNATIONAL BUSINESS MACHINES CORP 1.2% 11/02/2040	EUR	102 107	72 471	0.17
100 000	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 29/01/2027	EUR	107 906	94 595	0.23
100 000	INVESTOR AB 0.375% 29/10/2035	EUR	96 231	68 139	0.16
170 000	IREN SPA 0.875% 14/10/2029	EUR	171 221	138 693	0.33
100 000	IREN SPA 1.95% 19/09/2025	EUR	105 946	97 823	0.23
100 000	ITALGAS SPA 0.5% 16/02/2033	EUR	96 987	70 079	0.17
100 000	ITALGAS SPA 1.625% 18/01/2029	EUR	112 800	88 770	0.21
100 000	ITALGAS SPA 1.625% 19/01/2027	EUR	110 365	95 177	0.23
100 000	JCDECAUX SA 1.625% 07/02/2030	EUR	97 006	81 827	0.20
100 000	JDE PEET'S NV 0% 16/01/2026	EUR	99 601	88 919	0.21
100 000	JDE PEET'S NV 0.5% 16/01/2029	EUR	98 783	79 460	0.19
100 000	JOHN DEERE CASH MANAGEMENT SA 2.2% 02/04/2032	EUR	116 673	95 181	0.23
100 000	JOHN DEERE CASH MANAGEMENT SARL 1.375% 02/04/2024	EUR	105 659	99 606	0.24
200 000	JOHNSON & JOHNSON 1.65% 20/05/2035	EUR	207 394	173 222	0.41
100 000	JOHNSON CONTROLS INTERNATIONAL PLC 1% 15/09/2023	EUR	100 546	99 299	0.24
100 000	KERRY GROUP FINANCIAL SERVICES 2.375% 10/09/2025	EUR	103 776	100 020	0.24
100 000	KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	89 943	80 321	0.19
100 000	KONINKLIJKE DSM NV 0.75% 28/09/2026	EUR	96 606	92 470	0.22
100 000	KONINKLIJKE KPN NV 0.875% 14/12/2032	EUR	101 263	79 541	0.19
100 000	KRAFT HEINZ FOODS CO 2.25% 25/05/2028	EUR	102 466	93 888	0.22
83 000	LANXESS AG 1% 07/10/2026	EUR	87 703	78 481	0.19
150 000	LANXESS AG 1.125% 16/05/2025	EUR	157 233	145 475	0.35
100 000	LEGRAND SA 0.375% 06/10/2031	EUR	89 446	79 142	0.19
50 000	LINDE FINANCE BV 1% 20/04/2028	EUR	52 014	46 117	0.11
100 000	LINDE PLC 0.375% 30/09/2033	EUR	97 921	74 402	0.18
100 000	LINDE PLC 1.625% 31/03/2035	EUR	100 924	82 908	0.20
100 000	LYB INTERNATIONAL FINANCE II BV 1.625% 17/09/2031	EUR	108 424	82 781	0.20

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	MAGNA INTERNATIONAL INC 1.5% 25/09/2027	EUR	106 600	92 719	0.22
200 000	MCDONALD'S CORP 0.9% 15/06/2026	EUR	194 522	187 830	0.45
200 000	MCDONALD'S CORP 1% 15/11/2023	EUR	205 230	198 652	0.48
100 000	MCKESSON CORP 1.625% 30/10/2026	EUR	106 220	95 284	0.23
52 000	MERCEDES-BENZ GROUP AG 0.75% 08/02/2030	EUR	52 657	44 201	0.11
50 000	MERCEDES-BENZ GROUP AG 0.75% 10/09/2030	EUR	44 456	41 779	0.10
100 000	MERCEDES-BENZ GROUP AG 1% 15/11/2027	EUR	97 772	91 721	0.22
50 000	MERCEDES-BENZ GROUP AG 1.375% 11/05/2028	EUR	53 637	46 202	0.11
56 000	MERCEDES-BENZ GROUP AG 1.5% 03/07/2029	EUR	61 385	51 085	0.12
70 000	MERCEDES-BENZ GROUP AG 1.875% 08/07/2024	EUR	74 125	70 117	0.17
100 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0% 08/02/2024	EUR	100 061	97 448	0.23
60 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0.25% 06/11/2023	EUR	60 485	59 008	0.14
133 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.375% 26/06/2026	EUR	139 195	127 300	0.30
170 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.5% 09/03/2026	EUR	182 634	165 077	0.40
150 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.625% 22/08/2023	EUR	155 522	150 294	0.36
169 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 2.625% 07/04/2025	EUR	187 234	170 993	0.41
102 000	MERCK & CO INC 1.375% 02/11/2036	EUR	111 084	79 775	0.19
100 000	MERCK & CO INC 1.875% 15/10/2026	EUR	111 896	98 307	0.24
200 000	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	202 247	188 982	0.45
50 000	MERCK KGAA FRN 12/12/2074	EUR	54 575	49 435	0.12
100 000	MERCK KGAA FRN 25/06/2079 (ISIN XS2011260531)	EUR	101 461	93 688	0.22
100 000	MERCK KGAA FRN 25/06/2079 (ISIN XS2011260705)	EUR	108 808	85 067	0.20
100 000	MICROSOFT CORP 2.625% 02/05/2033	EUR	105 559	100 962	0.24
100 000	MICROSOFT CORP 3.125% 06/12/2028	EUR	127 286	105 014	0.25
130 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.25% 09/09/2029	EUR	127 512	105 583	0.25
135 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.875% 01/10/2031	EUR	143 036	109 951	0.26
12 000	MONDELEZ INTERNATIONAL INC 1.375% 17/03/2041	EUR	11 823	7 637	0.02
100 000	MONDELEZ INTERNATIONAL INC 1.625% 08/03/2027	EUR	107 626	95 209	0.23
200 000	MONDI FINANCE PLC 1.5% 15/04/2024	EUR	208 468	195 500	0.47
200 000	MOTABILITY OPERATIONS GROUP PLC - EMTN - 0.875% 14/03/2025	EUR	207 213	193 250	0.46
120 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	119 713	113 524	0.27
100 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.823% 07/07/2032	EUR	81 320	76 465	0.18
100 000	NATIONAL GRID NORTH AMERICA INC 0.75% 08/08/2023	EUR	101 258	98 681	0.24
100 000	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	99 845	82 236	0.20
100 000	NATIONAL GRID PLC 0.75% 01/09/2033	EUR	98 521	72 236	0.17
193 000	NESTLE FINANCE INTERNATIONAL LTD 0% 14/06/2026	EUR	193 508	177 962	0.43
150 000	NESTLE FINANCE INTERNATIONAL LTD 0.125% 12/11/2027	EUR	150 947	134 345	0.32
40 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 03/12/2040	EUR	40 477	24 087	0.06
100 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 12/05/2032	EUR	102 091	80 470	0.19
50 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 18/01/2024	EUR	50 737	49 256	0.12
50 000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 14/06/2041	EUR	50 139	32 844	0.08
80 000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027	EUR	79 797	75 498	0.18
50 000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 29/03/2031	EUR	50 235	44 548	0.11

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
73 000	NESTLE FINANCE INTERNATIONAL LTD 1.5% 29/03/2035	EUR	66 564	61 895	0.15
72 000	NESTLE FINANCE INTERNATIONAL LTD 1.75% 02/11/2037	EUR	86 935	60 247	0.14
236 000	NOVARTIS FINANCE SA 0% 23/09/2028	EUR	236 099	202 968	0.49
100 000	NOVARTIS FINANCE SA 1.375% 14/08/2030	EUR	113 902	90 983	0.22
100 000	NOVARTIS FINANCE SA 1.625% 09/11/2026	EUR	108 908	98 197	0.24
201 000	NOVO NORDISK FINANCE NETHERLANDS BV 0.125% 04/06/2028	EUR	201 441	176 478	0.42
164 000	NTT FINANCE CORP - REGS - 0.342% 03/03/2030	EUR	163 741	136 705	0.33
100 000	ORANGE SA FRN PERPETUAL (ISIN XS1028599287)	EUR	108 989	100 733	0.24
190 000	ORANGE SA FRN PERPETUAL (ISIN XS1115498260)	EUR	227 560	191 900	0.46
200 000	ORANGE SA 0% 29/06/2026	EUR	200 856	181 704	0.43
300 000	ORANGE SA 0.5% 04/09/2032	EUR	281 574	234 411	0.56
200 000	ORANGE SA 0.75% 11/09/2023	EUR	204 650	198 916	0.48
100 000	ORANGE SA 0.75% 29/06/2034	EUR	99 775	74 794	0.18
100 000	ORANGE SA 0.875% 03/02/2027	EUR	104 658	93 083	0.22
100 000	ORANGE SA 3.125% 09/01/2024	EUR	107 955	102 277	0.24
88 000	ORANGE SA 8.125% 28/01/2033	EUR	161 416	124 671	0.30
100 000	PEPSICO INC 0.4% 09/10/2032	EUR	98 854	77 080	0.18
150 000	PEPSICO INC 0.5% 06/05/2028	EUR	155 431	133 790	0.32
100 000	PEPSICO INC 0.75% 18/03/2027	EUR	98 159	93 246	0.22
100 000	PEPSICO INC 1.125% 18/03/2031	EUR	106 831	86 984	0.21
200 000	PPG INDUSTRIES INC 0.875% 03/11/2025	EUR	207 570	187 394	0.45
100 000	PROCTER & GAMBLE CO 0.625% 30/10/2024	EUR	103 658	97 790	0.23
100 000	PROCTER & GAMBLE CO 1.25% 25/10/2029	EUR	112 035	92 600	0.22
100 000	PROCTER & GAMBLE CO 1.875% 30/10/2038	EUR	117 951	83 560	0.20
90 000	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	119 526	100 758	0.24
200 000	PUBLICIS GROUPE SA 0.5% 03/11/2023	EUR	202 803	196 870	0.47
110 000	PVH CORP - REGS - 3.125% 15/12/2027	EUR	123 889	103 706	0.25
100 000	PVH CORP - REGS - 3.625% 15/07/2024	EUR	105 800	100 977	0.24
200 000	RCI BANQUE SA 0.5% 15/09/2023	EUR	199 896	194 610	0.47
40 000	RCI BANQUE SA 1.125% 15/01/2027	EUR	41 380	34 414	0.08
150 000	RCI BANQUE SA 1.625% 26/05/2026	EUR	157 234	134 898	0.32
200 000	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV - REGS - 0.375% 19/05/2026	EUR	204 397	185 550	0.44
100 000	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	97 264	89 683	0.21
100 000	RED ELECTRICA FINANCIACIONES SAU 0.5% 24/05/2033	EUR	99 413	79 918	0.19
100 000	RELX FINANCE BV 0.875% 10/03/2032	EUR	103 935	80 212	0.19
100 000	RELX FINANCE BV 1% 22/03/2024	EUR	103 618	98 342	0.24
100 000	REN FINANCE BV 1.75% 01/06/2023	EUR	104 798	100 163	0.24
50 000	ROCHE FINANCE EUROPE BV 0.875% 25/02/2025	EUR	51 947	49 232	0.12
100 000	SANOFI 0.875% 21/03/2029	EUR	108 503	90 667	0.22
100 000	SANOFI 1% 21/03/2026	EUR	106 242	96 560	0.23
200 000	SANOFI 1.375% 21/03/2030	EUR	223 049	183 890	0.44
100 000	SANOFI 1.5% 01/04/2030	EUR	114 682	91 946	0.22
200 000	SANOFI 1.5% 22/09/2025	EUR	216 595	197 510	0.47

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	SANOFI 1.75% 10/09/2026	EUR	222 635	197 800	0.47
100 000	SAP SE 0.375% 18/05/2029	EUR	101 965	86 732	0.21
100 000	SAP SE 0.75% 10/12/2024	EUR	103 150	97 805	0.23
50 000	SAP SE 1% 01/04/2025	EUR	52 120	48 991	0.12
100 000	SAP SE 1.625% 10/03/2031	EUR	113 861	91 744	0.22
200 000	SAP SE 1.75% 22/02/2027	EUR	212 515	196 258	0.47
100 000	SCHNEIDER ELECTRIC SE 0.25% 09/09/2024	EUR	102 108	96 931	0.23
100 000	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	102 140	85 774	0.21
100 000	SCHNEIDER ELECTRIC SE 0.875% 11/03/2025	EUR	103 184	97 171	0.23
100 000	SCHNEIDER ELECTRIC SE 1% 09/04/2027	EUR	106 423	94 045	0.23
120 000	SES SA 0.875% 04/11/2027	EUR	122 204	104 480	0.25
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 20/02/2026	EUR	101 283	92 557	0.22
50 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.125% 05/09/2029	EUR	50 449	41 805	0.10
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 05/06/2024	EUR	101 346	97 595	0.23
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 20/02/2029	EUR	102 794	85 659	0.21
50 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.3% 28/02/2024	EUR	50 590	49 263	0.12
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 05/06/2026	EUR	103 217	93 336	0.22
93 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 05/09/2034	EUR	95 863	68 940	0.16
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 20/02/2032	EUR	101 681	80 781	0.19
51 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1% 06/09/2027	EUR	55 277	47 660	0.11
50 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.25% 28/02/2031	EUR	55 153	44 596	0.11
50 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	52 886	45 870	0.11
68 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.875% 10/03/2028	EUR	82 936	68 651	0.16
125 000	SMURFIT KAPPA TREASURY ULC 1% 22/09/2033	EUR	124 225	89 074	0.21
100 000	SNAM SPA 0% 07/12/2028	EUR	99 514	80 930	0.19
100 000	SNAM SPA 0.75% 17/06/2030	EUR	105 107	79 934	0.19
100 000	SNAM SPA 0.75% 20/06/2029	EUR	92 448	82 998	0.20
190 000	SNAM SPA 1.25% 28/08/2025	EUR	199 348	183 144	0.44
100 000	SODEXO SA 0.75% 27/04/2025	EUR	103 159	95 520	0.23
100 000	SODEXO SA 1% 27/04/2029	EUR	105 062	86 379	0.21
100 000	SODEXO SA 2.5% 24/06/2026	EUR	114 044	99 042	0.24
100 000	SOLVAY SA 2.75% 02/12/2027	EUR	110 379	95 187	0.23
100 000	SUEZ SA FRN PERPETUAL	EUR	99 913	95 181	0.23
100 000	SUEZ SA 0.5% 14/10/2031	EUR	100 900	78 288	0.19
100 000	SUEZ SA 1.5% 03/04/2029	EUR	110 046	91 996	0.22
100 000	SUEZ SA 1.75% 10/09/2025	EUR	106 755	98 254	0.24
100 000	SUEZ SACA 2.875% 24/05/2034	EUR	97 091	89 236	0.21
100 000	SYDNEY AIRPORT FINANCE CO PTY LTD 2.75% 23/04/2024	EUR	107 721	101 077	0.24
100 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 2.25% 21/11/2026	EUR	110 180	98 331	0.24
100 000	TAKEDA PHARMACEUTICAL CO LTD 1.375% 09/07/2032	EUR	105 838	82 730	0.20
106 000	TAKEDA PHARMACEUTICAL 2% 09/07/2040	EUR	118 944	80 252	0.19
100 000	TELEFONICA EMISIONES SA 0.664% 03/02/2030	EUR	101 182	84 400	0.20
100 000	TELEFONICA EMISIONES SA 1.201% 21/08/2027	EUR	106 391	93 197	0.22
100 000	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	107 519	96 968	0.23

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	TELEFONICA EMISIONES SA 1.528% 17/01/2025	EUR	106 700	99 289	0.24
100 000	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	109 794	94 885	0.23
100 000	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	111 863	93 517	0.22
100 000	TELEFONICA EMISIONES SA 1.807% 21/05/2032	EUR	112 826	87 791	0.21
100 000	TELEFONICA EMISIONES SA 2.318% 17/10/2028	EUR	116 067	97 580	0.23
100 000	TELEFONICA EUROPE BV 5.875% 14/02/2033	EUR	147 383	120 735	0.29
100 000	TELEPERFORMANCE 1.875% 02/07/2025	EUR	107 640	98 141	0.23
100 000	TELE2 AB 2.125% 15/05/2028	EUR	110 009	96 136	0.23
200 000	TELIA CO AB FRN 11/05/2081	EUR	200 854	176 794	0.42
100 000	TELIA CO AB 0.125% 27/11/2030	EUR	95 476	79 199	0.19
50 000	TELIA CO AB 3.875% 01/10/2025	EUR	59 862	52 379	0.13
100 000	TELSTRA CORP LTD 1.375% 26/03/2029	EUR	105 271	91 432	0.22
121 000	TERNA - RETE ELETTRICA NAZIONALE 1.375% 26/07/2027	EUR	130 869	113 776	0.27
50 000	TERNA - RETE ELETTRICA NAZIONALE 4.9% 28/10/2024	EUR	58 658	53 468	0.13
100 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	105 387	78 269	0.19
100 000	THERMO FISHER SCIENTIFIC FINANCE I BV 0% 18/11/2025	EUR	99 613	92 789	0.22
100 000	THERMO FISHER SCIENTIFIC FINANCE I BV 1.625% 18/10/2041	EUR	103 649	71 739	0.17
100 000	THERMO FISHER SCIENTIFIC FINANCE I BV 2% 18/10/2051	EUR	106 717	69 179	0.17
100 000	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	99 195	97 764	0.23
100 000	THERMO FISHER SCIENTIFIC INC 1.375% 12/09/2028	EUR	107 975	92 859	0.22
100 000	THERMO FISHER SCIENTIFIC INC 1.75% 15/04/2027	EUR	110 148	96 540	0.23
109 000	THERMO FISHER SCIENTIFIC INC 1.875% 01/10/2049	EUR	115 147	74 411	0.18
100 000	THERMO FISHER SCIENTIFIC INC 2% 15/04/2025	EUR	106 348	99 790	0.24
100 000	TOYOTA FINANCE AUSTRALIA LTD 0.064% 13/01/2025	EUR	97 544	94 807	0.23
210 000	TOYOTA MOTOR CREDIT CORP 0.125% 05/11/2027	EUR	210 339	180 958	0.43
100 000	TOYOTA MOTOR CREDIT CORP 0.25% 16/07/2026	EUR	101 613	90 866	0.22
120 000	UNILEVER FINANCE NETHERLANDS BV 0.5% 06/01/2025	EUR	123 073	115 798	0.28
144 000	UNILEVER FINANCE NETHERLANDS BV 0.5% 29/04/2024	EUR	147 080	141 258	0.34
137 000	UNILEVER FINANCE NETHERLANDS BV 0.875% 31/07/2025	EUR	143 354	132 638	0.32
100 000	UNILEVER FINANCE NETHERLANDS BV 1.125% 29/04/2028	EUR	106 958	92 964	0.22
100 000	UNILEVER FINANCE NETHERLANDS BV 1.375% 31/07/2029	EUR	112 980	92 151	0.22
100 000	UNILEVER FINANCE NETHERLANDS BV 1.75% 25/03/2030	EUR	115 943	93 839	0.22
100 000	UNITED PARCEL SERVICE INC 1% 15/11/2028	EUR	104 690	89 811	0.21
150 000	UNITED PARCEL SERVICE INC 1.625% 15/11/2025	EUR	161 736	146 469	0.35
100 000	VEOLIA ENVIRONNEMENT SA 0% 14/01/2027	EUR	99 219	89 517	0.21
100 000	VEOLIA ENVIRONNEMENT SA 0.8% 15/01/2032	EUR	103 424	79 996	0.19
100 000	VEOLIA ENVIRONNEMENT SA 0.927% 04/01/2029	EUR	105 468	88 987	0.21
100 000	VEOLIA ENVIRONNEMENT SA 1.59% 10/01/2028	EUR	108 436	93 765	0.22
100 000	VEOLIA ENVIRONNEMENT SA 4.625% 30/03/2027	EUR	125 163	108 386	0.26
123 000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	EUR	122 777	104 464	0.25
100 000	VERIZON COMMUNICATIONS INC 0.875% 02/04/2025	EUR	103 229	96 916	0.23
100 000	VERIZON COMMUNICATIONS INC 0.875% 19/03/2032	EUR	100 518	80 794	0.19
100 000	VERIZON COMMUNICATIONS INC 1.3% 18/05/2033	EUR	104 971	82 336	0.20
100 000	VERIZON COMMUNICATIONS INC 1.375% 02/11/2028	EUR	105 925	91 607	0.22

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	VERIZON COMMUNICATIONS INC 1.375% 27/10/2026	EUR	107 874	95 521	0.23
100 000	VERIZON COMMUNICATIONS INC 1.875% 26/10/2029	EUR	113 257	93 230	0.22
100 000	VERIZON COMMUNICATIONS INC 2.625% 01/12/2031	EUR	122 231	95 732	0.23
138 000	VERIZON COMMUNICATIONS INC 2.875% 15/01/2038	EUR	177 487	125 201	0.30
100 000	VF CORP 0.25% 25/02/2028	EUR	100 172	85 136	0.20
100 000	VF CORP 0.625% 25/02/2032	EUR	100 159	76 823	0.18
100 000	VIER GAS TRANSPORT GMBH 0.5% 10/09/2034	EUR	95 781	64 683	0.15
100 000	VIER GAS TRANSPORT GMBH 2.875% 12/06/2025	EUR	111 025	98 383	0.24
100 000	VINCI SA 1.625% 18/01/2029	EUR	113 266	91 866	0.22
100 000	VINCI SA 1.75% 26/09/2030	EUR	112 970	92 162	0.22
100 000	VIVENDI SA 1.125% 11/12/2028	EUR	94 515	88 577	0.21
100 000	VIVENDI SE 1.125% 24/11/2023	EUR	102 698	99 050	0.24
100 000	VODAFONE GROUP PLC 1.125% 20/11/2025	EUR	105 636	96 271	0.23
100 000	VODAFONE GROUP PLC 1.6% 29/07/2031	EUR	111 114	87 696	0.21
100 000	VODAFONE GROUP PLC 1.75% 25/08/2023	EUR	104 174	100 380	0.24
100 000	VODAFONE GROUP PLC 1.875% 11/09/2025	EUR	107 464	99 018	0.24
100 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	112 132	98 957	0.24
111 000	VODAFONE GROUP PLC 2.5% 24/05/2039	EUR	134 387	89 337	0.21
100 000	WINTERSHALL DEA FINANCE BV 0.452% 25/09/2023	EUR	100 892	97 637	0.23
100 000	WINTERSHALL DEA FINANCE BV 1.823% 25/09/2031	EUR	105 891	79 709	0.19
100 000	WORLDLINE SA/FRANCE 0.25% 18/09/2024	EUR	98 105	94 847	0.23
100 000	WORLDLINE SA/FRANCE 0.5% 30/06/2023	EUR	101 703	98 688	0.24
100 000	WPP FINANCE SA 2.375% 19/05/2027	EUR	111 178	96 892	0.23
100 000	WPP FINANCE 2013 3% 20/11/2023	EUR	107 967	100 838	0.24
112 000	3M CO 1.5% 09/11/2026	EUR	122 203	108 562	0.26
100 000	3M CO 1.75% 15/05/2030	EUR	112 813	92 059	0.22
Total Bonds			47 821 106	41 471 300	99.26
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			47 821 106	41 471 300	99.26
Total Investments			47 821 106	41 471 300	99.26

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Investment Banking and Brokerage Services	25.31	France	22.87
Telecommunications Service Providers	11.50	United States of America	21.79
Industrial Transportation	6.79	Netherlands	16.57
Pharmaceuticals and Biotechnology	5.49	Germany	10.72
Software and Computer Services	4.78	United Kingdom	6.14
Personal Care, Drug and Grocery Stores	4.48	Luxembourg	5.28
Gas, Water and Multi-utilities	4.19	Spain	4.65
Technology Hardware and Equipment	3.32	Italy	3.55
Automobiles and Parts	3.30	Ireland	2.73
Chemicals	3.19	Sweden	1.37
Beverages	3.14	Australia	1.19
Construction and Materials	2.32	Japan	1.13
Food Producers	2.27	Belgium	0.65
Industrial Support Services	2.15	Canada	0.22
Travel and Leisure	2.06	Denmark	0.21
Electronic and Electrical Equipment	2.01	Jersey	0.19
Personal Goods	1.73		
Media	1.72		99.26
Oil, Gas and Coal	1.65		
Medical Equipment and Services	1.32		
General Industrials	1.16		
Banks	1.10		
Electricity	1.06		
Health Care Providers	0.92		
Real Estate Investment Trusts	0.77		
Industrial Engineering	0.64		
Telecommunications Equipment	0.47		
Industrial Metals and Mining	0.23		
Aerospace and Defense	0.19		
	99.26		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
82 819	ABBOTT LABORATORIES	USD	9 083 906	8 607 092	0.39
36 330	ABBVIE INC	USD	5 228 951	5 322 400	0.24
1 464 893	ACTIVISION BLIZZARD INC	USD	105 403 215	109 098 062	4.96
31 950	ADVANCED MICRO DEVICES INC	USD	2 740 632	2 337 000	0.11
52 901	ADVANTEST CORP	JPY	3 378 683	2 704 092	0.12
23 578	AEON CO LTD	JPY	451 079	390 782	0.02
60 335	AFLAC INC	USD	3 208 403	3 193 204	0.14
108 900	AJINOMOTO CO INC	JPY	2 662 117	2 530 246	0.11
6 601	AKAMAI TECHNOLOGIES INC	USD	704 479	576 660	0.03
90 142	AKZO NOBEL NV	EUR	5 783 511	5 644 692	0.26
7 390	ALPHABET CLASS - A	USD	16 466 110	15 404 593	0.70
573	ALPHABET INC	USD	1 220 994	1 198 918	0.05
727 067	AMAZON.COM INC	USD	78 134 838	73 864 638	3.35
76 263	AMERICAN AIRLINES GROUP INC	USD	1 147 694	924 975	0.04
2 311	AMERICAN WATER WORKS CO INC	USD	318 633	328 861	0.01
10 035	AMERIPRISE FINANCIAL INC	USD	2 448 526	2 281 428	0.10
37 742	AMERISOURCEBERGEN CORP	USD	5 162 944	5 107 598	0.23
22 407	ANALOG DEVICES INC	USD	3 460 981	3 131 129	0.14
2 347	ANSYS INC	USD	812 089	537 198	0.02
76	APA CORP	USD	3 512	2 537	0.00
1 642 420	APPLE INC	USD	221 978 773	214 789 482	9.76
117 990	APPLIED MATERIALS INC	USD	12 660 075	10 268 047	0.47
10 572	ARISTA NETWORKS INC	USD	1 027 761	947 936	0.04
2 307 362	ASAHI KASEI CORP	JPY	17 435 713	16 830 479	0.76
224 613	ASR NEDERLAND NV	EUR	8 775 630	8 663 323	0.39
375 131	ASTELLAS PHARMA INC	JPY	5 514 433	5 586 172	0.25
982 318	AXA SA	EUR	21 011 782	21 277 008	0.97
160 674	AZBIL CORP	JPY	4 619 060	4 032 981	0.18
108 632	BALL CORP	USD	7 456 925	7 145 844	0.32
743 784	BANK OF AMERICA CORP	USD	23 428 437	22 147 397	1.01
27 442	BANK OF NEW YORK MELLON CORP	USD	1 122 610	1 094 845	0.05
39 690	BAXTER INTERNATIONAL INC	USD	2 694 327	2 438 461	0.11
32 313	BECTON DICKINSON AND CO	USD	7 498 104	7 619 804	0.35
2 672	BIOGEN INC	USD	506 295	521 237	0.02
823 613	BNP PARIBAS SA	EUR	36 696 638	37 363 204	1.70
800	BOOKING HOLDINGS INC	USD	1 579 716	1 338 363	0.06
137 998	BOSTON SCIENTIFIC CORP	USD	5 475 490	4 919 590	0.22
3 103	BUCHER INDUSTRIES AG - REG	CHF	1 066 881	1 029 270	0.05
10 315	CAPITAL ONE FINANCIAL CORP	USD	1 148 636	1 027 997	0.05
23 501	CHARLES SCHWAB CORP	USD	1 439 427	1 420 243	0.06
1 322	CHEVRON CORP	USD	212 767	183 078	0.01
16 925	CINTAS CORP	USD	6 066 113	6 047 152	0.27
567 929	CITIGROUP INC	USD	25 265 028	24 983 552	1.13
69 634	COLGATE-PALMOLIVE CO	USD	5 022 124	5 337 863	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 693	CONSTELLATION BRANDS INC - A	USD	2 436 605	2 383 768	0.11
13 756	COPART INC	USD	1 595 110	1 429 745	0.06
3 287	COSTCO WHOLESALE CORP	USD	1 467 069	1 506 905	0.07
42 732	CUMMINS INC	USD	7 988 305	7 910 396	0.36
3 592	DAIICHI SANKYO CO LTD	JPY	83 366	86 923	0.00
35 807	DELTA AIR LINES INC	USD	1 287 075	992 232	0.05
2 500 000	DEUTSCHE BANK AG - REG	EUR	25 840 000	20 795 000	0.94
5 107	DKSH HOLDING AG	CHF	390 266	402 070	0.02
47 202	DOLLAR TREE INC	USD	6 801 489	7 036 617	0.32
29 808	EDWARDS LIFESCIENCES CORP	USD	2 685 891	2 711 218	0.12
372 042	EISAI CO LTD	JPY	13 893 821	14 996 449	0.68
50 360	ELEVANCE HEALTH INC	USD	22 324 141	23 246 189	1.06
73 361	ELI LILLY & CO	USD	20 483 980	22 751 769	1.03
19 877	EMERSON ELECTRIC CO	USD	1 563 581	1 512 283	0.07
1 154 950	ENEOS HOLDINGS INC	JPY	3 816 579	4 177 281	0.19
682 428	ENGIE SA LOYALTY BONUS 2023	EUR	9 045 583	7 483 505	0.34
42 022	EQUIFAX INC	USD	7 832 237	7 346 866	0.33
10 477	ESTEE LAUDER COS INC - A	USD	2 459 480	2 552 181	0.12
95 390	EURONEXT NV	EUR	7 459 498	7 430 881	0.34
13 422	EXPEDIA GROUP INC	USD	2 303 005	1 217 474	0.06
15 893	FANUC CORP	JPY	2 299 181	2 376 738	0.11
2 814	FERRARI NV	EUR	503 284	493 013	0.02
45 923	FIRST REPUBLIC BANK/CA	USD	6 625 531	6 334 207	0.29
47 792	FORTIVE CORP	USD	2 749 468	2 485 943	0.11
128 510	FREEMPORT-MCMORAN INC - B	USD	4 511 555	3 596 731	0.16
142 875	FUJIFILM HOLDINGS CORP	JPY	7 438 573	7 321 318	0.33
80 631	FUJITSU LTD	JPY	11 331 904	9 631 122	0.44
211	GALENICA AG	CHF	14 647	15 452	0.00
29 439	GENUINE PARTS CO	USD	3 744 597	3 745 169	0.17
630 243	GILEAD SCIENCES INC	USD	35 381 611	37 261 772	1.69
91 039	GOLDMAN SACHS GROUP INC	USD	26 592 063	25 864 847	1.17
85 757	HALLIBURTON CO	USD	3 355 257	2 572 423	0.12
53 663	HASBRO INC	USD	4 789 659	4 202 904	0.19
36 377	HEINEKEN NV	EUR	3 263 017	3 164 799	0.14
41 476	HITACHI LTD	JPY	1 921 389	1 880 048	0.09
49 305	HOLOGIC INC	USD	3 453 713	3 268 293	0.15
104 136	HOYA CORP	JPY	9 654 045	8 494 111	0.39
132 000	IBIDEN CO LTD	JPY	5 183 535	3 554 892	0.16
335 633	ING GROEP NV	EUR	3 301 286	3 165 355	0.14
22 347	INTEL CORP	USD	888 493	799 657	0.04
1 689 692	JAPAN POST HOLDINGS CO LTD	JPY	11 124 239	11 529 146	0.52
7 000	JOHNSON & JOHNSON	USD	1 143 009	1 188 550	0.05
225 739	JUNIPER NETWORKS INC	USD	6 332 817	6 153 868	0.28
13 445	KELLOGG CO	USD	875 627	917 467	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
209 614	KIKKOMAN CORP	JPY	10 156 779	10 626 097	0.48
256 500	KOMATSU LTD	JPY	5 503 794	5 432 331	0.25
21 750	KONAMI HOLDINGS CORP	JPY	1 350 032	1 150 059	0.05
41 193	KONINKLIJKE DSM NV	EUR	5 787 617	5 647 560	0.26
449 980	KONINKLIJKE PHILIPS NV	EUR	9 208 841	9 249 339	0.42
17 172	LONZA GROUP AG - REG	CHF	9 200 805	8 732 689	0.40
62 253	MARATHON OIL CORP	USD	1 580 207	1 338 608	0.06
78 967	MARATHON PETROLEUM CORP	USD	7 838 075	6 209 649	0.28
10 313	MARKETAXESS HOLDINGS INC	USD	2 678 571	2 525 449	0.11
71 821	MARSH & MCLENNAN COS INC	USD	11 044 691	10 665 465	0.48
13 475	MCDONALD'S CORP	USD	3 084 000	3 182 082	0.14
22 396	MCKESSON CORP	USD	6 608 512	6 988 186	0.32
492 636	META PLATFORMS INC	USD	77 625 576	75 984 079	3.45
45 600	METLIFE INC	USD	2 686 608	2 738 748	0.12
985	METTLER-TOLEDO INTERNATIONAL INC	USD	1 188 003	1 082 346	0.05
249 374	MGM RESORTS INTERNATIONAL	USD	6 850 158	6 905 521	0.31
877 962	MICROSOFT CORP	USD	213 340 392	215 684 137	9.80
1 180 163	mitsubishi chemical holdings corp	JPY	6 641 192	6 123 934	0.28
57 195	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	1 859 115	1 910 800	0.09
39 382	MITSUI & CO LTD	JPY	890 874	830 315	0.04
3 240 882	MIZUHO FINANCIAL GROUP INC	JPY	35 399 612	35 208 711	1.60
28 329	MODERNA INC	USD	3 613 604	3 870 867	0.18
26 259	MOLSON COORS BEVERAGE CO - B	USD	1 319 618	1 369 150	0.06
14 090	MOODY'S CORP	USD	3 694 236	3 665 462	0.17
139 916	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	3 905 885	4 096 122	0.19
52 511	MSCI INC	USD	20 037 740	20 701 524	0.94
15 801	M&T BANK CORP	USD	2 622 742	2 409 031	0.11
69 811	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	15 798 229	15 651 626	0.71
248 503	M3 INC	JPY	7 405 808	6 820 158	0.31
312 301	NEC CORP	JPY	11 980 653	11 587 906	0.53
5 857	NETFLIX INC	USD	1 029 044	979 687	0.04
385 840	NEWELL BRANDS INC	USD	7 571 033	7 027 016	0.32
157 151	NIKE INC - B	USD	16 265 068	15 362 602	0.70
12 885	NINTENDO CO LTD	JPY	5 381 425	5 323 479	0.24
115 845	NIPPON STEEL CORP	JPY	1 761 671	1 548 900	0.07
351 751	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	9 775 943	9 648 844	0.44
85 464	NIPPON YUSEN KK	JPY	6 218 290	5 578 070	0.25
467 000	NISSAN MOTOR CO LTD	JPY	1 756 046	1 736 746	0.08
115 485	NITTO DENKO CORP	JPY	7 383 086	7 139 061	0.32
117 000	NOMURA RESEARCH INSTITUTE LTD	JPY	3 484 883	2 973 816	0.13
238 138	NORDEA BANK ABP	SEK	2 092 914	2 000 571	0.09
1 733 743	NORDEA BANK ABP	EUR	15 203 192	14 556 506	0.66
872 926	NVIDIA CORP	USD	133 119 586	126 574 062	5.76

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
205 669	OCI NV	EUR	6 478 574	6 474 460	0.29
129 526	OMRON CORP	JPY	7 525 595	6 284 347	0.29
840	ONEOK INC	USD	52 223	44 593	0.00
2 511	ORACLE CORP JAPAN	JPY	143 834	138 960	0.01
821 488	ORIX CORP	JPY	13 989 624	13 164 200	0.60
369 479	OSAKA GAS CO LTD	JPY	5 928 040	6 753 290	0.31
35 349	OTIS WORLDWIDE CORP	USD	2 487 760	2 389 511	0.11
75 890	OTSUKA CORP	JPY	2 384 128	2 150 658	0.10
200 203	PAYPAL HOLDINGS INC	USD	16 170 261	13 374 315	0.61
90 816	PEPSICO INC	USD	14 129 478	14 477 397	0.66
383 868	PFIZER INC	USD	18 489 715	19 251 231	0.87
16 597	PIONEER NATURAL RESOURCES CO	USD	4 322 455	3 541 498	0.16
9 763	PNC FINANCIAL SERVICES GROUP INC	USD	1 548 933	1 473 345	0.07
62 014	PROCTER & GAMBLE CO	USD	8 930 193	8 529 335	0.39
541 855	PROSIEBENSAT.1 MEDIA SE	EUR	5 166 046	4 773 743	0.22
173 849	QUALCOMM INC	USD	22 232 185	21 242 021	0.96
43 763	RAYTHEON TECHNOLOGIES CORP	USD	3 802 871	4 023 207	0.18
218 806	RECRUIT HOLDINGS CO LTD	JPY	7 404 240	6 154 560	0.28
10 314	ROHM CO LTD	JPY	683 953	686 972	0.03
266 063	SANOFI	EUR	19 343 791	25 632 509	1.16
434 156	SANTOS LTD	AUD	2 307 554	2 118 879	0.10
59 137	SECOM CO LTD	JPY	3 809 429	3 490 436	0.16
192 162	SEIKO EPSON CORP	JPY	2 534 334	2 597 704	0.12
316 038	SEKISUI CHEMICAL CO LTD	JPY	3 966 697	4 132 113	0.19
161 525	SEKISUI HOUSE LTD	JPY	2 836 211	2 702 704	0.12
5 166	SERVICENOW INC	USD	2 372 833	2 349 741	0.11
746 900	SHIONOGI & CO LTD	JPY	35 887 093	36 048 807	1.64
856 598	SOFTBANK CORP	JPY	9 467 864	9 085 884	0.41
77 412	SOMPO HOLDINGS INC	JPY	2 931 476	3 260 981	0.15
132 054	SONY GROUP CORP	JPY	10 749 131	10 315 727	0.47
1 992	S&P GLOBAL INC	USD	620 970	642 234	0.03
61 211	SS&C TECHNOLOGIES HOLDINGS INC	USD	3 681 109	3 399 993	0.15
35 872	STARBUCKS CORP	USD	2 436 633	2 621 132	0.12
331 063	STELLANTIS NV	EUR	4 151 530	3 903 895	0.18
5 617 120	SUMITOMO CHEMICAL CO LTD	JPY	22 311 429	21 000 479	0.95
180 143	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	5 030 446	5 113 979	0.23
2 434	SVB FINANCIAL GROUP	USD	1 090 283	919 609	0.04
18 239	SWISS LIFE HOLDING AG - REG	CHF	9 353 566	8 473 509	0.38
7 017	SYNOPSIS INC	USD	2 077 231	2 038 417	0.09
11 737	SYSMEX CORP	JPY	708 390	674 819	0.03
83 700	TAISEI CORP	JPY	2 113 474	2 489 850	0.11
153 837	TAKEDA PHARMACEUTICAL CO LTD	JPY	4 192 798	4 135 402	0.19
40 243	TARGA RESOURCES CORP	USD	2 832 006	2 296 905	0.10
19 923	TARGET CORP	USD	2 932 520	2 691 401	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
184 973	T&D HOLDINGS INC	JPY	2 033 651	2 115 024	0.10
255 800	TERUMO CORP	JPY	7 228 655	7 362 620	0.33
122 418	TESLA INC	USD	88 243 486	78 854 780	3.59
11 725	TEXAS INSTRUMENTS INC	USD	1 806 796	1 723 226	0.08
101 993	TIS INC	JPY	2 162 719	2 552 883	0.12
16 812	T-MOBILE US INC	USD	2 033 300	2 163 553	0.10
92 482	TOKIO MARINE HOLDINGS INC	JPY	4 615 190	5 146 005	0.23
43 092	TOKYO ELECTRON LTD	JPY	17 270 023	13 440 684	0.61
535 552	TOKYO GAS CO LTD	JPY	9 265 413	10 584 371	0.48
211 305	TOPPAN INC	JPY	3 376 283	3 372 735	0.15
614 166	TOTALENERGIES SE	EUR	17 908 000	30 935 541	1.40
36 270	TRIMBLE INC	USD	2 405 325	2 020 185	0.09
343 833	TRUIST FINANCIAL CORP	USD	15 162 994	15 599 024	0.71
215 616	TWITTER INC	USD	8 221 988	7 711 399	0.35
1 020	TYLER TECHNOLOGIES INC	USD	330 143	324 386	0.01
44 627	TYSON FOODS INC - A	USD	3 638 170	3 673 633	0.17
17 076	UNION PACIFIC CORP	USD	3 542 780	3 483 638	0.16
18 719	UNITED PARCEL SERVICE INC - B	USD	3 162 620	3 268 417	0.15
254 473	VOLKSWAGEN AG - PFD	EUR	35 834 888	32 424 950	1.47
28 834	WALMART INC	USD	3 313 538	3 353 233	0.15
88 681	WASTE MANAGEMENT INC	USD	13 237 330	12 976 631	0.59
3 056	WATERS CORP	USD	966 251	967 502	0.04
382 901	WELLS FARGO & CO	USD	15 507 081	14 346 197	0.65
285 465	WESFARMERS LTD	AUD	9 397 501	7 869 134	0.36
7 950	WOLTERS KLUWER NV	EUR	720 429	735 852	0.03
475 520	WOODSIDE ENERGY GROUP LTD	AUD	11 253 989	9 958 600	0.45
174 190	XYLEM INC/NY	USD	13 681 123	13 026 136	0.59
299 322	YAMAHA CORP	JPY	12 201 400	11 801 784	0.54
29 109	YUM! BRANDS INC	USD	3 258 680	3 160 517	0.14
6 776	ZEBRA TECHNOLOGIES CORP - A	USD	2 272 008	1 905 213	0.09
27 966	ZOETIS INC	USD	4 745 512	4 598 092	0.21
Total Shares			2 288 109 945	2 235 545 018	101.48
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			2 288 109 945	2 235 545 018	101.48
Total Investments			2 288 109 945	2 235 545 018	101.48

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	19.69	United States of America	68.94
Software and Computer Services	15.12	Japan	18.64
Banks	9.37	France	5.57
Pharmaceuticals and Biotechnology	8.62	Germany	3.34
Leisure Goods	6.44	Netherlands	2.48
Automobiles and Parts	5.33	Australia	0.91
Retailers	4.39	Switzerland	0.85
Non-life Insurance	3.12	Finland	0.75
Oil, Gas and Coal	2.88		
Chemicals	2.87		
Investment Banking and Brokerage Services	2.44		
Medical Equipment and Services	2.17		
Industrial Support Services	1.91		
Industrial Transportation	1.38		
Electronic and Electrical Equipment	1.30		
Personal Care, Drug and Grocery Stores	1.29		
Telecommunications Service Providers	1.17		
Finance and Credit Services	1.14		
Gas, Water and Multi-utilities	1.14		
Food Producers	1.06		
Health Care Providers	1.06		
Beverages	0.97		
Travel and Leisure	0.92		
Industrial Engineering	0.89		
General Industrials	0.85		
Life Insurance	0.75		
Personal Goods	0.70		
Household Goods and Home Construction	0.63		
Waste and Disposal Services	0.59		
Media	0.39		
Telecommunications Equipment	0.32		
Industrial Metals and Mining	0.23		
Aerospace and Defense	0.18		
Construction and Materials	0.11		
Consumer Services	0.06		
	101.48		101.48

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
24 891	ABBVIE INC	USD	3 424 212	3 646 569	0.81
8 223	ADOBE INC	USD	3 023 587	2 879 249	0.64
20 547	AKAMAI TECHNOLOGIES INC	USD	1 937 987	1 794 976	0.40
8 207	ALPHABET CLASS - A	USD	19 015 924	17 107 644	3.81
1 018	ALPHABET INC	USD	2 288 808	2 130 015	0.47
186 999	AMAZON.COM INC	USD	23 493 026	18 997 718	4.23
37 708	AMERICAN AIRLINES GROUP INC	USD	544 888	457 351	0.10
4 843	ANSYS INC	USD	1 624 332	1 108 500	0.25
307 468	APPLE INC	USD	42 534 139	40 209 504	8.97
310 880	BANK OF AMERICA CORP	USD	9 784 996	9 256 965	2.06
130	BARRY CALLEBAUT AG - REG	CHF	283 440	276 651	0.06
210 963	BAYER AG	EUR	12 706 301	11 965 821	2.67
418	BOOKING HOLDINGS INC	USD	875 433	699 295	0.16
109 520	CITIGROUP INC	USD	4 896 515	4 817 853	1.07
41 434	CNH INDUSTRIAL NV	EUR	564 745	456 603	0.10
14 255	COPART INC	USD	1 713 824	1 481 609	0.33
7 166	COSTCO WHOLESALE CORP	USD	3 290 530	3 285 208	0.73
4 456	CUMMINS INC	USD	869 861	824 879	0.18
400 000	DEUTSCHE BANK AG - REG	EUR	4 134 400	3 327 200	0.74
180 746	DOLLAR TREE INC	USD	26 749 228	26 944 631	6.01
84 804	DYNATRACE INC	USD	3 545 128	3 199 263	0.71
14 244	ELEVANCE HEALTH INC	USD	6 006 638	6 575 034	1.46
9 160	ENPHASE ENERGY INC	USD	1 592 066	1 710 649	0.38
81 632	EQT CORP	USD	2 716 551	2 686 059	0.60
12 080	EXPEDIA GROUP INC	USD	1 458 396	1 095 745	0.24
40 000	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	3 741 477	3 507 389	0.78
9 410	FIRST REPUBLIC BANK/CA	USD	1 361 804	1 297 931	0.29
25 800	FREENET AG	EUR	590 820	610 686	0.14
178 451	FUJI ELECTRIC CO LTD	JPY	7 362 255	7 061 164	1.57
63 418	GOLDMAN SACHS GROUP INC	USD	17 237 336	18 017 518	4.01
4 636	HEINEKEN HOLDING NV	EUR	344 223	321 970	0.07
361 400	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	8 551 370	7 646 340	1.70
34 655	INCYTE CORP	USD	2 455 046	2 518 284	0.56
8 414	IQVIA HOLDINGS INC	USD	1 709 329	1 746 381	0.39
719 075	ISUZU MOTORS LTD	JPY	8 063 330	7 599 340	1.69
115 991	JAPAN POST HOLDINGS CO LTD	JPY	773 532	791 432	0.18
821 800	JFE HOLDINGS INC	JPY	8 869 149	8 274 146	1.84
242 000	KEISEI ELECTRIC RAILWAY CO LTD	JPY	5 993 891	6 372 472	1.42
16 163	KEYENCE CORP	JPY	5 335 778	5 278 052	1.18
224 586	KROGER CO	USD	10 233 217	10 167 541	2.27
79 574	KYOCERA CORP	JPY	4 100 449	4 065 270	0.91
7 340	MARSH & MCLENNAN COS INC	USD	1 095 947	1 089 995	0.24
19 012	META PLATFORMS INC	USD	3 612 812	2 932 407	0.65
61 229	METLIFE INC	USD	3 677 188	3 677 430	0.82

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
174 190	MICROSOFT CORP	USD	41 980 039	42 792 308	9.54
688 345	MIZUHO FINANCIAL GROUP INC	JPY	7 391 718	7 478 131	1.67
91 253	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	20 650 554	20 458 923	4.57
38 782	ORACLE CORP JAPAN	JPY	2 221 494	2 146 218	0.48
45 498	ORIX CORP	JPY	790 260	729 097	0.16
22 160	PACCAR INC	USD	1 796 382	1 745 329	0.39
8 928	PALO ALTO NETWORKS INC	USD	4 190 264	4 218 180	0.94
3 645	PARTNERS GROUP HOLDING AG	CHF	3 065 586	3 132 610	0.70
42 812	PROCTER & GAMBLE CO	USD	5 786 340	5 888 314	1.31
125 071	REGIONS FINANCIAL CORP	USD	2 540 696	2 243 131	0.50
4 068	SONY GROUP CORP	JPY	357 619	317 782	0.07
67 629	STARBUCKS CORP	USD	4 988 242	4 941 584	1.10
546 100	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	5 665 670	5 763 613	1.28
414	SWISS LIFE HOLDING AG - REG	CHF	206 963	192 337	0.04
60 093	SYNCHRONY FINANCIAL	USD	2 077 801	1 587 612	0.35
2 849	SYNOPSIS INC	USD	632 269	827 626	0.18
57 100	T&D HOLDINGS INC	JPY	697 669	652 895	0.15
59 089	TESLA INC	USD	42 956 820	38 061 806	8.49
31 367	T-MOBILE US INC	USD	3 760 195	4 036 650	0.90
18 932	TOKIO MARINE HOLDINGS INC	JPY	972 230	1 053 439	0.23
233 000	TOTO LTD	JPY	7 093 148	7 349 451	1.64
8 316	ULTA BEAUTY INC	USD	3 284 480	3 066 289	0.68
13 743	VALERO ENERGY CORP	USD	1 591 403	1 397 108	0.31
16 410	VEEVA SYSTEMS INC	USD	2 608 137	3 108 553	0.69
252 402	VIATRIS INC	USD	2 890 990	2 527 762	0.56
9 370	VOLKSWAGEN AG - PFD	EUR	1 486 082	1 193 925	0.27
32 762	WATERS CORP	USD	9 420 407	10 372 152	2.31
51 601	XCEL ENERGY INC	USD	3 355 080	3 492 550	0.78
457 800	YOKOGAWA ELECTRIC CORP	JPY	7 375 159	7 223 349	1.61
Total Shares			466 017 605	447 909 463	99.79
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			466 017 605	447 909 463	99.79
Total Investments			466 017 605	447 909 463	99.79

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	17.82	United States of America	72.67
Retailers	11.65	Japan	17.78
Technology Hardware and Equipment	11.44	Germany	8.37
Automobiles and Parts	10.03	Switzerland	0.80
Banks	6.33	Netherlands	0.17
Investment Banking and Brokerage Services	5.26		
Non-life Insurance	5.04		99.79
Pharmaceuticals and Biotechnology	4.60		
Industrial Transportation	3.68		
Personal Care, Drug and Grocery Stores	3.58		
Travel and Leisure	3.02		
Electronic and Electrical Equipment	2.79		
Medical Equipment and Services	2.31		
Industrial Metals and Mining	1.84		
Construction and Materials	1.64		
Health Care Providers	1.46		
Industrial Support Services	1.14		
Telecommunications Service Providers	1.04		
Life Insurance	1.01		
Telecommunications Equipment	0.94		
Oil, Gas and Coal	0.91		
Electricity	0.78		
Industrial Engineering	0.39		
Alternative Energy	0.38		
Consumer Services	0.33		
General Industrials	0.18		
Beverages	0.07		
Leisure Goods	0.07		
Food Producers	0.06		
	99.79		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
24 402 210	BUNDESobligation 0% 05/04/2024	EUR	24 548 521	24 176 489	4.59
20 764 000	BUNDESobligation 0% 11/04/2025	EUR	20 588 780	20 317 574	3.86
19 207 940	BUNDESobligation 0% 13/10/2023	EUR	19 362 506	19 105 178	3.63
23 359 390	BUNDESobligation 0% 18/10/2024	EUR	23 444 924	22 966 952	4.36
23 359 810	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	24 073 892	23 509 313	4.46
23 360 890	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	24 295 041	23 759 193	4.51
23 362 250	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	24 389 743	23 837 088	4.52
23 361 520	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	24 331 105	23 775 837	4.51
28 550 790	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	28 971 477	28 358 071	5.39
20 246 220	BUNDESSCHATZANWEISUNGEN 0% 15/03/2024	EUR	20 209 620	20 066 535	3.81
16 614 470	BUNDESSCHATZANWEISUNGEN 0% 15/09/2023	EUR	16 704 781	16 532 727	3.14
15 576 430	BUNDESSCHATZANWEISUNGEN 0% 15/12/2023	EUR	15 659 316	15 490 915	2.94
6 973 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	7 011 486	6 935 416	1.32
4 848 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	4 855 573	4 770 432	0.91
6 035 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	6 324 182	6 186 780	1.17
21 994 000	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	21 903 482	21 650 894	4.11
16 078 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	16 156 410	15 932 092	3.02
6 840 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2025	EUR	6 758 265	6 655 857	1.26
21 589 250	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	21 689 262	21 363 103	4.05
24 267 920	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	24 139 213	23 598 125	4.48
19 560 320	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	20 490 867	19 956 416	3.79
19 262 400	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	20 359 873	19 810 897	3.76
22 802 600	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	24 784 025	23 930 986	4.54
19 616 670	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	19 753 865	19 465 818	3.69
22 457 080	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	23 287 060	22 743 183	4.32
22 212 340	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	23 405 463	22 787 862	4.33
5 015 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	5 051 334	4 961 590	0.94
5 842 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	5 869 290	5 764 301	1.09
3 859 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	3 815 751	3 757 914	0.71
5 474 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	5 733 799	5 576 090	1.06
6 120 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	6 365 586	6 211 066	1.18
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			534 334 492	523 954 694	99.45
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			534 334 492	523 954 694	99.45
Total Investments			534 334 492	523 954 694	99.45

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.45
	99.45

Geographical classification	%
Germany	49.70
France	29.02
Netherlands	12.34
Austria	4.99
Finland	3.40
	99.45

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
7 589 000	BUNDESobligation FRN 16/04/2027	EUR	7 353 146	7 227 005	4.29
9 585 590	BUNDESobligation 0% 09/10/2026	EUR	9 550 919	9 191 143	5.46
9 987 480	BUNDESobligation 0% 10/04/2026	EUR	9 992 579	9 649 404	5.73
1 998 810	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	2 012 033	1 948 740	1.16
9 986 300	BUNDESobligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	10 046 155	9 712 925	5.77
11 782 900	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	11 804 470	11 333 382	6.73
12 182 380	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	12 220 465	11 782 189	6.99
12 183 160	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	12 497 644	12 017 468	7.12
10 983 110	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	11 482 940	11 036 104	6.55
1 034 000	FINLAND GOVERNMENT BOND 0% 15/09/2026	EUR	1 020 703	980 646	0.58
1 727 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	1 759 227	1 684 343	1.00
1 267 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	1 308 804	1 260 823	0.75
1 578 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	1 815 166	1 711 893	1.02
6 330 690	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	6 302 850	6 063 851	3.60
5 924 180	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	5 755 702	5 568 729	3.31
6 045 130	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	6 021 650	5 773 704	3.43
7 364 900	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	7 455 627	7 159 788	4.25
5 935 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	5 953 777	5 835 589	3.46
5 798 910	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	6 019 447	5 771 655	3.43
6 758 310	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	7 740 965	7 341 890	4.36
4 686 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	5 799 074	5 434 927	3.23
2 856 060	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	2 811 818	2 747 558	1.63
5 418 080	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	5 360 058	5 127 129	3.04
6 850 470	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	6 932 038	6 702 911	3.98
6 521 370	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	6 641 079	6 362 118	3.78
2 026 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	2 013 331	1 949 326	1.16
2 619 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	2 686 798	2 562 430	1.52
2 065 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	2 165 424	2 070 163	1.23
1 580 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	1 907 884	1 798 806	1.07
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			174 431 773	167 806 639	99.63
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			174 431 773	167 806 639	99.63
Total Investments			174 431 773	167 806 639	99.63

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.63
	99.63

Geographical classification	%
Germany	49.81
France	29.06
Netherlands	12.43
Austria	4.98
Finland	3.35
	99.63

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
11 644	ADIDAS AG - REG	EUR	2 058 018	2 054 353	0.47
35 539	ADOBE INC	USD	15 851 402	13 009 406	2.99
238 754	ADVANCED MICRO DEVICES INC	USD	20 485 990	18 257 518	4.19
129 196	ALASKA AIR GROUP INC	USD	7 143 187	5 174 300	1.19
2 667	ALPHABET CLASS - A	USD	5 696 164	5 812 086	1.33
1 186	ALPHABET INC	USD	2 896 438	2 594 316	0.60
157 507	AMAZON.COM INC	USD	20 966 966	16 728 818	3.84
86 261	ANHEUSER-BUSCH INBEV SA/NV	EUR	4 487 407	4 631 725	1.06
144 044	APPLE INC	USD	19 935 746	19 693 696	4.52
1 136	ARGENX SE	EUR	411 965	424 578	0.10
131 322	BASF SE - REG	EUR	6 136 948	5 700 992	1.31
28 891	BAYERISCHE MOTOREN WERKE AG	EUR	2 362 616	2 218 793	0.51
13 891	BE SEMICONDUCTOR INDUSTRIES NV	EUR	698 204	666 140	0.15
154 083	BEIERSDORF AG	EUR	15 262 345	15 702 670	3.60
63 621	BIOGEN INC	USD	15 109 991	12 974 867	2.98
11 343	BIO-RAD LABORATORIES INC	USD	6 773 950	5 614 785	1.29
365	BOOKING HOLDINGS INC	USD	819 859	638 381	0.15
5 530	BRENNTAG SE	EUR	361 779	359 021	0.08
6 732	CHR HANSEN HOLDING A/S	DKK	516 758	488 905	0.11
10 047	DEMANT A/S	DKK	427 665	376 126	0.09
53 849	DEUTSCHE POST AG - REG	EUR	2 117 781	2 012 035	0.46
3 070 752	EDP - ENERGIAS DE PORTUGAL SA	EUR	14 459 832	14 292 334	3.28
3 534	ELIA GROUP SA/NV	EUR	552 539	499 513	0.11
87 518	EXPEDIA GROUP INC	USD	15 926 526	8 299 332	1.90
36 982	GEA GROUP AG	EUR	1 311 568	1 271 621	0.29
3 648	GENERAL MILLS INC	USD	252 296	275 242	0.06
738 607	GENERAL MOTORS CO	USD	32 004 892	23 458 158	5.38
29 464	GENMAB A/S	DKK	11 140 693	9 514 339	2.18
5 045	HAMAMATSU PHOTONICS KK	JPY	236 060	195 702	0.04
13 406	HEIDELBERGCEMENT AG	EUR	679 190	642 461	0.15
251 308	HEINEKEN HOLDING NV	EUR	19 284 453	18 246 595	4.19
22 933	HEINEKEN NV	EUR	2 121 790	2 085 852	0.48
100 151	HOYA CORP	JPY	10 447 489	8 540 348	1.96
30 511	ILLUMINA INC	USD	12 364 592	5 625 008	1.29
18 357	INFINEON TECHNOLOGIES AG - REG	EUR	462 946	443 128	0.10
1 511	KNORR-BREMSE AG	EUR	104 865	85 966	0.02
41 917	KONINKLIJKE DSM NV	EUR	6 221 454	6 008 014	1.38
84 255	K+S AG	EUR	2 195 016	2 042 677	0.47
95 102	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	3 681 415	3 458 126	0.79
92 039	MERCK KGAA	EUR	16 075 202	15 491 770	3.55
119 949	META PLATFORMS INC	USD	25 851 519	19 341 776	4.44
5 123	MODERNA INC	USD	782 385	731 821	0.17
222 000	NGK SPARK PLUG CO LTD	JPY	4 313 914	4 024 775	0.92
331 763	NIHON UNISYS LTD	JPY	7 271 518	6 593 499	1.51

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
79 971	NISSIN FOODS HOLDINGS CO LTD	JPY	5 262 060	5 515 646	1.27
130 734	NOVO NORDISK A/S	DKK	15 083 568	14 467 702	3.32
204 839	ONO PHARMACEUTICAL CO LTD	JPY	5 280 981	5 250 077	1.20
2 895	O'REILLY AUTOMOTIVE INC	USD	1 972 430	1 828 945	0.42
27 029	PAYPAL HOLDINGS INC	USD	1 995 010	1 887 705	0.43
24 255	PINTEREST INC - A	USD	1 209 534	440 471	0.10
10 457	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	752 676	690 045	0.16
8 048	PUMA SE	EUR	582 844	528 722	0.12
11 710	RWE AG	EUR	511 940	429 457	0.10
585 819	SCSK CORP	JPY	9 913 929	9 900 556	2.27
1 078 628	SHELL PLC	EUR	32 157 214	28 016 505	6.43
15 075	SMC CORP	JPY	7 858 861	6 709 985	1.54
6 101	SYMRISE AG	EUR	620 409	662 385	0.15
160 004	SYSMEX CORP	JPY	10 268 380	9 617 550	2.21
1 803 844	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	5 395 018	5 167 171	1.19
25 754	TESLA INC	USD	23 378 196	17 343 259	3.98
452 307	THYSSENKRUPP AG	EUR	3 641 253	2 558 196	0.59
28 918	VOLKSWAGEN AG - PFD	EUR	4 419 426	3 852 203	0.88
15 035	VONOVIA SE	EUR	490 381	462 119	0.11
112 314	WACKER CHEMIE AG	EUR	17 522 516	16 156 809	3.71
8 663	WESTERN DIGITAL CORP	USD	496 650	388 362	0.09
7 233	WOLTERS KLUWER NV	EUR	664 946	699 915	0.16
206 571	WYNN RESORTS LTD	USD	17 087 704	11 770 416	2.70
6 296	ZOOM VIDEO COMMUNICATIONS INC	USD	1 684 243	679 779	0.16
Total Shares			506 513 502	431 325 548	98.97
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			506 513 502	431 325 548	98.97
Total Investments			506 513 502	431 325 548	98.97

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	14.80	United States of America	44.18
Software and Computer Services	13.14	Germany	18.02
Automobiles and Parts	11.84	Japan	13.72
Technology Hardware and Equipment	9.05	Netherlands	6.46
Travel and Leisure	6.73	United Kingdom	6.43
Oil, Gas and Coal	6.43	Denmark	5.70
Beverages	5.73	Portugal	3.28
Chemicals	5.72	Belgium	1.18
Retailers	4.26		
Personal Care, Drug and Grocery Stores	3.60		98.97
Medical Equipment and Services	3.58		
Electricity	3.39		
Food Producers	2.82		
Electronic and Electrical Equipment	2.00		
Industrial Engineering	1.85		
Telecommunications Service Providers	1.34		
General Industrials	0.69		
Personal Goods	0.59		
Industrial Transportation	0.46		
Industrial Support Services	0.43		
Media	0.16		
Construction and Materials	0.15		
Real Estate Investment and Services	0.11		
Gas, Water and Multi-utilities	0.10		
	98.97		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
45 000	ABBVIE INC 4.25% 14/11/2028	USD	45 222	44 579	0.01
25 000	AMAZON.COM INC 3.15% 22/08/2027	USD	26 034	24 369	0.01
1 040 000	ATMOS ENERGY CORP FRN 09/03/2023	USD	1 039 270	1 038 014	0.34
81 000	BANK OF AMERICA CORP FRN 25/04/2025	USD	80 684	80 442	0.03
102 000	BANK OF MONTREAL 2.5% 28/06/2024	USD	99 733	99 748	0.03
30 000	BANK OF NEW YORK MELLON CORP 3.25% 16/05/2027	USD	29 444	29 107	0.01
21 000	BANK OF NOVA SCOTIA 2% 15/11/2022	USD	21 002	20 951	0.01
90 000	BLACKROCK INC 3.5% 18/03/2024	USD	92 255	90 518	0.03
64 000	BURLINGTON NORTHERN SANTA FE LLC 3.75% 01/04/2024	USD	65 361	64 499	0.02
323 000	CHARLES SCHWAB CORP FRN 18/03/2024	USD	320 297	320 523	0.10
20 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.05% 30/03/2029	USD	20 564	19 296	0.01
80 000	CITIGROUP INC FRN 15/05/2024	USD	78 913	78 489	0.03
380 000	CITIGROUP INC FRN 17/03/2026	USD	378 998	377 439	0.12
1 277 000	CITIGROUP INC FRN 17/05/2024	USD	1 279 492	1 266 439	0.41
300 000	CITIGROUP INC FRN 25/01/2026	USD	292 299	290 091	0.09
9 000	CVS HEALTH CORP 4.3% 25/03/2028	USD	9 404	8 919	0.00
55 000	DH EUROPE FINANCE II SARL 2.6% 15/11/2029	USD	49 571	49 312	0.02
100 000	DOMINION ENERGY INC 3.9% 01/10/2025	USD	102 282	99 751	0.03
538 000	ENBRIDGE INC FRN 17/02/2023	USD	536 160	535 278	0.17
290 000	EQT CORP FRN 01/02/2025	USD	306 348	298 268	0.10
145 000	EQT CORP 7% 01/02/2030	USD	169 112	155 676	0.05
1 698 000	EXXON MOBIL CORP FRN 16/08/2022	USD	1 698 878	1 698 392	0.55
1 677 000	GOLDMAN SACHS GROUP INC FRN 15/05/2026	USD	1 676 552	1 645 103	0.54
319 000	GOLDMAN SACHS GROUP INC FRN 17/11/2023	USD	314 611	315 044	0.10
200 000	HSBC HOLDINGS PLC FRN 24/05/2027	USD	175 646	176 146	0.06
30 000	HUNTINGTON BANCSHARES INC/OH 2.55% 04/02/2030	USD	28 280	25 657	0.01
48 000	JOHN DEERE CAPITAL CORP 1.05% 17/06/2026	USD	43 233	43 508	0.01
82 000	LANDWIRTSCHAFTLICHE RENTENBANK 2.5% 15/11/2027	USD	79 739	79 130	0.03
804 000	MAGALLANES INC FRN 15/03/2024	USD	801 180	802 488	0.26
15 000	MASTERCARD INC 3.35% 26/03/2030	USD	15 221	14 315	0.00
18 000	MERCK & CO INC 1.45% 24/06/2030	USD	14 827	14 938	0.00
325 000	MORGAN STANLEY FRN 24/10/2023	USD	325 680	325 624	0.11
10 000	ORACLE CORP 2.3% 25/03/2028	USD	9 102	8 625	0.00
45 000	ORACLE CORP 2.95% 01/04/2030	USD	41 668	38 438	0.01
95 000	PRINCIPAL FINANCIAL GROUP INC 3.7% 15/05/2029	USD	91 390	89 406	0.03
541 000	ROYAL BANK OF CANADA FRN 17/01/2023	USD	539 969	539 945	0.18
485 000	ROYAL BANK OF CANADA FRN 26/10/2023	USD	484 044	480 785	0.16
1 000	SAN DIEGO GAS & ELECTRIC CO 1.7% 01/10/2030	USD	882	821	0.00
100 000	SEALED AIR CORP 1.573% 15/10/2026	USD	86 517	87 398	0.03
40 000	TENNESSEE VALLEY AUTHORITY 1.5% 15/09/2031	USD	34 678	33 842	0.01
360 000	THERMO FISHER SCIENTIFIC INC FRN 18/10/2023	USD	356 894	356 206	0.12
680 000	TORONTO-DOMINION BANK FRN 04/03/2024	USD	673 030	672 030	0.22
390 000	TOYOTA MOTOR CREDIT CORP FRN 08/09/2022	USD	389 745	389 879	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
110 000	TOYOTA MOTOR CREDIT CORP 2.9% 30/03/2023	USD	111 041	109 978	0.04
1 535 000	VERIZON COMMUNICATIONS INC FRN 15/05/2025	USD	1 531 567	1 526 911	0.50
1 650 000	VERIZON COMMUNICATIONS INC FRN 20/03/2026	USD	1 625 797	1 620 960	0.53
1 000	VODAFONE GROUP PLC 2.95% 19/02/2023	USD	1 015	999	0.00
2 032 000	WELLS FARGO & CO FRN 31/10/2023	USD	2 040 377	2 033 281	0.65
45 000	WELLTOWER INC 4.25% 01/04/2026	USD	46 313	44 601	0.01
20 000	WILLIAMS COS INC 2.6% 15/03/2031	USD	18 449	16 761	0.01
Total Bonds			18 298 770	18 182 919	5.92
Supranationals, Governments and Local Public Authorities, Debt Instruments					
20 000	ASIAN INFRASTRUCTURE INVESTMENT BANK 2.25% 16/05/2024	USD	19 786	19 667	0.01
110 000	EUROPEAN INVESTMENT BANK 2.5% 15/10/2024	USD	108 243	108 715	0.04
100 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.875% 14/05/2030	USD	84 554	83 973	0.03
20 000	PROVINCE OF QUEBEC CANADA 1.5% 11/02/2025	USD	19 615	19 189	0.01
1 630 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	2 060 610	2 054 364	0.67
225 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	351 737	351 827	0.11
209 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	306 189	306 823	0.10
1 994 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	2 349 483	2 325 041	0.76
329 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	374 040	353 292	0.12
6 999 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2032	USD	7 299 680	6 932 853	2.26
526 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2040	USD	880 500	822 979	0.27
484 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	552 455	535 359	0.17
19 961 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2052	USD	18 278 916	16 136 256	5.25
581 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2025	USD	658 828	651 542	0.21
6 268 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2027	USD	6 321 317	6 324 458	2.06
1 305 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	2 789 237	2 728 763	0.89
1 884 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2032	USD	4 003 825	3 838 498	1.25
1 330 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	1 681 215	1 683 229	0.55
1 051 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	1 285 818	1 240 313	0.40
2 996 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	3 576 557	3 482 454	1.13
1 369 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	1 552 604	1 503 011	0.49
8 568 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2030	USD	9 863 597	9 224 336	3.00
14 570 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2031	USD	16 410 540	14 962 782	4.87
4 038 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2024	USD	4 606 624	4 581 837	1.49
41 268 700	UNITED STATES TREASURY NOTE/BOND 0.375% 31/07/2027	USD	37 920 401	36 076 260	11.75
7 387 300	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	6 099 153	6 157 430	2.00
41 954 300	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	37 385 214	34 766 349	11.32
1 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	675	695	0.00
28 749 200	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	25 026 670	24 735 541	8.05
1 000	UNITED STATES TREASURY NOTE/BOND 1.25% 30/09/2028	USD	911	895	0.00
169 900	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	151 603	151 715	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
7 718 200	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	6 550 822	6 490 524	2.11
3 164 500	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	2 765 971	2 663 372	0.87
10 548 300	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	11 003 070	10 362 057	3.37
8 679 100	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	8 053 755	7 893 234	2.57
68 842 100	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	68 217 828	67 992 333	22.15
10 207 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2029	USD	10 219 176	10 083 399	3.28
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			298 831 219	287 645 365	93.66
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			317 129 989	305 828 284	99.58
Total Investments			317 129 989	305 828 284	99.58

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	93.66	United States of America	98.66
Banks	2.02	Canada	0.77
Investment Banking and Brokerage Services	1.34	United Kingdom	0.06
Telecommunications Service Providers	1.03	Luxembourg	0.05
Oil, Gas and Coal	0.88	Germany	0.03
Gas, Water and Multi-utilities	0.34	China	0.01
Technology Hardware and Equipment	0.12		
Electricity	0.04		99.58
General Industrials	0.03		
Life Insurance	0.03		
Industrial Transportation	0.02		
Pharmaceuticals and Biotechnology	0.02		
Software and Computer Services	0.02		
Leisure Goods	0.01		
Real Estate Investment Trusts	0.01		
Retailers	0.01		
	99.58		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
391 000	AAC TECHNOLOGIES HOLDINGS INC	HKD	1 072 471	860 776	0.15
214 700	AIR CHINA LTD	CNH	275 628	355 643	0.06
984 000	AIR CHINA LTD - H	HKD	651 395	818 041	0.14
7 492 300	ALIBABA GROUP HOLDING LTD	HKD	106 581 561	102 197 618	17.56
344 250	A-LIVING SMART CITY SERVICES CO LTD	HKD	722 299	529 577	0.09
7 900	ASYMCHEM LABORATORIES TIANJIN CO LTD - A	CNH	299 613	325 743	0.06
1 213 556	BAIDU INC - A	HKD	21 038 013	21 967 560	3.78
1 135 800	BANK OF CHINA LTD - A	CNH	512 686	528 287	0.09
43 297 000	BANK OF CHINA LTD - H	HKD	16 198 806	16 519 529	2.84
323 600	BANK OF NANJING CO LTD - A	CNH	492 358	481 090	0.08
213 700	BANK OF NINGBO CO LTD - A	CNH	992 530	1 091 840	0.19
720 000	BAOSHAN IRON & STEEL CO LTD - A	CNH	670 731	618 414	0.11
171 700	BBMG CORP	CNH	66 483	67 858	0.01
1 012 000	BEIJING CAPITAL INTERNATIONAL AIRPORT CO LTD - H	HKD	560 922	659 979	0.11
20 600	BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD	CNH	275 003	265 520	0.05
2 184 000	BEIJING ENTERPRISES WATER GROUP LTD	HKD	722 023	630 952	0.11
14 906	BEIJING KINGSOFT OFFICE SOFTWARE INC - A	CNH	423 044	419 220	0.07
59 340	BEIJING SHIJI INFORMATION TECHNOLOGY CO LTD - A	CNH	139 409	134 361	0.02
37 000	BEIJING SINNET TECHNOLOGY CO LTD	CNH	69 584	55 007	0.01
99 223	BILIBILI INC	HKD	2 269 320	2 431 106	0.42
112 200	BOC AVIATION LTD	HKD	855 296	901 993	0.16
1 212 800	BOE TECHNOLOGY GROUP CO LTD - A	CNH	759 928	681 766	0.12
364 500	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	946 198	1 099 685	0.19
73 800	BY-HEALTH CO LTD - A	CNH	232 650	227 963	0.04
127 600	CECEP SOLAR ENERGY CO LTD	CNH	165 982	152 015	0.03
103 200	CECEP WIND-POWER CORP	CNH	81 543	70 676	0.01
10 400	CHACHA FOOD CO LTD	CNH	72 592	84 474	0.01
215 300	CHANGSHA ZOOMLION HEAVY INDUST - A	CNH	216 261	189 223	0.03
53 900	CHAOZHOU THREE-CIRCLE GROUP CO LTD	CNH	263 844	231 476	0.04
56 600	CHENGTUN MINING GROUP CO LTD	CNH	86 262	62 665	0.01
30 600	CHENGXIN LITHIUM GROUP CO LTD	CNH	234 217	263 524	0.05
80 700	CHINA BAOAN GROUP CO LTD	CNH	174 887	155 323	0.03
1 288 000	CHINA COMMUNICATIONS SERVICES CORP LTD - H	HKD	576 515	541 665	0.09
886 000	CHINA CONCH VENTURE HOLDINGS LTD	HKD	2 707 955	1 846 823	0.32
52 314 000	CHINA CONSTRUCTION BANK CORP - H	HKD	34 136 167	33 606 562	5.78
295 300	CHINA EASTERN AIRLINES CORP LTD - A	CNH	207 186	231 305	0.04
1 986 000	CHINA EVERBRIGHT ENVIRONMENT GROUP LTD	HKD	1 224 243	1 120 871	0.19
1 920 000	CHINA FEIHE LTD	HKD	2 331 339	2 111 073	0.36
129 400	CHINA JUSHI CO LTD - A	CNH	306 031	321 428	0.06
585 000	CHINA LESSO GROUP HOLDINGS LTD	HKD	794 371	844 312	0.15
728 000	CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	1 102 136	1 086 196	0.19
1 730 000	CHINA MENGNIU DAIRY CO LTD	HKD	8 577 043	8 256 071	1.42
667 000	CHINA MERCHANTS BANK CO LTD - A	CNH	3 737 726	4 015 951	0.69
2 128 500	CHINA MERCHANTS BANK CO LTD - H	HKD	13 945 575	13 621 611	2.34

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 908 000	CHINA MOLYBDENUM - H	HKD	967 264	1 018 704	0.18
571 200	CHINA MOLYBDENUM CO LTD - A	CNH	455 259	466 974	0.08
321 159	CHINA RAILWAY SIGNAL & COMMUNICATION CORP LTD	CNH	214 042	207 572	0.04
1 318 000	CHINA RESOURCES CEMENT HOLDINGS LTD	HKD	883 021	846 684	0.15
498 800	CHINA RESOURCES GAS GROUP LTD	HKD	2 143 387	2 222 334	0.38
1 756 000	CHINA RESOURCES LAND LTD	HKD	7 000 761	7 834 317	1.35
35 569	CHINA RESOURCES MICROELECTRONICS LTD	CNH	272 383	299 770	0.05
357 900	CHINA SOUTHERN AIRLINES CO LTD - A	CNH	328 339	373 275	0.06
1 036 000	CHINA SOUTHERN AIRLINES CO LTD - H	HKD	548 112	573 339	0.10
941 000	CHINA SUNTIEN GREEN ENERGY CORP LTD - H	HKD	518 508	458 823	0.08
923 800	CHINA THREE GORGES RENEWABLES GROUP CO LTD	CNH	878 767	829 046	0.14
929 300	CHINA VANKE CO LTD - H	HKD	2 083 574	2 233 872	0.38
426 000	CIFI EVER SUNSHINE SERVICES GROUP LTD	HKD	630 177	519 284	0.09
2 215 728	CIFI HOLDINGS GROUP CO LTD	HKD	1 061 197	1 064 163	0.18
75 400	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNH	5 574 925	5 744 639	0.99
1 088 000	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	5 470 146	4 635 233	0.80
140 000	CSC FINANCIAL CO LTD - A	CNH	477 646	577 466	0.10
4 824 000	CSPC PHARMACEUTICAL GROUP LTD	HKD	4 790 141	4 580 789	0.79
1 107 000	DALI FOODS GROUP CO LTD	HKD	545 328	562 703	0.10
426 300	ENN ENERGY HOLDINGS LTD	HKD	6 073 619	6 698 287	1.15
98 600	ENN NATURAL GAS CO LTD	CNH	252 857	261 521	0.04
65 200	EVE ENERGY CO LTD - A	CNH	880 445	906 990	0.16
814 000	FAR EAST HORIZON LTD	HKD	667 970	652 899	0.11
467 000	FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD - A	CNH	419 914	448 417	0.08
321 200	FOXCONN INDUSTRIAL INTERNET CO LTD - A	CNH	430 455	450 942	0.08
8 800	FU JIAN ANJOY FOODS CO LTD	CNH	196 125	210 769	0.04
37 200	GANFENG LITHIUM CO LTD - A	CNH	710 069	789 231	0.14
195 760	GANFENG LITHIUM CO LTD - H	HKD	1 960 258	2 060 544	0.35
1 500	G-BITS NETWORK TECHNOLOGY XIAMEN CO LTD	CNH	67 903	83 037	0.01
471 004	GDS HOLDINGS LTD	HKD	2 190 564	1 897 543	0.33
200 500	GEM CO LTD	CNH	259 775	260 319	0.04
123 500	GOERTEK INC - A	CNH	680 840	592 047	0.10
41 200	GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS CO LTD	CNH	174 651	185 694	0.03
14 700	GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD - A	CNH	180 690	173 135	0.03
62 300	GUOXUAN HIGH-TECH CO LTD - A	CNH	396 499	405 325	0.07
91 100	GUOYUAN SECURITIES CO LTD - A	CNH	73 599	80 846	0.01
43 100	HANGZHOU FIRST APPLIED MATERIAL CO LTD - A	CNH	473 955	402 904	0.07
12 100	HANGZHOU TIGERMED CONSULTING CO LTD - A	CNH	217 794	197 584	0.03
66 400	HANGZHOU TIGERMED CONSULTING CO LTD - H	HKD	830 884	734 126	0.13
638 000	HANSOH PHARMACEUTICAL GROUP CO LTD	HKD	1 248 824	1 231 888	0.21
112 000	HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO LTD - A	CNH	449 481	468 205	0.08
422 290	HOPSON DEVELOPMENT HOLDINGS LTD	HKD	774 690	616 685	0.11
56 600	HUADONG MEDICINE CO LTD - A	CNH	318 570	364 687	0.06
264 900	HUATAI SECURITIES CO LTD - A	CNH	513 983	536 686	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
833 800	HUATAI SECURITIES CO LTD - H	HKD	1 126 395	1 183 070	0.20
28 000	HUAXIN CEMENT CO LTD - A	CNH	71 881	77 941	0.01
47 300	HUNDSUN TECHNOLOGIES INC - A	CNH	348 584	293 832	0.05
75 200	IFLYTEK CO LTD - A	CNH	478 327	442 258	0.08
2 034 100	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD - A	CNH	1 340 298	1 384 334	0.24
30 744 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD - H	HKD	16 113 606	17 463 923	3.00
191 900	INDUSTRIAL SECURITIES CO LTD - A	CNH	174 287	193 025	0.03
206 900	INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD - A	CNH	1 112 942	1 149 789	0.20
553 000	INNOVENT BIOLOGICS INC	HKD	1 829 687	2 352 589	0.40
62 700	INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD - A	CNH	224 409	236 884	0.04
73 300	JCET GROUP CO LTD	CNH	283 444	282 370	0.05
128 200	JIANGSU EASTERN SHENGHONG CO LTD	CNH	367 981	309 301	0.05
129 300	JIANGSU ZHONGTIAN TECHNOLOGY CO LTD	CNH	302 481	426 148	0.07
95 300	JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO LTD - A	CNH	159 938	167 923	0.03
16 400	JONJEE HI-TECH INDUSTRIAL AND COMMERCIAL HOLDING CO LTD - A	CNH	75 183	80 983	0.01
80 400	KEDA INDUSTRIAL GROUP CO LTD	CNH	205 273	236 764	0.04
358 500	KINGBOARD HOLDINGS LTD	HKD	1 431 773	1 297 900	0.22
1 404 000	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	3 439 521	3 149 057	0.54
53 000	KINGFA SCI & TECH CO LTD	CNH	94 193	71 988	0.01
3 894 000	LENOVO GROUP LTD	HKD	3 679 095	3 479 329	0.60
298 478	LI AUTO INC	USD	8 657 637	10 937 579	1.88
147 600	LINGYI ITECH GUANGDONG CO - A	CNH	98 578	105 716	0.02
12 900	LIVZON PHARMACEUTICAL GROUP INC - A	CNH	67 117	66 645	0.01
474 000	LOGAN GROUP CO LTD	HKD	374 560	125 959	0.02
982 000	LONGFOR GROUP HOLDINGS LTD	HKD	4 163 758	4 435 016	0.76
245 040	LONGI GREEN ENERGY TECHNOLOGY CO LTD - A	CNH	1 983 123	2 329 469	0.40
228 600	LUXSHARE PRECISION INDUSTRY CO LTD - A	CNH	1 073 689	1 102 084	0.19
17 280	MAXSCEND MICROELECTRONICS CO LTD - A	CNH	299 499	332 834	0.06
203 600	MEINIAN ONEHEALTH HEALTHCARE HOLDINGS CO LTD - A	CNH	148 625	161 802	0.03
2 223 600	MEITUAN - B	HKD	56 533 886	52 638 248	9.05
80 700	MING YANG SMART ENERGY GROUP LTD - A	CNH	301 957	389 171	0.07
371 000	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	740 275	568 014	0.10
1 125 900	NETEASE INC	HKD	21 876 500	19 776 950	3.40
251 000	ORIENT SECURITIES CO LTD/CHINA - A	CNH	344 576	365 637	0.06
4 467 000	PEOPLE'S INSURANCE CO GROUP OF CHINA LTD	HKD	1 310 739	1 306 841	0.22
229 600	PEOPLE'S INSURANCE CO GROUP OF CHINA LTD - A	CNH	157 074	165 757	0.03
40 500	PERFECT WORLD CO LTD/CHINA - A	CNH	77 064	83 035	0.01
859 900	POSTAL SAVINGS BANK OF CHINA CO LTD	CNH	630 974	661 282	0.11
4 280 000	POSTAL SAVINGS BANK OF CHINA CO LTD - H	HKD	3 001 382	3 250 329	0.56
116 000	QINGDAO RURAL COMMERCIAL BANK CORP	CNH	52 786	54 947	0.01
19 900	RIYUE HEAVY INDUSTRY CO LTD - A	CNH	82 604	72 117	0.01
17 300	SANGFOR TECHNOLOGIES INC - A	CNH	321 109	256 159	0.04
1 052 000	SEAZEN GROUP LTD	HKD	434 141	497 557	0.09
158 300	SF HOLDING CO LTD - A	CNH	1 265 197	1 260 501	0.22

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
498 300	SHANDONG NANSHAN ALUMINUM CO LTD	CNH	267 917	262 342	0.05
1 340 400	SHANDONG WEIGAO GROUP MEDICAL POLYMER CO LTD - H	HKD	1 675 734	1 490 132	0.26
260 700	SHANGHAI CONSTRUCTION GROUP CO LTD - A	CNH	115 512	112 703	0.02
37 700	SHANGHAI M&G STATIONERY INC - A	CNH	300 131	301 647	0.05
44 900	SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD - A	CNH	490 001	540 678	0.09
98 400	SHENGYI TECHNOLOGY CO LTD - A	CNH	261 915	238 528	0.04
85 200	SHENZHEN INOVANCE TECHNOLOGY CO LTD - A	CNH	766 919	800 714	0.14
672 000	SHENZHEN INTERNATIONAL HOLDINGS LTD	HKD	674 155	632 386	0.11
39 300	SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD - A	CNH	1 699 128	1 756 161	0.30
49 900	SICHUAN YAHUA INDUSTRIAL GROUP CO LTD	CNH	237 160	232 452	0.04
5 583 000	SINO BIOPHARMACEUTICAL LTD	HKD	3 379 936	3 382 358	0.58
77 800	SINOLINK SECURITIES CO LTD - A	CNH	89 433	99 902	0.02
723 200	SINOPHARM GROUP CO LTD - H	HKD	1 670 832	1 676 735	0.29
171 200	SINOTRANS LTD	CNH	98 274	94 773	0.02
372 000	SINOTRUK HONG KONG LTD	HKD	498 599	498 805	0.09
15 700	SKSHU PAINT CO LTD - A	CNH	239 565	289 924	0.05
51 200	SUNGROW POWER SUPPLY CO LTD - A	CNH	787 045	717 716	0.12
384 200	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	7 298 292	5 989 953	1.03
23 900	SUZHOU TA&A ULTRA CLEAN TECHNOLOGY CO LTD	CNH	236 347	298 030	0.05
1 828 300	TENCENT HOLDINGS LTD	HKD	90 450 459	78 983 559	13.57
16 600	THUNDER SOFTWARE TECHNOLOGY CO LTD	CNH	282 001	309 031	0.05
1 062 000	TINGYI CAYMAN ISLANDS HOLDING CORP	HKD	1 915 945	1 739 880	0.30
82 500	TITAN WIND ENERGY SUZHOU CO LTD	CNH	224 100	194 100	0.03
9 300	TOPCHOICE MEDICAL CORP - A	CNH	280 394	231 462	0.04
63 200	TRANSFAR ZHILIAN CO LTD - A	CNH	72 571	57 980	0.01
503 000	TRAVELSKY TECHNOLOGY LTD - H	HKD	816 891	934 434	0.16
698 000	UNI-PRESIDENT CHINA HOLDINGS LTD	HKD	561 733	572 619	0.10
82 800	UNISPLENDOR CORP LTD - A	CNH	252 876	229 183	0.04
194 000	VINDA INTERNATIONAL HOLDINGS LTD	HKD	463 352	475 328	0.08
250 281	VIPSHOP HOLDINGS LTD	USD	2 373 133	2 367 669	0.41
2 565 000	WANT WANT CHINA HOLDINGS LTD	HKD	2 058 725	2 132 393	0.37
205 400	WENS FOODSTUFFS GROUP CO LTD - A	CNH	547 870	623 916	0.11
655 000	WHARF HOLDINGS LTD	HKD	2 060 022	2 283 510	0.39
40 300	WINGTECH TECHNOLOGY CO LTD - A	CNH	505 474	489 368	0.08
89 400	WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD - A	CNH	277 299	270 793	0.05
39 600	WUS PRINTED CIRCUIT KUNSHAN CO LTD - A	CNH	87 217	83 393	0.01
87 000	WUXI APPTec CO LTD - A	CNH	1 195 899	1 290 806	0.22
190 200	WUXI APPTec CO LTD - H	HKD	2 272 722	2 422 827	0.42
1 953 500	WUXI BIOLOGICS CAYMAN INC	HKD	19 398 943	17 097 530	2.94
21 000	WUXI LEAD INTELLIGENT EQUIPMENT CO LTD - A	CNH	190 181	189 299	0.03
101 000	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD - A	CNH	205 395	213 272	0.04
416 800	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD - H	HKD	668 946	745 846	0.13
2 636 000	XINYI SOLAR HOLDINGS LTD	HKD	4 138 858	3 894 427	0.67

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
231 574	XPENG INC	USD	7 261 063	7 030 617	1.21
646 000	YADEA GROUP HOLDINGS LTD	HKD	1 014 114	1 209 537	0.21
30 700	YIFENG PHARMACY CHAIN CO LTD - A	CNH	223 704	231 403	0.04
254 000	YIHAI INTERNATIONAL HOLDING LTD	HKD	828 234	876 225	0.15
111 100	YONYOU NETWORK TECHNOLOGY CO LTD - A	CNH	447 761	344 131	0.06
11 000	YOUNGY CO LTD	CNH	221 981	241 222	0.04
751 000	YUEXIU PROPERTY CO LTD	HKD	785 028	920 944	0.16
232 540	YUM CHINA HOLDINGS INC	USD	10 330 602	10 787 881	1.85
57 900	YUNNAN BAIYAO GROUP CO LTD - A	CNH	464 174	498 877	0.09
34 400	YUNNAN TIN CO LTD	CNH	120 425	82 308	0.01
80 400	ZHEJIANG CHINT ELECTRICS CO LTD - A	CNH	469 682	410 437	0.07
734 000	ZHEJIANG EXPRESSWAY CO LTD - H	HKD	576 318	647 784	0.11
51 330	ZHEJIANG HUAYOU COBALT CO LTD - A	CNH	585 312	700 277	0.12
35 500	ZHEJIANG WEIXING NEW BUILDING MATERIALS CO LTD - A	CNH	93 051	121 762	0.02
18 000	ZHEJIANG YONGTAI TECHNOLOGY CO LTD	CNH	93 767	84 570	0.01
382 600	ZHONGAN ONLINE P&C INSURANCE CO LTD - H	HKD	1 175 405	1 191 602	0.20
767 200	ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD - H	HKD	474 916	391 848	0.07
231 000	360 SECURITY TECHNOLOGY INC - A	CNH	334 550	280 803	0.05
Total Shares			597 501 353	576 965 919	99.18
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			597 501 353	576 965 919	99.18
Total Investments			597 501 353	576 965 919	99.18

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Consumer Services	26.62	Cayman Islands	66.81
Software and Computer Services	19.23	China	27.13
Banks	15.93	Hong Kong (China)	2.52
Pharmaceuticals and Biotechnology	6.34	United States of America	1.85
Real Estate Investment and Services	4.44	Bermuda	0.71
Automobiles and Parts	4.33	Singapore	0.16
Leisure Goods	3.52		
Food Producers	3.17		99.18
Travel and Leisure	2.26		
Technology Hardware and Equipment	2.13		
Gas, Water and Multi-utilities	1.64		
Alternative Energy	1.38		
Chemicals	1.15		
Electronic and Electrical Equipment	1.03		
Investment Banking and Brokerage Services	0.68		
Telecommunications Equipment	0.63		
Industrial Transportation	0.57		
Industrial Metals and Mining	0.56		
Medical Equipment and Services	0.56		
Non-life Insurance	0.46		
Retailers	0.43		
Industrial Engineering	0.38		
Personal Care, Drug and Grocery Stores	0.36		
Construction and Materials	0.25		
Waste and Disposal Services	0.24		
Electricity	0.23		
Health Care Providers	0.20		
General Industrials	0.12		
Finance and Credit Services	0.11		
Beverages	0.10		
Industrial Support Services	0.07		
Industrial Materials	0.05		
Media	0.01		
	99.18		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
47 004	ABBVIE INC	USD	6 792 631	6 886 157	4.57
26 532	ACTIVISION BLIZZARD INC	USD	1 912 705	1 975 974	1.31
20 262	ADOBE INC	USD	7 233 477	7 094 656	4.71
64 058	ADVANCED MICRO DEVICES INC	USD	4 921 399	4 685 557	3.11
3 769	ALPHABET CLASS - A	USD	8 664 384	7 856 551	5.21
2 168	ALPHABET INC	USD	5 281 416	4 536 220	3.01
93 518	AMAZON.COM INC	USD	12 633 247	9 500 738	6.31
79 257	APPLE INC	USD	10 980 701	10 364 930	6.88
108 400	AXA SA	EUR	2 318 676	2 347 944	1.56
61 981	BANK OF AMERICA CORP	USD	1 952 338	1 845 587	1.23
166 000	BNP PARIBAS SA	EUR	7 876 700	7 530 590	5.00
14 863	BROADCOM INC	USD	7 045 948	6 906 685	4.58
80 705	COLGATE-PALMOLIVE CO	USD	5 765 574	6 186 521	4.11
14 880	COPART INC	USD	1 983 229	1 546 569	1.03
11 928	GENERAL MOTORS CO	USD	497 447	362 364	0.24
153 371	INTEL CORP	USD	6 405 025	5 488 172	3.64
26 286	MARATHON PETROLEUM CORP	USD	2 404 031	2 067 026	1.37
46 476	MERCK & CO INC	USD	3 872 670	4 053 008	2.69
41 667	META PLATFORMS INC	USD	6 800 367	6 426 710	4.27
47 767	MICROSOFT CORP	USD	11 673 177	11 734 657	7.80
42 992	NVIDIA CORP	USD	6 877 675	6 233 830	4.14
78 574	PAYPAL HOLDINGS INC	USD	7 176 469	5 249 039	3.48
29 981	PEPSICO INC	USD	4 633 071	4 779 409	3.17
60 401	PFIZER INC	USD	2 990 590	3 029 150	2.01
41 889	PROCTER & GAMBLE CO	USD	6 304 347	5 761 365	3.82
1 682	SYNOPSIS INC	USD	467 806	488 616	0.32
9 519	TESLA INC	USD	7 700 805	6 131 604	4.07
14 478	UNITEDHEALTH GROUP INC	USD	6 582 491	7 113 047	4.72
140 428	VIVENDI SE	EUR	978 615	1 361 590	0.90
Total Shares			160 727 011	149 544 266	99.26
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			160 727 011	149 544 266	99.26
Total Investments			160 727 011	149 544 266	99.26

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	25.32	United States of America	91.80
Technology Hardware and Equipment	22.36	France	7.46
Pharmaceuticals and Biotechnology	9.27		
Personal Care, Drug and Grocery Stores	7.93		
Retailers	6.31		
Banks	6.22		
Health Care Providers	4.72		
Automobiles and Parts	4.31		
Industrial Support Services	3.48		
Beverages	3.17		
Non-life Insurance	1.56		
Oil, Gas and Coal	1.37		
Leisure Goods	1.31		
Consumer Services	1.03		
Media	0.90		
	99.26		99.26

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
60 554	ABBVIE INC	USD	8 732 973	8 871 252	3.09
70 866	ACTIVISION BLIZZARD INC	USD	5 142 173	5 277 753	1.84
7 373	ALPHABET CLASS - A	USD	15 646 775	15 369 156	5.35
1 468	ALPHABET INC	USD	3 463 330	3 071 574	1.07
179 934	AMAZON.COM INC	USD	22 396 271	18 279 965	6.37
47 500	AMERICAN AIRLINES GROUP INC	USD	714 111	576 116	0.20
11 388	ANSYS INC	USD	3 943 615	2 606 566	0.91
98 193	APPLE INC	USD	13 714 396	12 841 309	4.47
234 082	AXA SA	EUR	5 007 014	5 070 216	1.76
61 737	BANK OF AMERICA CORP	USD	1 944 652	1 838 321	0.64
291 322	BNP PARIBAS SA	EUR	13 823 229	13 215 823	4.60
28 502	BROADCOM INC	USD	13 511 648	13 244 590	4.61
104 490	CITIGROUP INC	USD	5 173 733	4 596 581	1.60
42 709	COCA-COLA CO	USD	2 464 640	2 570 016	0.89
67 557	DANAHER CORP	USD	16 183 610	16 382 467	5.71
300 000	DEUTSCHE BANK AG - REG	EUR	3 100 800	2 495 400	0.87
21 164	DOLLAR TREE INC	USD	3 246 554	3 155 014	1.10
260 718	ENGIE SA LOYALTY BONUS 2023	EUR	3 455 817	2 859 034	1.00
324 587	INTEL CORP	USD	13 549 344	11 614 902	4.04
21 429	MARATHON PETROLEUM CORP	USD	1 959 826	1 685 091	0.59
82 192	MARSH & MCLENNAN COS INC	USD	13 161 661	12 205 565	4.25
149 361	MERCK & CO INC	USD	12 445 690	13 025 245	4.53
82 208	META PLATFORMS INC	USD	12 621 209	12 679 746	4.41
110 652	METLIFE INC	USD	6 727 356	6 645 788	2.31
53 646	MICROSOFT CORP	USD	12 935 175	13 178 920	4.59
87 875	NVIDIA CORP	USD	13 109 211	12 741 854	4.44
30 809	OCCIDENTAL PETROLEUM CORP	USD	1 680 624	1 735 170	0.60
158 814	PAYPAL HOLDINGS INC	USD	13 573 912	10 609 374	3.69
83 280	PEPSICO INC	USD	12 861 198	13 276 048	4.62
110 184	PFIZER INC	USD	5 455 458	5 525 800	1.92
54 648	QUALCOMM INC	USD	7 076 258	6 677 254	2.32
27 690	SALESFORCE INC	USD	4 372 685	4 371 283	1.52
23 168	TESLA INC	USD	20 592 385	14 923 521	5.19
12 983	UNITEDHEALTH GROUP INC	USD	6 194 842	6 378 553	2.22
212 269	VIVENDI SE	EUR	1 479 261	2 058 160	0.72
51 612	WALT DISNEY CO	USD	4 622 702	4 660 359	1.62
Total Shares			306 084 138	286 313 786	99.66
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			306 084 138	286 313 786	99.66
Total Investments			306 084 138	286 313 786	99.66

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	19.88	United States of America	90.71
Software and Computer Services	17.85	France	8.08
Pharmaceuticals and Biotechnology	9.55	Germany	0.87
Banks	7.71		
Retailers	7.46		
Non-life Insurance	6.01		
Medical Equipment and Services	5.70		
Beverages	5.52		
Automobiles and Parts	5.19		
Industrial Support Services	3.69		
Media	2.34		
Life Insurance	2.31		
Health Care Providers	2.22		
Leisure Goods	1.84		
Oil, Gas and Coal	1.19		
Gas, Water and Multi-utilities	1.00		
Travel and Leisure	0.20		
	99.66		99.66

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
164 066	ACTIVISION BLIZZARD INC	USD	11 851 603	12 218 833	2.77
8 834	ALPHABET CLASS - A	USD	20 591 913	18 414 638	4.18
3 262	ALPHABET INC	USD	7 320 381	6 825 254	1.55
170 585	AMAZON.COM INC	USD	23 876 236	17 330 176	3.93
151 977	APPLE INC	USD	22 246 379	19 874 978	4.51
320 455	AXA SA	EUR	6 854 532	6 941 055	1.57
340 885	BNP PARIBAS SA	EUR	16 174 993	15 464 248	3.51
254 233	CIE DE SAINT-GOBAIN	EUR	8 376 977	10 409 570	2.36
148 750	CITIGROUP INC	USD	7 365 230	6 543 606	1.48
20 371	COCA-COLA CO	USD	1 175 564	1 225 826	0.28
69 281	COLGATE-PALMOLIVE CO	USD	4 949 442	5 310 803	1.20
400 000	DEUTSCHE BANK AG - REG	EUR	4 134 400	3 327 200	0.75
305 073	ENGIE SA LOYALTY BONUS 2023	EUR	4 043 743	3 345 431	0.76
13 116	FIRST REPUBLIC BANK/CA	USD	1 898 132	1 809 103	0.41
362 074	INTEL CORP	USD	14 916 409	12 956 323	2.94
8 967	IQVIA HOLDINGS INC	USD	1 726 330	1 861 160	0.42
60 875	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	18 076 831	35 410 988	8.04
131 265	META PLATFORMS INC	USD	20 118 712	20 246 287	4.59
107 977	MICROSOFT CORP	USD	26 180 053	26 526 121	6.02
127 748	NVIDIA CORP	USD	20 088 730	18 523 429	4.20
183 525	PAYPAL HOLDINGS INC	USD	14 981 775	12 260 162	2.78
426 825	PFIZER INC	USD	21 245 649	21 405 552	4.85
91 789	PROCTER & GAMBLE CO	USD	13 814 360	12 624 554	2.86
223 063	QUALCOMM INC	USD	28 883 971	27 255 314	6.18
243 986	RENAULT SA	EUR	14 622 081	5 804 427	1.32
30 020	TESLA INC	USD	25 282 456	19 337 193	4.39
127 855	TEXAS INSTRUMENTS INC	USD	19 965 334	18 790 875	4.26
33 625	T-MOBILE US INC	USD	3 983 876	4 327 235	0.98
517 991	TOTALENERGIES SE	EUR	25 168 049	26 091 207	5.92
39 334	UNITEDHEALTH GROUP INC	USD	18 300 704	19 324 810	4.38
129 161	VINCI SA	EUR	10 433 273	10 973 519	2.49
311 351	VIVENDI SE	EUR	2 169 745	3 018 859	0.68
155 711	WALT DISNEY CO	USD	13 946 476	14 060 087	3.19
2 525	ZEBRA TECHNOLOGIES CORP - A	USD	1 044 152	709 956	0.16
Total Shares			455 808 491	440 548 779	99.91
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			455 808 491	440 548 779	99.91
Total Investments			455 808 491	440 548 779	99.91

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	22.10	United States of America	72.52
Software and Computer Services	16.33	France	26.64
Personal Goods	8.03	Germany	0.75
Banks	6.16		
Oil, Gas and Coal	5.92		
Automobiles and Parts	5.70		
Construction and Materials	4.85		
Pharmaceuticals and Biotechnology	4.85		
Health Care Providers	4.38		
Personal Care, Drug and Grocery Stores	4.07		
Retailers	3.93		
Media	3.87		
Industrial Support Services	2.78		
Leisure Goods	2.77		
Non-life Insurance	1.57		
Telecommunications Service Providers	0.98		
Gas, Water and Multi-utilities	0.76		
Investment Banking and Brokerage Services	0.42		
Beverages	0.28		
Electronic and Electrical Equipment	0.16		
	99.91		99.91

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 128	ALPHABET CLASS - A	USD	2 552 046	2 351 337	6.34
498	ALPHABET INC	USD	1 156 640	1 041 992	2.81
15 845	AMAZON.COM INC	USD	2 214 947	1 609 735	4.34
102	ANSYS INC	USD	27 879	23 346	0.06
26 684	APPLE INC	USD	3 545 836	3 489 634	9.41
1 650	BUCHER INDUSTRIES AG - REG	CHF	561 632	547 307	1.48
4	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	395 988	400 040	1.08
1 667	CITIGROUP INC	USD	81 127	73 332	0.20
3 792	ELEVANCE HEALTH INC	USD	1 676 996	1 750 388	4.72
3 957	FIRST REPUBLIC BANK/CA	USD	572 652	545 793	1.47
1 372	GOLDMAN SACHS GROUP INC	USD	372 360	389 795	1.05
6 371	IQVIA HOLDINGS INC	USD	1 382 610	1 322 343	3.56
41 501	KDDI CORP	JPY	1 308 067	1 253 244	3.38
25 070	KELLOGG CO	USD	1 584 353	1 710 741	4.61
2 428	META PLATFORMS INC	USD	377 318	374 494	1.01
14 253	MICROSOFT CORP	USD	3 447 627	3 501 458	9.44
61 813	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	1 725 567	1 809 611	4.88
5 032	NETFLIX INC	USD	870 576	841 691	2.27
8 282	NIKE INC - B	USD	880 825	809 623	2.18
310 677	NISSAN MOTOR CO LTD	JPY	1 165 878	1 155 390	3.11
49 984	NORDEA BANK ABP	EUR	438 310	419 666	1.13
23 105	NVIDIA CORP	USD	3 537 603	3 350 220	9.03
19 237	PAYPAL HOLDINGS INC	USD	1 555 517	1 285 104	3.46
34 951	PFIZER INC	USD	1 675 653	1 752 815	4.72
8 835	REGIONS FINANCIAL CORP	USD	179 474	158 454	0.43
2 582	TESLA INC	USD	2 093 089	1 663 179	4.48
3 517	T-MOBILE US INC	USD	366 783	452 606	1.22
26 880	TOKIO MARINE HOLDINGS INC	JPY	1 346 953	1 495 692	4.03
8 867	WASTE MANAGEMENT INC	USD	1 323 569	1 297 502	3.50
102	ZEBRA TECHNOLOGIES CORP - A	USD	35 585	28 679	0.08
Total Shares			38 453 460	36 905 211	99.48
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			38 453 460	36 905 211	99.48
Total Investments			38 453 460	36 905 211	99.48

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	19.65	United States of America	80.40
Technology Hardware and Equipment	18.44	Japan	15.40
Non-life Insurance	8.91	Switzerland	2.55
Automobiles and Parts	7.60	Finland	1.13
Food Producers	5.69		
Health Care Providers	4.72		
Pharmaceuticals and Biotechnology	4.72		
Investment Banking and Brokerage Services	4.61		
Telecommunications Service Providers	4.60		
Retailers	4.34		
Waste and Disposal Services	3.50		
Industrial Support Services	3.46		
Banks	3.23		
Media	2.27		
Personal Goods	2.18		
Industrial Transportation	1.48		
Electronic and Electrical Equipment	0.08		
	99.48		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 397	ADOBE INC	USD	896 611	877 446	2.67
802	ALPHABET CLASS - A	USD	2 109 607	1 747 767	5.31
619	ALPHABET INC	USD	1 784 788	1 354 032	4.12
3 953	ANSYS INC	USD	1 572 187	945 913	2.88
528	CIGNA CORP	USD	129 735	139 139	0.42
18 996	COLGATE-PALMOLIVE CO	USD	1 428 119	1 522 339	4.63
42 287	DELTA AIR LINES INC	USD	1 762 945	1 225 054	3.72
3 763	ELI LILLY & CO	USD	1 138 684	1 220 077	3.71
10 975	FIRST REPUBLIC BANK/CA	USD	1 701 454	1 582 595	4.81
24 728	GILEAD SCIENCES INC	USD	1 453 555	1 528 438	4.65
5 490	HOME DEPOT INC	USD	1 503 546	1 505 742	4.58
35 621	INTEL CORP	USD	1 536 332	1 332 582	4.05
7 085	LOWE'S COS INC	USD	1 414 095	1 237 537	3.76
10 860	MARSH & MCLENNAN COS INC	USD	1 828 607	1 686 015	5.12
16 820	MERCK & CO INC	USD	1 480 665	1 533 479	4.66
12 269	MICROSOFT CORP	USD	3 220 415	3 151 046	9.57
9 589	NVIDIA CORP	USD	1 518 514	1 453 597	4.42
3 726	PROCTER & GAMBLE CO	USD	541 052	535 762	1.63
8 942	SALESFORCE INC	USD	1 491 794	1 475 788	4.49
2 425	TESLA INC	USD	2 121 932	1 633 044	4.96
5 537	TEXAS INSTRUMENTS INC	USD	936 015	850 760	2.59
1 943	THERMO FISHER SCIENTIFIC INC	USD	997 808	1 055 593	3.21
7 234	UNION PACIFIC CORP	USD	1 620 416	1 542 868	4.69
4 615	WALT DISNEY CO	USD	435 195	435 656	1.32
1 154	ZEBRA TECHNOLOGIES CORP - A	USD	250 912	339 218	1.03
10 724	ZOETIS INC	USD	1 812 463	1 843 348	5.60
Total Shares			36 687 446	33 754 835	102.60
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			36 687 446	33 754 835	102.60
Total Investments			36 687 446	33 754 835	102.60

MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	29.04	United States of America	102.60
Pharmaceuticals and Biotechnology	18.63		
Technology Hardware and Equipment	14.26		102.60
Retailers	8.34		
Personal Care, Drug and Grocery Stores	6.26		
Non-life Insurance	5.12		
Automobiles and Parts	4.96		
Banks	4.81		
Industrial Transportation	4.69		
Travel and Leisure	3.72		
Media	1.32		
Electronic and Electrical Equipment	1.03		
Health Care Providers	0.42		
	102.60		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
52 924	ABBVIE INC	USD	7 647 824	7 753 446	3.39
9 022	ACTIVISION BLIZZARD INC	USD	653 002	671 914	0.29
38 401	ADOBE INC	USD	13 353 519	13 445 953	5.87
78 051	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	7 253 690	9 999 894	4.37
4 634	ALPHABET CLASS - A	USD	10 370 330	9 659 659	4.22
109 359	AMAZON.COM INC	USD	12 764 729	11 110 067	4.85
97 193	APPLE INC	USD	13 206 011	12 710 533	5.55
239 449	AXA SA	EUR	5 379 222	5 186 465	2.27
150 849	BNP PARIBAS SA	EUR	7 157 785	6 843 265	2.99
101 440	CARREFOUR SA	EUR	1 655 470	1 712 814	0.75
105 322	CITIGROUP INC	USD	5 214 929	4 633 181	2.02
74 801	DANONE SA	EUR	5 139 577	3 983 901	1.74
69 557	DOLLAR TREE INC	USD	9 904 329	10 369 179	4.53
91 752	ENGIE SA LOYALTY BONUS 2023	EUR	1 220 302	1 006 152	0.44
32 158	L OREAL SA PRIME FIDELITY 2023	EUR	7 479 951	10 589 629	4.63
22 474	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	7 092 794	13 073 126	5.71
19 120	META PLATFORMS INC	USD	2 971 299	2 949 065	1.29
76 289	MICROSOFT CORP	USD	18 265 801	18 741 504	8.19
36 269	NVIDIA CORP	USD	5 507 222	5 258 996	2.30
140 772	PAYPAL HOLDINGS INC	USD	12 099 853	9 404 100	4.11
38 907	PEPSICO INC	USD	6 008 533	6 202 344	2.71
91 520	PFIZER INC	USD	4 377 438	4 589 788	2.01
77 282	PROCTER & GAMBLE CO	USD	11 594 658	10 629 278	4.64
64 904	SANOFI	EUR	5 057 666	6 252 851	2.73
3 052	SYNOPSIS INC	USD	623 834	886 597	0.39
24 100	TESLA INC	USD	20 215 302	15 523 863	6.78
32 273	T-MOBILE US INC	USD	3 680 270	4 153 244	1.81
150 203	TOTALENERGIES SE	EUR	7 549 722	7 565 725	3.31
7 358	UNITEDHEALTH GROUP INC	USD	3 345 350	3 614 988	1.58
60 575	VINCI SA	EUR	5 117 361	5 146 452	2.25
213 644	VIVENDI SE	EUR	1 610 584	2 071 492	0.90
24 702	WALT DISNEY CO	USD	2 212 470	2 230 493	0.97
Total Shares			225 730 827	227 969 958	99.59
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			225 730 827	227 969 958	99.59
Total Investments			225 730 827	227 969 958	99.59

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	19.96	United States of America	67.51
Personal Goods	10.34	France	32.08
Retailers	9.38		
Pharmaceuticals and Biotechnology	8.12		
Technology Hardware and Equipment	7.85		
Automobiles and Parts	6.78		
Personal Care, Drug and Grocery Stores	5.39		
Banks	5.01		
Chemicals	4.37		
Industrial Support Services	4.11		
Oil, Gas and Coal	3.31		
Beverages	2.71		
Non-life Insurance	2.27		
Construction and Materials	2.25		
Media	1.88		
Telecommunications Service Providers	1.81		
Food Producers	1.74		
Health Care Providers	1.58		
Gas, Water and Multi-utilities	0.44		
Leisure Goods	0.29		
	99.59		99.59

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
16 830	ACTIVISION BLIZZARD INC	USD	1 221 217	1 253 416	1.09
69 197	AIR LIQUIDE SA LOYALTY BONUS 2024	EUR	6 430 811	8 865 519	7.70
498 127	ALLEGRO.EU SA	PLN	6 133 634	2 527 119	2.20
3 580	AMAZON.COM INC	USD	503 836	363 702	0.32
182 889	AXA SA	EUR	4 108 601	3 961 376	3.44
280 000	BANK POLSKA KASA OPIEKI SA	PLN	6 021 188	4 857 547	4.22
107 285	BNP PARIBAS SA	EUR	5 177 038	4 866 984	4.23
2 480	CHEVRON CORP	USD	399 180	343 445	0.30
400 000	CYFROWY POLSAT SA	PLN	3 092 232	1 805 900	1.57
80 000	DINO POLSKA SA	PLN	4 982 370	5 429 614	4.72
35 002	ENGIE SA (ISIN FR0010208488)	EUR	465 527	383 832	0.33
28 063	L'OREAL SA - PF-2024	EUR	6 527 454	9 241 145	8.03
1 700	LPP SA	PLN	3 797 479	3 253 407	2.83
12 074	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 810 554	7 023 445	6.10
21 000	MBANK SA	PLN	1 827 704	1 003 500	0.87
27 736	META PLATFORMS INC	USD	4 391 309	4 277 995	3.72
12 983	MICROSOFT CORP	USD	3 182 967	3 189 463	2.77
580 000	MONETA MONEY BANK AS	CZK	1 798 431	2 009 501	1.75
20 139	NVIDIA CORP	USD	3 020 275	2 920 150	2.54
51 313	ORANGE SA	EUR	707 350	575 732	0.50
235 000	OTP BANK NYRT	HUF	5 250 415	4 987 953	4.33
329 000	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	5 355 438	4 796 247	4.17
2 650 000	POLSKIE GORNICTWO NAFTOWE I GAZOWNICTWO SA	PLN	3 510 192	3 220 493	2.80
814 000	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	6 850 852	4 849 207	4.21
740 000	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	5 868 550	4 720 105	4.10
45 384	SANOFI	EUR	3 536 564	4 372 295	3.80
65 000	SANTANDER BANK POLSKA SA	PLN	3 240 234	3 222 238	2.80
200 000	TOTALENERGIES SE	EUR	10 052 676	10 074 000	8.75
3 437	UNITEDHEALTH GROUP INC	USD	1 562 648	1 688 599	1.47
50 794	VINCI SA	EUR	4 291 000	4 315 458	3.75
169 728	VIVENDI SE	EUR	1 279 518	1 645 683	1.43
Total Shares			118 397 244	116 045 070	100.84
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			118 397 244	116 045 070	100.84
Total Investments			118 397 244	116 045 070	100.84

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	22.41	France	48.07
Personal Goods	16.96	Poland	32.29
Oil, Gas and Coal	16.02	United States of America	12.20
Chemicals	7.70	Hungary	4.33
Non-life Insurance	7.54	Luxembourg	2.20
Software and Computer Services	6.49	Czech Republic	1.75
Personal Care, Drug and Grocery Stores	4.72		
Pharmaceuticals and Biotechnology	3.80		100.84
Construction and Materials	3.75		
Technology Hardware and Equipment	2.54		
Consumer Services	2.20		
Telecommunications Service Providers	2.07		
Health Care Providers	1.47		
Media	1.43		
Leisure Goods	1.09		
Gas, Water and Multi-utilities	0.33		
Retailers	0.32		
	100.84		

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
15 020	ABBOTT LABORATORIES	USD	1 602 409	1 560 977	4.70
20 856	ACTIVISION BLIZZARD INC	USD	1 491 843	1 553 253	4.68
433	ALPHABET CLASS - A	USD	952 419	902 597	2.72
276	ALPHABET INC	USD	714 001	577 489	1.74
28 840	AMAZON.COM INC	USD	3 661 626	2 929 930	8.83
18 874	APPLE INC	USD	2 585 979	2 468 269	7.43
95 097	AXA SA	EUR	2 136 354	2 059 800	6.20
11 632	BANK OF AMERICA CORP	USD	366 396	346 362	1.04
6 798	CIGNA CORP	USD	1 604 473	1 713 529	5.16
34 287	CITIGROUP INC	USD	1 697 692	1 508 307	4.54
3 298	DANAHER CORP	USD	790 052	799 760	2.41
1 020	ELEVANCE HEALTH INC	USD	451 091	470 832	1.42
16 423	GENERAL MOTORS CO	USD	684 907	498 919	1.50
42 726	INTEL CORP	USD	1 783 526	1 528 892	4.60
13 465	MERCK & CO INC	USD	1 121 988	1 174 235	3.54
9 424	META PLATFORMS INC	USD	1 625 309	1 453 556	4.38
4 872	METLIFE INC	USD	296 205	292 614	0.88
6 392	MICROSOFT CORP	USD	1 544 324	1 570 288	4.73
12 841	NEXTERA ENERGY INC	USD	942 416	951 422	2.87
13 757	NVIDIA CORP	USD	2 055 090	1 994 762	6.01
20 645	PAYPAL HOLDINGS INC	USD	1 956 882	1 379 164	4.15
31 848	PFIZER INC	USD	1 576 866	1 597 198	4.81
12 823	QUALCOMM INC	USD	1 639 515	1 566 799	4.72
2 171	TESLA INC	USD	1 848 578	1 398 436	4.21
1 830	UNITEDHEALTH GROUP INC	USD	873 185	899 080	2.71
Total Shares			36 003 126	33 196 470	99.98
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			36 003 126	33 196 470	99.98
Total Investments			36 003 126	33 196 470	99.98

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	22.77	United States of America	93.78
Software and Computer Services	13.56	France	6.20
Health Care Providers	9.29		
Retailers	8.82		
Pharmaceuticals and Biotechnology	8.35		
Medical Equipment and Services	7.11		
Non-life Insurance	6.20		
Automobiles and Parts	5.71		
Banks	5.59		
Leisure Goods	4.68		
Industrial Support Services	4.15		
Electricity	2.87		
Life Insurance	0.88		
	99.98		99.98

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
34 648	ABBOTT LABORATORIES	USD	3 696 422	3 600 847	4.75
23 118	ABBVIE INC	USD	3 340 685	3 386 822	4.47
47 142	ACTIVISION BLIZZARD INC	USD	3 410 988	3 510 905	4.63
12 296	ADOBE INC	USD	4 275 797	4 305 394	5.68
1 966	ALPHABET CLASS - A	USD	4 517 670	4 098 164	5.41
1 161	ALPHABET INC	USD	2 807 935	2 429 221	3.21
32 069	AMAZON.COM INC	USD	4 617 587	3 257 974	4.30
37 976	APPLE INC	USD	5 110 320	4 966 359	6.56
25 867	BANK OF AMERICA CORP	USD	814 784	770 233	1.02
76 741	BNP PARIBAS SA	EUR	3 703 137	3 481 355	4.60
4 725	CHEVRON CORP	USD	760 535	654 346	0.86
55 528	CITIGROUP INC	USD	2 630 857	2 442 711	3.22
23 324	DOLLAR TREE INC	USD	3 596 802	3 477 015	4.59
19 986	EXPEDIA GROUP INC	USD	3 489 543	1 812 877	2.39
72	GENERAL MOTORS CO	USD	4 185	2 187	0.00
35 070	INTEL CORP	USD	1 463 939	1 254 932	1.66
17 263	MERCK & CO INC	USD	1 438 461	1 505 445	1.99
20 996	META PLATFORMS INC	USD	3 492 513	3 238 419	4.27
18 949	MICROSOFT CORP	USD	4 578 193	4 655 097	6.14
22 679	NVIDIA CORP	USD	3 423 995	3 288 450	4.34
46 443	PAYPAL HOLDINGS INC	USD	4 253 052	3 102 567	4.10
6 983	PEPSICO INC	USD	1 078 407	1 113 192	1.47
72 951	PFIZER INC	USD	3 611 968	3 658 540	4.83
25 861	PROCTER & GAMBLE CO	USD	3 879 939	3 556 892	4.69
871	S&P GLOBAL INC	USD	271 086	280 816	0.37
7 019	TESLA INC	USD	5 082 780	4 521 244	5.97
109	TYLER TECHNOLOGIES INC	USD	38 382	34 665	0.05
7 822	UNITEDHEALTH GROUP INC	USD	3 556 309	3 842 952	5.07
Total Shares			82 946 271	76 249 621	100.64
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			82 946 271	76 249 621	100.64
Total Investments			82 946 271	76 249 621	100.64

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	24.77	United States of America	96.04
Technology Hardware and Equipment	12.55	France	4.60
Pharmaceuticals and Biotechnology	11.29		
Retailers	8.89		
Banks	8.84		
Automobiles and Parts	5.97		
Health Care Providers	5.07		
Medical Equipment and Services	4.75		
Personal Care, Drug and Grocery Stores	4.69		
Leisure Goods	4.63		
Industrial Support Services	4.10		
Travel and Leisure	2.39		
Beverages	1.47		
Oil, Gas and Coal	0.86		
Finance and Credit Services	0.37		
	100.64		100.64

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
36 994	ACTIVISION BLIZZARD INC	USD	2 677 072	2 755 132	4.82
16 392	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	1 523 415	2 100 143	3.68
1 287	ALPHABET CLASS - A	USD	3 036 063	2 682 775	4.70
845	ALPHABET INC	USD	2 193 172	1 768 038	3.10
24 087	AMAZON.COM INC	USD	3 447 704	2 447 061	4.28
20 731	APPLE INC	USD	2 880 489	2 711 122	4.75
47 982	AXA SA	EUR	1 077 916	1 039 290	1.82
64 848	BANK OF AMERICA CORP	USD	2 042 646	1 930 956	3.38
59 203	BNP PARIBAS SA	EUR	2 856 841	2 685 744	4.70
6 325	COSTCO WHOLESALE CORP	USD	3 169 432	2 899 656	5.08
208 614	ENGIE SA LOYALTY BONUS 2023	EUR	2 774 566	2 287 661	4.01
8 372	FANUC CORP	JPY	1 216 290	1 252 001	2.19
1 139	HOME DEPOT INC	USD	324 087	298 813	0.52
5 468	L OREAL SA PRIME FIDELITY 2023	EUR	1 271 857	1 800 612	3.15
5 200	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 641 120	3 024 840	5.31
14 604	META PLATFORMS INC	USD	2 429 256	2 252 518	3.94
8 866	MICROSOFT CORP	USD	2 136 560	2 178 062	3.81
10 314	NVIDIA CORP	USD	1 583 631	1 495 528	2.62
210 795	ORANGE SA	EUR	2 905 809	2 365 120	4.14
32 817	PAYPAL HOLDINGS INC	USD	2 609 460	2 192 299	3.84
16 385	PEPSICO INC	USD	2 530 388	2 612 008	4.57
43 535	PFIZER INC	USD	2 155 516	2 183 309	3.82
1 873	S&P GLOBAL INC	USD	582 943	603 868	1.06
3 957	TESLA INC	USD	3 125 791	2 548 877	4.46
57 526	TOTALENERGIES SE	EUR	2 891 490	2 897 585	5.07
1 937	UNITEDHEALTH GROUP INC	USD	914 789	951 649	1.67
27 026	VINCI SA	EUR	2 283 141	2 296 129	4.02
Total Shares			58 281 444	56 260 796	98.51
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			58 281 444	56 260 796	98.51
Total Investments			58 281 444	56 260 796	98.51

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	15.55	United States of America	60.43
Retailers	9.89	France	35.89
Personal Goods	8.45	Japan	2.19
Banks	8.08		
Technology Hardware and Equipment	7.37		98.51
Oil, Gas and Coal	5.07		
Leisure Goods	4.82		
Beverages	4.57		
Automobiles and Parts	4.46		
Telecommunications Service Providers	4.14		
Construction and Materials	4.02		
Gas, Water and Multi-utilities	4.01		
Industrial Support Services	3.84		
Pharmaceuticals and Biotechnology	3.82		
Chemicals	3.68		
Industrial Engineering	2.19		
Non-life Insurance	1.82		
Health Care Providers	1.67		
Finance and Credit Services	1.06		
	98.51		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
837 000	AUSTRALIA GOVERNMENT BOND FRN 20/09/2025	AUD	909 277	836 813	0.44
683 000	AUSTRALIA GOVERNMENT BOND FRN 20/09/2030	AUD	780 226	660 595	0.35
689 000	AUSTRALIA GOVERNMENT BOND FRN 21/11/2027	AUD	588 062	524 359	0.28
557 000	CANADIAN GOVERNMENT REAL RETURN BOND FRN 01/12/2026	CAD	901 854	850 919	0.45
615 000	CANADIAN GOVERNMENT REAL RETURN BOND FRN 01/12/2031	CAD	1 079 496	987 170	0.52
2 363 320	DENMARK I/L GOVERNMENT BOND FRN 15/11/2023	DKK	424 010	403 940	0.21
2 440 020	DENMARK I/L GOVERNMENT BOND FRN 15/11/2030	DKK	457 017	400 833	0.21
1 887 160	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	2 608 609	2 436 213	1.30
2 348 100	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2030	EUR	3 573 678	3 182 791	1.69
1 287 310	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	1 679 383	1 567 574	0.83
1 261 600	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2026	EUR	1 637 060	1 529 683	0.81
1 467 790	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	1 986 920	1 796 444	0.96
1 049 540	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2029	EUR	1 423 814	1 277 038	0.68
495 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2032	EUR	657 936	577 645	0.31
1 913 120	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2023	EUR	2 761 686	2 593 627	1.38
1 900 010	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	2 588 278	2 476 235	1.32
2 243 630	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	3 657 844	3 323 316	1.77
973 680	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2029	EUR	2 090 809	1 844 913	0.98
1 827 250	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	2 756 865	2 428 217	1.29
1 047 180	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2031	EUR	1 422 218	1 251 691	0.67
915 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	1 164 003	1 078 971	0.57
1 683 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	2 358 624	2 099 335	1.12
1 464 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2030	EUR	1 874 777	1 618 991	0.86
1 871 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	2 905 789	2 769 711	1.47
1 404 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	1 965 242	1 853 688	0.99
1 333 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	2 128 970	1 935 516	1.03
75 400 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2024	JPY	698 879	606 070	0.32
196 800 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2025	JPY	1 784 446	1 554 448	0.83
156 500 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2026	JPY	1 426 447	1 249 805	0.66
149 700 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2027	JPY	1 385 386	1 221 867	0.65
148 100 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2028	JPY	1 354 179	1 179 269	0.63
151 800 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2029	JPY	1 378 523	1 201 259	0.64
61 100 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2030	JPY	564 270	493 588	0.26
82 700 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2031	JPY	753 076	659 107	0.35
21 200 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2032	JPY	178 104	169 649	0.09
58 700 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/09/2023	JPY	545 809	473 287	0.25
107 200 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/09/2024	JPY	969 911	842 162	0.45
578 000	NEW ZEALAND GOVERNMENT INFLATION LINKED BOND 2% 20/09/2025	NZD	488 321	439 698	0.23
481 000	NEW ZEALAND GOVERNMENT INFLATION LINKED BOND 3% 20/09/2030	NZD	453 778	382 584	0.20
1 396 000	SPAIN GOVERNMENT INFLATION LINKED BOND - 1US A2B - FRN 30/11/2024	EUR	1 955 616	1 846 472	0.98
579 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2023	EUR	747 419	716 554	0.38
1 434 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2027	EUR	2 005 075	1 816 835	0.97
1 555 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2030	EUR	2 298 307	1 993 289	1.06
3 730 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2025	SEK	502 755	449 169	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 360 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2026	SEK	447 404	400 554	0.21
2 005 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2030	SEK	266 378	233 774	0.12
2 530 000	SWEDEN INFLATION LINKED BOND FRN 01/12/2027	SEK	340 663	302 646	0.16
2 955 000	SWEDEN INFLATION LINKED BOND FRN 01/12/2028	SEK	616 569	536 117	0.29
1 901 260	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2028	GBP	3 512 254	3 076 486	1.64
780 030	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2031	GBP	1 461 536	1 248 855	0.66
723 560	UNITED KINGDOM INFLATION-LINKED GILT FRN 17/07/2024	GBP	3 566 084	3 294 510	1.75
1 616 050	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2024	GBP	3 054 944	2 866 803	1.52
1 426 700	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2026	GBP	2 669 296	2 419 274	1.29
1 638 880	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2029	GBP	3 601 438	3 134 964	1.67
513 370	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/07/2030	GBP	2 636 208	2 250 003	1.20
1 502 010	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2027	GBP	4 166 008	3 669 133	1.95
3 776 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	4 729 126	4 758 055	2.52
1 726 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912810FR42)	USD	2 855 518	2 807 309	1.49
3 183 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912828H458)	USD	3 934 527	3 908 881	2.08
1 174 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912810FS25)	USD	1 864 519	1 812 740	0.96
2 947 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912828N712)	USD	3 707 806	3 629 147	1.93
1 153 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912810PS15)	USD	1 873 406	1 797 069	0.96
2 781 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912828V491)	USD	3 430 682	3 317 746	1.76
1 125 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	1 737 015	1 649 121	0.88
3 198 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	3 905 526	3 724 186	1.98
1 065 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US912810PZ57)	USD	1 707 166	1 596 497	0.85
2 444 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US9128285W63)	USD	3 009 021	2 825 080	1.50
3 324 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	3 826 522	3 565 808	1.90
3 854 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2031	USD	4 400 941	4 071 369	2.16
4 577 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2032	USD	4 821 676	4 529 475	2.41
2 292 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2024	USD	2 657 013	2 665 315	1.42
2 773 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2025	USD	3 136 702	3 105 616	1.65
2 647 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2026	USD	2 966 681	2 891 457	1.54
2 120 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2027	USD	2 187 965	2 136 931	1.14
889 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	1 974 290	1 858 446	0.99
1 050 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	2 394 552	2 231 121	1.19
408 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2032	USD	880 535	830 844	0.44
3 955 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	4 930 143	5 003 553	2.65
3 489 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2024	USD	4 290 741	4 291 332	2.28
3 494 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2025	USD	4 364 568	4 301 719	2.29

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 964 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	3 645 443	3 546 890	1.89
3 105 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	3 805 915	3 658 714	1.95
2 833 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	3 475 964	3 289 750	1.75
2 926 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	3 428 247	3 208 781	1.71
3 667 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2030	USD	4 259 551	3 944 010	2.10
4 057 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2031	USD	4 556 130	4 163 815	2.21
3 362 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2024	USD	3 827 473	3 813 323	2.03
3 389 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2025	USD	3 838 317	3 776 901	2.01
3 815 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2026	USD	4 150 255	4 000 084	2.13
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			202 785 466	189 745 544	100.89
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			202 785 466	189 745 544	100.89
Total Investments			202 785 466	189 745 544	100.89

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	100.89	United States of America	56.73
	100.89	United Kingdom	11.67
		France	10.99
		Italy	6.04
		Japan	5.13
		Spain	3.39
		Germany	2.99
		Australia	1.08
		Sweden	1.02
		Canada	0.98
		New Zealand	0.44
		Denmark	0.43
			100.89

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 000	AIR LIQUIDE SA	EUR	306 682	429 720	3.15
1 502	ALIGN TECHNOLOGY INC	USD	648 253	638 902	4.69
261	ALPHABET CLASS - A	USD	634 708	630 571	4.63
237	AMAZON.COM INC	USD	651 212	632 207	4.64
4 339	ANALOG DEVICES INC	USD	624 738	623 263	4.57
4 218	APPLE INC	USD	634 787	630 295	4.62
30 325	AXA SA	EUR	681 251	674 883	4.95
17 150	BNP PARIBAS SA	EUR	709 839	809 394	5.94
7 892	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	628 864	642 375	4.71
62 881	ENGIE SA LOYALTY BONUS 2023	EUR	836 317	674 839	4.95
5 503	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	644 996	622 392	4.57
2 500	L OREAL SA PRIME FIDELITY 2023	EUR	581 500	841 000	6.16
1 168	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	368 621	674 870	4.95
10 163	MICROCHIP TECHNOLOGY INC	USD	640 404	630 656	4.63
435	MICROSOFT CORP	USD	116 362	115 472	0.85
9 500	SANOFI	EUR	744 325	834 195	6.11
6 300	SCHNEIDER ELECTRIC SE	EUR	439 866	816 606	5.99
826	TESLA INC	USD	656 688	634 120	4.65
18 500	TOTALENERGIES SE	EUR	929 869	823 250	6.04
7 827	VINCI SA	EUR	661 216	674 922	4.95
77 000	VIVENDI SE	EUR	580 475	827 365	6.07
Total Shares			12 720 973	13 881 297	101.82
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			12 720 973	13 881 297	101.82
Total Investments			12 720 973	13 881 297	101.82

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

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

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	13.81	France	59.28
Personal Goods	11.12	United States of America	42.54
Software and Computer Services	10.18		
Chemicals	7.72		101.82
Pharmaceuticals and Biotechnology	6.12		
Media	6.07		
Oil, Gas and Coal	6.04		
Electronic and Electrical Equipment	5.99		
Banks	5.94		
Construction and Materials	4.95		
Gas, Water and Multi-utilities	4.95		
Non-life Insurance	4.95		
Medical Equipment and Services	4.69		
Automobiles and Parts	4.65		
Retailers	4.64		
	101.82		

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

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
521 030	ABB LTD	CHF	13 449 446	13 253 496	0.97
706 056	ABRDN PLC	GBP	2 000 561	1 311 141	0.10
55 108	ACCOR SA	EUR	1 710 170	1 423 440	0.10
47 110	ADECCO GROUP AG - REG	CHF	2 037 770	1 526 874	0.11
54 555	ADIDAS AG - REG	EUR	13 157 285	9 206 702	0.67
66 472	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	6 269 352	8 516 393	0.62
98 572	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	13 360 941	12 629 045	0.92
100 906	AKER BP ASA	NOK	3 191 529	3 342 122	0.24
58 800	AKZO NOBEL NV	EUR	5 154 509	3 682 056	0.27
95 066	ALFA LAVAL AB	SEK	2 967 302	2 188 271	0.16
130 104	ALLIANZ SE - REG	EUR	25 770 712	23 694 540	1.73
102 735	ALSTOM SA	EUR	3 811 343	2 218 049	0.16
36 191	AMPLIFON SPA	EUR	1 471 715	1 058 587	0.08
127 677	ANTOFAGASTA PLC	GBP	2 198 374	1 713 138	0.13
1 017	AP MOLLER - MAERSK A/S - A	DKK	2 744 394	2 235 946	0.16
1 730	AP MOLLER - MAERSK A/S - B	DKK	4 717 169	3 851 217	0.28
144 019	ASHTREAD GROUP PLC	GBP	8 955 348	5 753 733	0.42
128 483	ASML HOLDING NV	EUR	59 368 410	58 568 975	4.29
314 553	ASSA ABLOY AB	SEK	7 094 399	6 380 231	0.47
115 345	ASSOCIATED BRITISH FOODS PLC	GBP	2 763 193	2 114 480	0.15
490 857	ASTRAZENECA PLC	GBP	49 485 004	61 585 217	4.51
186 968	ATLAS COPCO AB - A	SEK	-	139 443	0.01
505 367	ATLAS COPCO AB - B	SEK	4 807 106	4 035 143	0.30
113 420	ATLAS COPCO AB (ISIN SE0017486871)	SEK	-	84 590	0.01
845 846	ATLAS COPCO AB (ISIN SE0017486889)	SEK	9 276 607	7 545 633	0.55
613 723	AXA SA	EUR	13 927 912	13 293 240	0.97
2 112 388	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	9 952 415	9 147 696	0.67
331 073	BARRATT DEVELOPMENTS PLC	GBP	2 450 440	1 759 210	0.13
104 892	BAYERISCHE MOTOREN WERKE AG	EUR	8 194 018	7 705 366	0.56
16 768	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	1 064 463	1 133 517	0.08
32 636	BEIERSDORF AG	EUR	3 073 637	3 181 357	0.23
36 288	BERKELEY GROUP HOLDINGS PLC	GBP	1 837 838	1 569 894	0.11
13 413	BIOMERIEUX	EUR	1 307 801	1 250 092	0.09
351 933	BNP PARIBAS SA	EUR	20 043 454	15 965 441	1.17
88 555	BOLIDEN AB (ISIN SE0017768716)	SEK	2 600 042	2 689 346	0.20
79 498	BOLIDEN AB (ISIN SE0017768724)	SEK	-	114 871	0.01
74 307	BOUYGUES SA	EUR	2 363 763	2 181 654	0.16
46 811	BRENNTAG SE	EUR	3 590 686	2 906 963	0.21
285 080	BRITISH LAND CO PLC	GBP	1 701 475	1 480 707	0.11
2 249 728	BT GROUP PLC	GBP	4 488 226	4 869 009	0.36
109 240	BUNZL PLC	GBP	3 561 032	3 450 553	0.25
129 433	BURBERRY GROUP PLC	GBP	2 715 129	2 467 467	0.18
95 201	BUREAU VERITAS SA	EUR	2 516 190	2 327 664	0.17
11 666	CARL ZEISS MEDITEC AG	EUR	1 444 937	1 328 757	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
200 970	CARREFOUR SA	EUR	3 256 493	3 393 378	0.25
346	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	3 013 831	3 356 639	0.25
35	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	3 183 794	3 500 350	0.26
31 688	CHR HANSEN HOLDING A/S	DKK	2 396 962	2 201 263	0.16
165 792	CIE FINANCIERE RICHEMONT SA - REG	CHF	15 556 025	16 837 603	1.23
219 652	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	6 595 493	5 705 461	0.42
69 857	CLARIANT AG - REG	CHF	1 180 884	1 268 858	0.09
331 316	CNH INDUSTRIAL NV	EUR	3 565 198	3 651 102	0.27
66 486	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	2 990 792	3 282 168	0.24
58 430	COCA-COLA HBC AG	GBP	1 596 237	1 236 750	0.09
38 464	COLOPLAST A/S	DKK	4 843 360	4 181 224	0.31
323 426	COMMERZBANK AG	EUR	2 130 050	2 162 426	0.16
565 252	COMPASS GROUP PLC	GBP	10 404 464	11 031 870	0.81
15 120	COVIVIO	EUR	967 715	800 604	0.06
242 683	CRH PLC	EUR	9 010 703	8 008 539	0.59
45 172	CRODA INTERNATIONAL PLC	GBP	3 828 128	3 396 296	0.25
206 965	DANONE SA	EUR	12 197 165	11 022 956	0.81
31 931	DCC PLC	GBP	2 274 341	1 891 081	0.14
52 820	DELIVERY HERO SE	EUR	4 451 728	1 889 371	0.14
31 099	DEMANT A/S	DKK	1 117 155	1 113 628	0.08
59 331	DEUTSCHE BOERSE AG	EUR	8 346 901	9 469 228	0.69
7 098	D'IETEREN GROUP	EUR	1 034 127	990 881	0.07
290 196	DNB BANK ASA	NOK	5 455 877	4 960 339	0.36
26 970	EIFFAGE SA	EUR	2 325 238	2 316 184	0.17
61 443	ELECTROLUX AB	SEK	1 072 704	789 520	0.06
42 924	ELISA OYJ	EUR	2 303 316	2 301 585	0.17
2 580 604	ENEL SPA	EUR	18 041 832	13 470 753	0.99
213 370	EPIROC AB - A	SEK	3 847 251	3 145 834	0.23
126 262	EPIROC AB - B	SEK	1 972 708	1 628 784	0.12
98 441	EQT AB	SEK	2 673 318	1 924 135	0.14
309 021	EQUINOR ASA	NOK	7 598 867	10 248 592	0.75
89 593	ESSILORLUXOTTICA SA	EUR	13 071 184	12 802 840	0.94
195 101	ESSITY AB	SEK	5 256 796	4 864 253	0.36
67 895	EVONIK INDUSTRIES AG	EUR	1 697 237	1 382 342	0.10
67 972	FERGUSON PLC	GBP	7 306 436	7 255 190	0.53
146 698	GALP ENERGIA SGPS SA	EUR	1 579 687	1 640 817	0.12
49 673	GEA GROUP AG	EUR	1 838 743	1 633 745	0.12
11 067	GEBERIT AG - REG	CHF	6 797 940	5 072 974	0.37
14 875	GECINA SA	EUR	1 829 741	1 323 875	0.10
21 283	GENMAB A/S	DKK	5 878 371	6 573 800	0.48
2 882	GIVAUDAN SA - REG	CHF	10 140 137	9 666 174	0.71
64 754	GJENSIDIGE FORSIKRING ASA	NOK	1 312 696	1 250 725	0.09
42 501	GN STORE NORD AS	DKK	2 111 339	1 421 339	0.10
1 610 482	GSK PLC	GBP	29 599 684	33 032 842	2.42

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
236 462	H & M HENNES & MAURITZ AB - B	SEK	3 676 317	2 696 331	0.20
46 888	HEIDELBERGCEMENT AG	EUR	2 816 204	2 149 346	0.16
53 502	HELLOFRESH SE	EUR	4 074 057	1 650 537	0.12
33 646	HENKEL AG & CO KGAA	EUR	2 487 140	1 964 926	0.14
57 684	HENKEL AG & CO KGAA - PFD	EUR	4 580 678	3 390 666	0.25
26 811	HOLMEN AB	SEK	1 282 270	1 038 339	0.08
6 415 908	HSBC HOLDINGS PLC	GBP	40 181 180	39 920 543	2.92
115 450	HUSQVARNA AB - B	SEK	1 145 033	810 822	0.06
1 842 158	IBERDROLA SA	EUR	17 173 443	18 229 996	1.33
16 958	IMCD NV	EUR	2 364 905	2 220 650	0.16
345 574	INDUSTRIA DE DISENO TEXTIL SA	EUR	9 161 113	7 460 943	0.55
484 091	INFORMA PLC	GBP	3 174 313	2 973 830	0.22
1 236 646	ING GROEP NV	EUR	13 058 830	11 662 808	0.85
59 579	INTERCONTINENTAL HOTELS GROUP PLC	GBP	3 204 215	3 010 788	0.22
52 255	INTERTEK GROUP PLC	GBP	3 302 125	2 553 259	0.19
5 232 238	INTESA SANPAOLO SPA	EUR	10 990 733	9 313 384	0.68
566 498	J SAINSBURY PLC	GBP	1 665 479	1 342 537	0.10
29 179	JDE PEET'S NV	EUR	846 968	792 502	0.06
83 411	JERONIMO MARTINS SGPS SA	EUR	1 446 175	1 729 944	0.13
56 252	JOHNSON MATTHEY PLC	GBP	1 618 957	1 258 286	0.09
77 663	KBC GROUP NV	EUR	4 997 210	4 158 077	0.30
23 702	KERING SA	EUR	13 851 010	11 616 350	0.85
51 533	KERRY GROUP PLC	EUR	5 497 946	4 707 024	0.34
81 310	KESKO OYJ - B	EUR	2 013 593	1 830 288	0.13
663 615	KINGFISHER PLC	GBP	2 191 448	1 883 378	0.14
49 916	KINGSPAN GROUP PLC	EUR	3 713 372	2 865 178	0.21
69 658	KLEPIERRE SA	EUR	1 448 377	1 278 921	0.09
325 798	KONINKLIJKE AHOLD DELHAIZE NV	EUR	8 489 410	8 099 338	0.59
55 372	KONINKLIJKE DSM NV	EUR	8 311 622	7 591 501	0.56
1 016 551	KONINKLIJKE KPN NV	EUR	2 817 095	3 457 290	0.25
16 791	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	3 544 747	3 791 354	0.28
228 068	LAND SECURITIES GROUP PLC	GBP	1 990 600	1 759 261	0.13
21 947	LEG IMMOBILIEN SE	EUR	2 577 109	1 736 447	0.13
1 933 061	LEGAL & GENERAL GROUP PLC	GBP	5 989 060	5 378 347	0.39
22 490 330	LLOYDS BANKING GROUP PLC	GBP	12 743 221	11 054 436	0.81
23 592	LONZA GROUP AG - REG	CHF	12 267 786	11 997 530	0.88
44 310	L'OREAL SA	EUR	16 029 015	14 591 283	1.07
32 018	L'OREAL SA - PF	EUR	7 482 070	10 543 527	0.77
40 944	MERCK KGAA	EUR	6 581 648	6 591 984	0.48
157 209	MONDI PLC	GBP	3 154 703	2 657 285	0.19
133 941	MOWI ASA	NOK	2 723 526	2 906 080	0.21
17 301	MTU AERO ENGINES AG	EUR	3 238 100	3 005 184	0.22
1 154 708	NATIONAL GRID PLC	GBP	13 218 857	14 111 905	1.03
47 090	NATURGY ENERGY GROUP SA	EUR	1 130 888	1 293 562	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
136 977	NESTE OYJ	EUR	5 487 403	5 785 908	0.42
169 681	NEXI SPA	EUR	1 607 652	1 341 159	0.10
42 824	NEXT PLC	GBP	3 327 222	2 915 296	0.21
490 675	NIBE INDUSTRIER AB - B	SEK	4 777 154	3 517 531	0.26
20 471	NMC HEALTH PLC	GBP	497 641	-	0.00
92 628	NN GROUP NV	EUR	3 805 021	4 014 498	0.29
1 033 444	NORDEA BANK ABP	SEK	9 831 545	8 681 850	0.63
435 424	NORSK HYDRO ASA	NOK	2 205 950	2 325 353	0.17
532 160	NOVO NORDISK A/S	DKK	39 487 023	56 331 325	4.13
66 513	NOVOZYMES A/S - B	DKK	3 732 606	3 810 121	0.28
158 175	OCADO GROUP PLC	GBP	3 059 294	1 435 482	0.10
43 585	OMV AG	EUR	2 006 166	1 950 865	0.14
632 030	ORANGE SA	EUR	6 927 813	7 091 377	0.52
30 873	ORION OYJ - B	EUR	1 099 700	1 315 190	0.10
221 322	ORKLA ASA	NOK	1 749 430	1 686 793	0.12
58 509	ORSTED AS	DKK	5 985 652	5 837 014	0.43
28 362	PANDORA A/S	DKK	2 200 914	1 702 868	0.12
220 655	PEARSON PLC	GBP	1 955 685	1 922 016	0.14
103 354	PERSIMMON PLC	GBP	2 646 923	2 236 855	0.16
262 952	PROSUS NV	EUR	18 235 913	16 429 241	1.20
870 064	PRUDENTIAL PLC	GBP	10 590 970	10 269 343	0.75
82 477	PRYSMIAN SPA	EUR	2 471 584	2 161 722	0.16
73 858	PUBLICIS GROUPE SA	EUR	3 228 713	3 446 214	0.25
34 183	PUMA SE	EUR	3 178 535	2 148 060	0.16
38 715	RANDSTAD NV	EUR	2 332 516	1 788 633	0.13
226 458	RECKITT BENCKISER GROUP PLC	GBP	16 592 740	16 231 945	1.19
131 390	RED ELECTRICA CORP SA	EUR	2 377 910	2 368 305	0.17
612 553	RELX PLC	GBP	14 567 091	15 840 416	1.16
601 999	RENTOKIL INITIAL PLC	GBP	3 534 943	3 319 107	0.24
459 685	REPSOL SA	EUR	5 133 695	6 458 574	0.47
222 126	ROCHE HOLDING AG	CHF	69 150 245	70 694 611	5.18
19 070	SALMAR ASA	NOK	1 319 738	1 278 565	0.09
159 016	SAMPO OYJ - A	EUR	6 681 439	6 602 344	0.48
345 214	SANDVIK AB	SEK	6 695 538	5 344 249	0.39
329 312	SAP SE	EUR	36 778 590	28 627 092	2.09
171 256	SCHNEIDER ELECTRIC SE	EUR	21 088 861	19 334 802	1.41
36 132	SCHRODERS PLC (ISIN GB0002405495)	GBP	1 338 187	1 121 570	0.08
8 042	SEB SA	EUR	1 038 517	736 245	0.05
389 321	SEGRO PLC	GBP	4 835 679	4 417 853	0.32
1 974	SGS SA - REG	CHF	4 862 078	4 309 312	0.32
45 468	SIKA AG	CHF	11 174 674	9 993 965	0.73
114 115	SKF AB - B	SEK	2 087 549	1 603 105	0.12
79 674	SMURFIT KAPPA GROUP PLC	EUR	3 004 656	2 555 942	0.19
257 485	SOCIETE GENERALE SA	EUR	7 041 993	5 378 862	0.39

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
23 996	SOLVAY SA	EUR	2 288 081	1 855 371	0.14
17 385	SONOVA HOLDING AG	CHF	4 559 806	5 280 288	0.39
23 834	SPIRAX-SARCO ENGINEERING PLC	GBP	3 325 481	2 735 040	0.20
175 058	ST JAMES'S PLACE PLC	GBP	3 009 382	2 242 117	0.16
178 444	STORA ENSO OYJ - R	EUR	2 545 151	2 670 414	0.20
36 084	STRAUMANN HOLDING AG	CHF	4 392 849	4 133 311	0.30
196 164	SVENSKA CELLULOSA AB SCA - B	SEK	2 649 134	2 797 857	0.20
9 703	SWISS LIFE HOLDING AG - REG	CHF	4 622 452	4 507 838	0.33
94 766	SWISS RE AG	CHF	7 784 702	7 004 485	0.51
41 118	SYMRISE AG	EUR	4 391 436	4 270 104	0.31
1 181 376	TAYLOR WIMPEY PLC	GBP	2 176 568	1 600 924	0.12
906 422	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	9 071 529	6 453 079	0.47
302 602	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	772 521	829 129	0.06
226 552	TELENOR ASA	NOK	3 306 039	2 873 369	0.21
19 018	TELEPERFORMANCE	EUR	5 498 228	5 577 979	0.41
168 932	TELE2 AB	SEK	2 009 662	1 837 049	0.13
860 669	TELIA CO AB	SEK	3 095 382	3 147 628	0.23
20 570	TEMENOS AG - REG	CHF	1 858 041	1 677 414	0.12
152 890	TENARIS SA	EUR	1 501 277	1 875 960	0.14
2 371 324	TESCO PLC	GBP	7 682 897	7 038 491	0.51
785 435	TOTALENERGIES SE	EUR	34 475 598	39 562 361	2.89
63 592	UMICORE SA	EUR	2 484 584	2 118 885	0.15
38 145	UNIBAIL RODAMCO REITS	EUR	3 089 649	1 855 754	0.14
811 315	UNILEVER PLC	GBP	38 684 057	35 070 901	2.56
172 808	UPM-KYMMENE OYJ	EUR	5 179 066	5 013 160	0.37
66 758	VALEO	EUR	1 709 167	1 230 016	0.09
22 047	VERBUND AG	EUR	2 037 313	2 058 087	0.15
314 206	VESTAS WIND SYSTEMS A/S	DKK	7 324 211	6 333 427	0.46
13 747	VIFOR PHARMA AG	CHF	1 886 988	2 347 937	0.17
233 298	VIVENDI SE	EUR	2 359 251	2 262 057	0.17
8 534 460	VODAFONE GROUP PLC	GBP	12 258 404	12 557 792	0.92
31 841	VOESTALPINE AG	EUR	897 793	645 735	0.05
132 197	WARTSILA OYJ ABP	EUR	1 390 211	982 224	0.07
65 402	WHITBREAD PLC	GBP	2 321 360	1 882 739	0.14
81 621	WOLTERS KLUWER NV	EUR	6 621 415	7 554 840	0.55
77 186	WORLDLINE SA	EUR	2 934 446	2 730 841	0.20
369 819	WPP PLC	GBP	4 038 888	3 542 667	0.26
65 333	ZALANDO SE	EUR	2 445 980	1 630 712	0.12
Total Shares			1 414 913 440	1 357 205 111	99.26
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 414 913 440	1 357 205 111	99.26
Total Investments			1 414 913 440	1 357 205 111	99.26

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	18.60	United Kingdom	25.56
Banks	8.95	France	16.41
Personal Care, Drug and Grocery Stores	6.48	Switzerland	13.27
Oil, Gas and Coal	5.05	Netherlands	9.47
Personal Goods	5.05	Germany	9.05
Technology Hardware and Equipment	4.44	Denmark	6.99
Chemicals	4.03	Sweden	4.74
Non-life Insurance	3.79	Spain	3.29
Software and Computer Services	3.42	Finland	2.57
Construction and Materials	3.11	Norway	2.26
Electricity	3.07	Italy	2.00
Industrial Engineering	2.96	Ireland	1.46
Food Producers	2.95	Jersey	0.79
Telecommunications Service Providers	2.85	Belgium	0.67
Industrial Support Services	2.77	Austria	0.34
Media	2.75	Portugal	0.25
Medical Equipment and Services	2.38	Luxembourg	0.14
Life Insurance	1.93		
Electronic and Electrical Equipment	1.74		
Retailers	1.29		
Travel and Leisure	1.27		
Automobiles and Parts	1.15		
Gas, Water and Multi-utilities	1.13		
Household Goods and Home Construction	1.03		
Investment Banking and Brokerage Services	1.01		
Industrial Transportation	0.99		
Real Estate Investment Trusts	0.94		
Industrial Materials	0.83		
Industrial Metals and Mining	0.80		
General Industrials	0.52		
Telecommunications Equipment	0.47		
Alternative Energy	0.46		
Aerospace and Defense	0.39		
Beverages	0.39		
Consumer Services	0.14		
Real Estate Investment and Services	0.13		
	99.26		99.26

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
300 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	301 205	290 988	0.18
500 000	ABN AMRO BANK NV - 144A - FRN 13/12/2029	USD	404 666	407 442	0.26
300 000	ABN AMRO BANK NV 0.5% 15/04/2026	EUR	294 893	281 445	0.18
400 000	ABN AMRO BANK NV 0.5% 23/09/2029	EUR	339 928	323 476	0.20
300 000	ACCIONA ENERGIA FINANCIACION FILIALES SA 0.375% 07/10/2027	EUR	273 466	263 256	0.17
200 000	ACEA SPA 0.25% 28/07/2030	EUR	172 211	152 056	0.10
200 000	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	162 746	150 214	0.09
300 000	ADIF ALTA VELOCIDAD 0.55% 31/10/2031	EUR	255 072	251 202	0.16
100 000	ADIF ALTA VELOCIDAD 0.95% 30/04/2027	EUR	106 323	95 792	0.06
100 000	ADIF ALTA VELOCIDAD 1.25% 04/05/2026	EUR	97 810	98 286	0.06
450 000	AES CORP 1.375% 15/01/2026	USD	378 983	379 766	0.24
200 000	AES CORP 2.45% 15/01/2031	USD	158 386	153 878	0.10
600 000	AGRICULTURAL BANK OF CHINA LTD/NEW YORK 1.25% 19/01/2026	USD	520 514	530 878	0.33
250 000	AIB GROUP PLC FRN 17/11/2027	EUR	225 915	216 423	0.14
330 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.8% 15/04/2026	USD	309 369	309 804	0.20
400 000	ALGONQUIN POWER CO 2.85% 15/07/2031	CAD	251 842	248 987	0.16
400 000	ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST 1.726% 12/02/2026	CAD	266 562	264 755	0.17
50 000	ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST 3.095% 06/02/2032	CAD	30 641	29 633	0.02
100 000	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	78 418	79 775	0.05
745 000	APPLE INC 3% 20/06/2027	USD	693 427	696 876	0.44
100 000	ARGENTA SPAARBANK NV FRN 08/02/2029	EUR	92 684	85 160	0.05
400 000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	351 965	314 384	0.20
150 000	AVALONBAY COMMUNITIES INC 1.9% 01/12/2028	USD	124 909	124 808	0.08
300 000	AVALONBAY COMMUNITIES INC 2.05% 15/01/2032	USD	238 964	237 696	0.15
80 000	AVANGRID INC 3.15% 01/12/2024	USD	73 184	74 800	0.05
487 000	AVANGRID INC 3.2% 15/04/2025	USD	451 162	452 473	0.29
415 000	AVANGRID INC 3.8% 01/06/2029	USD	375 107	371 410	0.23
300 000	AXA SA FRN 07/10/2041	EUR	242 895	229 716	0.14
300 000	A2A SPA 1% 16/07/2029	EUR	266 403	252 492	0.16
200 000	BAIDU INC 2.375% 23/08/2031	USD	155 263	159 524	0.10
200 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	191 416	185 940	0.12
500 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	500 142	484 120	0.31
300 000	BANCO BPM SPA 0.75% 15/03/2027	EUR	285 642	281 388	0.18
700 000	BANCO SANTANDER SA FRN 24/06/2029	EUR	612 565	587 811	0.37
300 000	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	280 410	270 225	0.17
450 000	BANK OF AMERICA CORP FRN 22/10/2025	USD	406 477	410 512	0.26
400 000	BANK OF CHINA LTD/LUXEMBOURG 1.4% 28/04/2026	USD	346 855	353 781	0.22
200 000	BANK OF CHINA LTD/SINGAPORE 0.8% 28/04/2024	USD	179 140	182 815	0.12
600 000	BANK OF CHINA LTD/SINGAPORE 3.25% 28/04/2025	USD	564 423	572 412	0.36
300 000	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	271 278	262 707	0.17
100 000	BANKINTER SA 0.625% 06/10/2027	EUR	84 343	85 177	0.05
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	354 746	344 012	0.22
200 000	BARCLAYS PLC FRN 03/11/2026	GBP	218 777	211 759	0.13

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	BAYERISCHE LANDESBANK FRN 22/11/2032	EUR	87 823	82 987	0.05
300 000	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	259 730	256 434	0.16
500 000	BCI QUADREAL REALTY 1.056% 12/03/2024	CAD	353 117	352 864	0.22
100 000	BERKELEY GROUP PLC 2.5% 11/08/2031	GBP	92 876	85 409	0.05
400 000	BERLIN HYP AG 0.01% 02/09/2030	EUR	345 864	337 256	0.21
80 000	BERLIN HYP AG 0.01% 19/07/2027	EUR	80 851	73 043	0.05
400 000	BERLIN HYP AG 0.375% 25/01/2027	EUR	371 154	365 052	0.23
800 000	BERLIN HYP AG 0.5% 26/09/2023	EUR	792 456	786 376	0.50
440 000	BERLIN HYP AG 0.625% 22/10/2025	EUR	430 622	426 413	0.27
100 000	BERLIN HYP AG 1.5% 18/04/2028	EUR	106 291	89 452	0.06
400 000	BNP PARIBAS SA FRN 04/06/2026	EUR	386 822	372 628	0.23
400 000	BNP PARIBAS SA FRN 30/05/2028	EUR	360 701	346 916	0.22
500 000	BNP PARIBAS SA FRN 30/06/2027	USD	419 064	421 742	0.27
500 000	BNP PARIBAS SA 1.125% 28/08/2024	EUR	489 760	486 770	0.31
250 000	BOSTON PROPERTIES LP 2.55% 01/04/2032	USD	196 322	189 653	0.12
320 000	BOSTON PROPERTIES LP 3.4% 21/06/2029	USD	277 282	273 882	0.17
529 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	497 528	491 515	0.31
600 000	BPCE SA 0.125% 04/12/2024	EUR	583 110	575 736	0.36
400 000	BPCE SFH SA 0.01% 27/05/2030	EUR	360 962	337 692	0.21
600 000	BPCE SFH SA 0.125% 03/12/2030	EUR	532 198	505 230	0.32
400 000	BPIFRANCE SACA 0% 25/05/2028	EUR	360 133	361 372	0.23
150 000	BROOKFIELD FINANCE I UK PLC 2.34% 30/01/2032	USD	116 613	115 318	0.07
500 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	418 997	405 520	0.26
400 000	CAIXABANK SA FRN 03/12/2026	GBP	434 970	418 810	0.26
400 000	CAIXABANK SA FRN 09/02/2029	EUR	358 403	330 320	0.21
300 000	CAIXABANK SA FRN 18/06/2031	EUR	271 278	260 685	0.16
300 000	CAIXABANK SA FRN 18/11/2026	EUR	279 276	270 816	0.17
300 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.95% 23/10/2025	USD	255 272	259 789	0.16
200 000	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC - REGS - 1.75% 07/04/2026	EUR	188 860	181 382	0.11
500 000	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 2.625% 23/04/2025	GBP	551 002	537 872	0.34
400 000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.9% 12/10/2029	EUR	324 500	315 900	0.20
300 000	CDP FINANCIAL INC 1% 26/05/2026 (ISIN US125094AV47)	USD	258 336	262 787	0.17
200 000	CHINA CONSTRUCTION BANK CORP/HONG KONG 1.25% 04/08/2025	USD	176 136	179 125	0.11
400 000	CHINA CONSTRUCTION BANK CORP/LONDON 3.125% 17/05/2025	USD	373 406	380 663	0.24
1 200 000	CHINA DEVELOPMENT BANK/HONG KONG 0.625% 09/09/2024	USD	1 069 397	1 086 903	0.69
200 000	CHINA MERCHANTS BANK CO LTD/LUXEMBOURG BRANCH 1.25% 01/09/2026	USD	171 468	173 751	0.11
200 000	CHINA MERCHANTS BANK CO LTD/SYDNEY 2% 02/03/2025	USD	181 320	184 080	0.12
200 000	CMB INTERNATIONAL LEASING MANAGEMENT LTD 1.25% 16/09/2024	USD	176 643	180 037	0.11
300 000	CNP ASSURANCES FRN 27/07/2050	EUR	257 952	247 077	0.16
200 000	COFINIMMO SA 0.875% 02/12/2030	EUR	150 808	147 368	0.09
200 000	COLBUN SA - REGS - 3.15% 19/01/2032	USD	156 908	153 641	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	COMMERZBANK AG FRN 24/03/2026	EUR	379 923	373 404	0.24
100 000	COMMERZBANK AG 1.25% 23/10/2023	EUR	103 582	98 656	0.06
300 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.35% 01/04/2030	USD	269 183	267 232	0.17
400 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	375 539	360 284	0.23
200 000	COVIVIO 1.125% 17/09/2031	EUR	164 200	154 602	0.10
600 000	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	515 992	479 418	0.30
200 000	CPI PROPERTY GROUP SA 2.75% 22/01/2028	GBP	196 902	178 762	0.11
250 000	CPPIB CAPITAL INC 0.25% 06/04/2027	EUR	237 785	232 415	0.15
550 000	CPPIB CAPITAL INC 0.875% 06/02/2029	EUR	519 393	510 967	0.32
600 000	CPPIB CAPITAL INC 3% 15/06/2028	CAD	434 378	429 319	0.27
500 000	CREDIT AGRICOLE HOME LOAN SFH SA 0.05% 06/12/2029	EUR	451 268	429 180	0.27
100 000	CREDIT AGRICOLE SA/LONDON 0.75% 05/12/2023	EUR	102 374	98 989	0.06
100 000	CREDIT SUISSE AG/LONDON 0.45% 19/05/2025	EUR	93 193	93 371	0.06
200 000	CTP BV 0.625% 27/11/2023	EUR	191 696	186 878	0.12
100 000	CTP NV 0.5% 21/06/2025	EUR	100 363	85 282	0.05
200 000	CTP NV 0.625% 27/09/2026	EUR	166 958	159 518	0.10
300 000	CTP NV 0.75% 18/02/2027	EUR	241 819	233 373	0.15
300 000	CTP NV 0.875% 20/01/2026	EUR	260 460	251 199	0.16
350 000	CTP NV 1.5% 27/09/2031	EUR	275 138	211 397	0.13
200 000	DANSKE BANK A/S FRN 09/06/2029	EUR	175 296	167 996	0.11
500 000	DANSKE BANK A/S FRN 17/02/2027	EUR	475 374	465 605	0.29
100 000	DANSKE BANK A/S 1.625% 15/03/2024	EUR	100 299	99 141	0.06
200 000	DE VOLKSBANK NV FRN 04/05/2027	EUR	191 142	191 506	0.12
200 000	DE VOLKSBANK NV FRN 22/10/2030	EUR	200 546	183 118	0.12
200 000	DE VOLKSBANK NV 0.01% 16/09/2024	EUR	193 812	191 774	0.12
400 000	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	344 140	329 844	0.21
200 000	DERWENT LONDON PLC 1.875% 17/11/2031	GBP	197 947	188 058	0.12
350 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	339 254	338 902	0.21
500 000	DEUTSCHE BANK AG FRN 23/02/2028	EUR	471 898	451 390	0.28
100 000	DEUTSCHE HYPOTHEKENBANK AG 0.25% 10/12/2024	EUR	98 208	97 140	0.06
200 000	DEUTSCHE PFANDBRIEFBANK AG 0.1% 02/02/2026	EUR	183 766	178 600	0.11
400 000	DEUTSCHE PFANDBRIEFBANK AG 0.25% 17/01/2025	EUR	375 620	372 940	0.24
500 000	DEUTSCHE PFANDBRIEFBANK AG 0.25% 27/10/2025	EUR	458 849	452 280	0.29
300 000	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	288 295	276 303	0.17
300 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	232 856	213 627	0.13
200 000	DIGITAL DUTCH FINCO BV 1.5% 15/03/2030	EUR	169 702	162 054	0.10
700 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	689 866	673 428	0.42
100 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	74 229	70 571	0.04
150 000	DNB BANK ASA FRN 10/06/2026	GBP	167 968	169 280	0.11
400 000	DNB BANK ASA FRN 18/01/2028	EUR	369 573	360 644	0.23
500 000	DNB BOLIGKREDITT AS 0.01% 21/01/2031	EUR	425 420	414 150	0.26
700 000	DNB BOLIGKREDITT AS 0.625% 19/06/2025	EUR	690 743	680 981	0.43
250 000	DOMINION ENERGY INC 2.25% 15/08/2031	USD	198 967	196 898	0.12
300 000	DREAM INDUSTRIAL REAL ESTATE INVESTMENT TRUST 3.968% 13/04/2026	CAD	217 499	215 832	0.14

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
350 000	DUKE ENERGY CAROLINAS LLC 3.95% 15/11/2028	USD	328 445	330 281	0.21
350 000	DUKE ENERGY FLORIDA LLC 2.5% 01/12/2029	USD	297 822	297 687	0.19
250 000	DUKE REALTY LP 1.75% 01/02/2031	USD	193 693	194 184	0.12
238 000	DUKE REALTY LP 2.875% 15/11/2029	USD	208 046	204 817	0.13
200 000	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	194 412	189 128	0.12
200 000	EDP FINANCE BV 0.375% 16/09/2026	EUR	186 578	182 732	0.12
300 000	EDP FINANCE BV 1.71% 24/01/2028	USD	240 787	245 139	0.15
200 000	EDP FINANCE BV 1.875% 13/10/2025	EUR	200 640	197 144	0.12
700 000	EDP FINANCE BV 1.875% 21/09/2029	EUR	649 080	637 700	0.40
100 000	EIKA BOLIGKREDITT AS 0.125% 16/06/2031	EUR	81 156	82 757	0.05
250 000	ELECTRICITE DE FRANCE SA - 144A - 3.625% 13/10/2025	USD	232 526	235 769	0.15
1 000 000	ELECTRICITE DE FRANCE SA 1% 13/10/2026	EUR	954 436	945 770	0.60
400 000	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	327 837	294 380	0.19
600 000	ENEL FINANCE INTERNATIONAL NV 1% 16/09/2024	EUR	594 856	587 046	0.37
700 000	ENEL FINANCE INTERNATIONAL NV 1.5% 21/07/2025	EUR	690 020	684 740	0.43
200 000	ENGIE SA FRN PERPETUAL (ISIN FR0013398229)	EUR	198 373	188 602	0.12
500 000	ENGIE SA FRN PERPETUAL (ISIN FR0014000RR2)	EUR	412 432	381 685	0.24
400 000	ENGIE SA 0.375% 26/10/2029	EUR	341 782	331 856	0.21
400 000	ENGIE SA 1.75% 27/03/2028	EUR	383 927	377 496	0.24
400 000	ENGIE SA 2.125% 30/03/2032	EUR	383 312	362 300	0.23
100 000	E.ON INTERNATIONAL FINANCE BV 1.25% 19/10/2027	EUR	95 445	92 374	0.06
100 000	E.ON SE 0% 28/08/2024	EUR	96 949	96 187	0.06
300 000	E.ON SE 0.35% 28/02/2030	EUR	256 818	242 856	0.15
350 000	E.ON SE 0.375% 29/09/2027	EUR	320 268	308 270	0.19
400 000	E.ON SE 0.875% 08/01/2025	EUR	393 890	388 844	0.25
200 000	E.ON SE 0.875% 20/08/2031	EUR	179 432	166 058	0.10
300 000	E.ON SE 1% 07/10/2025	EUR	294 101	288 363	0.18
400 000	EQUINIX INC 0.25% 15/03/2027	EUR	349 298	345 892	0.22
141 000	EQUINIX INC 1% 15/09/2025	USD	119 427	120 945	0.08
221 000	EQUINIX INC 1.55% 15/03/2028	USD	178 170	177 781	0.11
316 000	EQUINIX INC 2.5% 15/05/2031	USD	252 880	244 965	0.15
410 000	EQUINIX INC 3.9% 15/04/2032	USD	358 867	354 691	0.22
300 000	ERG SPA 0.875% 15/09/2031	EUR	239 019	232 014	0.15
316 000	ERG SPA 1.875% 11/04/2025	EUR	315 238	311 617	0.20
264 000	ERP OPERATING LP 4.15% 01/12/2028	USD	249 995	247 192	0.16
300 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	259 386	245 817	0.15
400 000	EXPORT-IMPORT BANK OF KOREA 0% 19/10/2024	EUR	387 964	386 412	0.24
500 000	EXPORT-IMPORT BANK OF KOREA 2.125% 18/01/2032	USD	409 146	412 382	0.26
28 000	FEDERAL REALTY INVESTMENT TRUST 1.25% 15/02/2026	USD	23 671	23 951	0.02
300 000	FERROVIE DELLO STATO ITALIANE SPA 0.375% 25/03/2028	EUR	271 027	254 046	0.16
250 000	FERROVIE DELLO STATO ITALIANE SPA 0.875% 07/12/2023	EUR	249 215	247 600	0.16
250 000	FERROVIE DELLO STATO ITALIANE SPA 1.125% 09/07/2026	EUR	239 438	234 463	0.15
114 000	FIBRIA OVERSEAS FINANCE LTD 5.5% 17/01/2027	USD	109 095	108 004	0.07
140 000	FIFTH THIRD BANCORP FRN 01/11/2027	USD	116 363	118 661	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	428 314	383 010	0.24
200 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	185 276	162 104	0.10
100 000	GRANITE REIT HOLDINGS LP 3.062% 04/06/2027	CAD	69 177	68 300	0.04
100 000	HEALTHPEAK PROPERTIES INC 1.35% 01/02/2027	USD	83 766	83 988	0.05
200 000	HEALTHPEAK PROPERTIES INC 2.125% 01/12/2028	USD	165 911	165 259	0.10
250 000	HERA SPA 0.875% 05/07/2027	EUR	233 340	226 785	0.14
650 000	HONDA MOTOR CO LTD 2.271% 10/03/2025	USD	590 506	598 439	0.38
350 000	HONDA MOTOR CO LTD 2.534% 10/03/2027	USD	312 187	313 636	0.20
150 000	HONDA MOTOR CO LTD 2.967% 10/03/2032	USD	128 454	128 759	0.08
400 000	HONGKONG LAND FINANCE CAYMAN ISLANDS CO LTD 2.25% 15/07/2031	USD	313 935	319 503	0.20
300 000	HOST HOTELS & RESORTS LP 2.9% 15/12/2031	USD	230 449	227 778	0.14
250 000	HOST HOTELS & RESORTS LP 3.375% 15/12/2029	USD	200 294	201 951	0.13
270 000	HOST HOTELS & RESORTS LP 3.5% 15/09/2030	USD	226 114	220 349	0.14
650 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	650 982	643 123	0.41
300 000	HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG 0.375% 25/06/2024	EUR	291 873	289 422	0.18
200 000	HYUNDAI CAPITAL SERVICES INC - REGS - 1.25% 08/02/2026	USD	169 961	172 113	0.11
400 000	IBERDROLA FINANZAS SA 1% 07/03/2024	EUR	400 858	398 792	0.25
500 000	IBERDROLA FINANZAS SA 1% 07/03/2025	EUR	489 232	489 020	0.31
300 000	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	294 695	286 032	0.18
600 000	IBERDROLA FINANZAS SA 1.375% 11/03/2032	EUR	556 215	520 572	0.33
300 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1797138960)	EUR	299 904	289 635	0.18
300 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295333988)	EUR	247 351	219 075	0.14
400 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295335413)	EUR	359 483	331 616	0.21
400 000	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	384 885	380 860	0.24
200 000	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	196 564	193 902	0.12
100 000	ICADE 1% 19/01/2030	EUR	85 019	79 929	0.05
300 000	ICADE 1.5% 13/09/2027	EUR	285 240	273 093	0.17
400 000	ICBCIL FINANCE CO LTD 2.25% 02/11/2026	USD	346 901	355 032	0.22
400 000	IDB TRUST SERVICES LTD 0.037% 04/12/2024	EUR	386 380	382 640	0.24
300 000	IGNITIS GRUPE UAB 1.875% 10/07/2028	EUR	287 825	270 870	0.17
300 000	INDIAN RAILWAY FINANCE CORP LTD - REGS - 3.57% 21/01/2032	USD	248 698	246 373	0.16
800 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/HONG KONG 1.625% 28/10/2026	USD	697 363	707 851	0.45
200 000	INDUSTRIAL BANK CO LTD/HONG KONG 1.125% 06/11/2023	USD	177 230	185 036	0.12
400 000	INDUSTRIAL BANK CO LTD/HONG KONG 3.25% 18/05/2025	USD	374 704	381 654	0.24
600 000	ING GROEP NV FRN 01/07/2026	USD	517 878	520 989	0.33
200 000	ING GROEP NV FRN 07/12/2028	GBP	202 059	194 584	0.12
500 000	ING GROEP NV FRN 23/05/2026	EUR	491 653	486 950	0.31
700 000	ING GROEP NV 2.5% 15/11/2030	EUR	692 484	649 292	0.41
600 000	ING-DIBA AG 0.01% 07/10/2028	EUR	549 273	531 816	0.34
250 000	INTERSTATE POWER AND LIGHT CO 4.1% 26/09/2028	USD	236 408	236 551	0.15
700 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	621 419	593 404	0.37
400 000	INTESA SANPAOLO SPA 1.5% 10/04/2024	EUR	397 152	396 552	0.25
300 000	IREN SPA 0.25% 17/01/2031	EUR	233 532	218 805	0.14

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	IREN SPA 1.5% 24/10/2027	EUR	95 153	91 086	0.06
500 000	IREN SPA 1.95% 19/09/2025	EUR	494 621	489 115	0.31
417 000	JPMORGAN CHASE & CO FRN 09/08/2025	USD	366 362	370 141	0.23
400 000	JPMORGAN CHASE & CO FRN 16/09/2024	USD	361 581	367 015	0.23
133 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	123 107	123 605	0.08
600 000	KBC GROUP NV FRN 16/06/2027	EUR	554 118	542 028	0.34
300 000	KBC GROUP NV 0.875% 27/06/2023	EUR	303 077	298 653	0.19
300 000	KIA CORP - REGS - 2.375% 14/02/2025	USD	270 561	274 667	0.17
250 000	KIA CORP 2.75% 14/02/2027	USD	221 242	224 167	0.14
209 000	KILROY REALTY LP 4.75% 15/12/2028	USD	195 193	196 042	0.12
500 000	KOMMUNALBANKEN AS 0.5% 21/10/2024 (ISIN US50048MDA53)	USD	441 217	450 873	0.28
200 000	KOMMUNALBANKEN AS 2.125% 11/02/2025	USD	183 660	186 538	0.12
200 000	KOMMUNALBANKEN AS 2.7% 05/09/2023	AUD	134 340	130 445	0.08
2 000 000	KOMMUNINVEST I SVERIGE AB 0.25% 26/11/2027	SEK	166 489	160 201	0.10
200 000	KOMMUNINVEST I SVERIGE AB 0.375% 19/06/2024	USD	179 632	181 109	0.11
4 200 000	KOMMUNINVEST I SVERIGE AB 0.875% 16/05/2029	SEK	350 044	333 839	0.21
200 000	KOREA DEVELOPMENT BANK 0.4% 19/06/2024	USD	177 655	180 835	0.11
500 000	KOREA DEVELOPMENT BANK 0.75% 25/01/2025	USD	438 548	446 803	0.28
569 000	KREDITANSTALT FUER WIEDERAUFBAU - EMTN - 0.05% 30/05/2024	EUR	565 967	560 414	0.35
900 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/06/2029	EUR	813 458	795 771	0.50
1 583 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2028	EUR	1 498 522	1 429 274	0.91
1 196 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2031	EUR	1 053 522	1 000 082	0.63
1 007 000	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 05/05/2027	EUR	962 302	935 683	0.59
541 000	KREDITANSTALT FUER WIEDERAUFBAU 0.25% 30/06/2025	EUR	533 422	526 728	0.33
412 000	KREDITANSTALT FUER WIEDERAUFBAU 0.5% 28/09/2026	EUR	409 533	396 801	0.25
100 000	KREDITANSTALT FUER WIEDERAUFBAU 0.75% 19/02/2026	CAD	67 336	67 474	0.04
700 000	KREDITANSTALT FUER WIEDERAUFBAU 0.75% 30/09/2030	USD	547 978	555 152	0.35
728 000	KREDITANSTALT FUER WIEDERAUFBAU 0.875% 15/09/2026	GBP	805 360	793 788	0.50
1 250 000	KREDITANSTALT FUER WIEDERAUFBAU 1% 01/10/2026	USD	1 076 955	1 095 209	0.69
3 200 000	KREDITANSTALT FUER WIEDERAUFBAU 1.25% 28/08/2023	NOK	318 485	304 941	0.19
2 900 000	KREDITANSTALT FUER WIEDERAUFBAU 1.375% 02/02/2028	SEK	252 433	250 637	0.16
958 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 14/09/2029	USD	825 540	834 796	0.53
300 000	LA BANQUE POSTALE HOME LOAN SFH SA 1.625% 12/05/2030	EUR	284 649	289 140	0.18
100 000	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	91 159	87 249	0.05
700 000	LA POSTE SA 1.45% 30/11/2028	EUR	687 813	658 770	0.42
200 000	LANDESBANK BADEN-WUERTTEMBERG 0.125% 27/06/2023	EUR	198 470	198 698	0.13
300 000	LANDESBANK BADEN-WUERTTEMBERG 0.25% 21/07/2028	EUR	259 722	248 289	0.16
100 000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 24/05/2024	EUR	98 199	96 327	0.06
400 000	LANDESBANK BADEN-WUERTTEMBERG 1.5% 03/02/2025	GBP	446 559	436 157	0.27
670 000	LANDWIRTSCHAFTLICHE RENTENBANK 0% 22/09/2027	EUR	624 456	615 047	0.39
300 000	LANDWIRTSCHAFTLICHE RENTENBANK 0% 30/06/2031	EUR	257 823	250 218	0.16
800 000	LANDWIRTSCHAFTLICHE RENTENBANK 0.4% 23/09/2024	AUD	500 021	489 366	0.31
300 000	LAR ESPANA REAL ESTATE SOCIMI SA 1.843% 03/11/2028	EUR	263 088	240 951	0.15
300 000	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	272 484	262 842	0.17

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	277 658	268 068	0.17
288 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	300 388	291 822	0.18
400 000	LEASYS SPA 0% 22/07/2024	EUR	384 604	382 332	0.24
50 000	LENDLEASE FINANCE LTD 3.7% 31/03/2031	AUD	29 590	27 047	0.02
300 000	LG CHEM LTD - REGS - 3.625% 15/04/2029	USD	270 882	273 187	0.17
200 000	MAF SUKUK LTD 4.638% 14/05/2029	USD	190 217	191 628	0.12
300 000	MBANK SA FRN 21/09/2027	EUR	271 602	244 221	0.15
150 000	METROPOLITAN LIFE GLOBAL FUNDING I 0.95% 02/07/2025 (ISIN US59217GEJ40)	USD	130 529	131 962	0.08
350 000	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	324 654	325 788	0.21
300 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	267 024	252 162	0.16
119 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.98% 09/10/2023	EUR	121 479	118 069	0.07
200 000	MIZUHO FINANCIAL GROUP INC FRN 22/05/2030	USD	171 285	171 760	0.11
350 000	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	337 633	322 273	0.20
250 000	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	246 708	242 158	0.15
300 000	MTR CORP CI LTD 2.5% 02/11/2026	USD	268 985	275 092	0.17
700 000	MTR CORP LTD 1.625% 19/08/2030	USD	551 589	562 163	0.35
400 000	MUENCHENER HYPOTHEKENBANK EG 1.25% 14/02/2030	EUR	386 590	377 448	0.24
600 000	MUNICIPALITY FINANCE PLC 0.05% 06/09/2029	EUR	547 044	525 240	0.33
110 000	NATIONAL AUSTRALIA BANK LTD 0.625% 30/08/2023	EUR	110 637	109 126	0.07
200 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 1.875% 17/05/2032	EUR	188 738	192 438	0.12
156 000	NATWEST GROUP PLC FRN 09/11/2028	GBP	170 011	158 617	0.10
200 000	NE PROPERTY BV 2% 20/01/2030	EUR	152 500	141 670	0.09
300 000	NEDERLANDSE WATERSCHAPS BANK NV 2.375% 24/03/2026	USD	273 814	278 645	0.18
350 000	NEXTERA ENERGY CAPITAL HOLDINGS INC 1.9% 15/06/2028	USD	291 432	291 386	0.18
100 000	NIBC BANK NV 0.25% 09/09/2026	EUR	99 420	85 810	0.05
100 000	NIDEC CORP 0.046% 30/03/2026	EUR	90 569	90 417	0.06
300 000	NORDDEUTSCHE LANDESBANK-GIROZENTRALE 0.01% 23/09/2026	EUR	280 320	279 192	0.18
250 000	NORDEA BANK ABP 0.5% 19/03/2031	EUR	208 123	196 193	0.12
611 000	NORDEA BANK ABP 1.125% 16/02/2027	EUR	577 571	562 334	0.35
200 000	NORTHERN STATES POWER CO/MN 2.25% 01/04/2031	USD	165 295	167 488	0.11
300 000	NRW BANK 0% 03/02/2031	EUR	257 607	251 169	0.16
86 000	NRW BANK 0% 15/10/2029	EUR	85 909	74 650	0.05
316 000	NRW BANK 0% 18/02/2030	EUR	277 574	271 931	0.17
100 000	NRW BANK 0% 28/07/2031	EUR	84 483	82 890	0.05
400 000	NRW BANK 0.25% 26/01/2032	EUR	346 000	335 952	0.21
37 000	NRW BANK 0.375% 17/11/2026	EUR	38 346	35 065	0.02
19 000	NRW BANK 0.5% 13/09/2027	EUR	20 017	17 858	0.01
28 000	NRW BANK 0.625% 02/02/2029	EUR	29 469	25 791	0.02
293 000	NRW BANK 0.75% 30/06/2028	EUR	283 113	274 866	0.17
400 000	NSTAR ELECTRIC CO 3.95% 01/04/2030	USD	372 987	375 234	0.24
500 000	ONTARIO POWER GENERATION INC 2.893% 08/04/2025	CAD	358 465	359 171	0.23
100 000	ONTARIO POWER GENERATION INC 3.215% 08/04/2030	CAD	68 313	67 022	0.04
100 000	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	97 730	82 974	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	OP CORPORATE BANK PLC 0.375% 26/02/2024	EUR	98 788	97 824	0.06
100 000	OP MORTGAGE BANK 0.05% 25/03/2031	EUR	81 631	83 244	0.05
600 000	OP MORTGAGE BANK 1% 05/10/2027	EUR	582 655	574 470	0.36
600 000	ORSTED AS FRN 31/12/3017	EUR	586 598	569 814	0.36
400 000	ORSTED AS 1.5% 26/11/2029	EUR	369 212	368 392	0.23
100 000	ORSTED AS 2.125% 17/05/2027	GBP	115 848	110 086	0.07
600 000	PACIFIC LIFE GLOBAL FUNDING II 1.375% 14/04/2026	USD	509 322	518 309	0.33
200 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 3.9% 20/08/2024	USD	192 500	192 114	0.12
119 000	PIEDMONT OPERATING PARTNERSHIP LP 3.15% 15/08/2030	USD	94 449	94 081	0.06
96 000	PNC FINANCIAL SERVICES GROUP INC 2.2% 01/11/2024	USD	84 389	88 950	0.06
250 000	POSTNL NV 0.625% 23/09/2026	EUR	235 278	230 108	0.15
200 000	POWER FINANCE CORP LTD 1.841% 21/09/2028	EUR	166 610	166 948	0.11
200 000	POWER FINANCE CORP LTD 3.75% 06/12/2027	USD	176 977	179 073	0.11
50 000	PRINCIPAL LIFE GLOBAL FUNDING II 1.25% 16/08/2026	USD	42 224	42 283	0.03
200 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	189 578	183 796	0.12
200 000	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	190 432	180 028	0.11
100 000	PROLOGIS INTERNATIONAL FUNDING II SA 2.75% 22/02/2032	GBP	109 328	102 621	0.06
200 000	PROLOGIS LP 1.25% 15/10/2030	USD	151 125	151 956	0.10
500 000	PSP CAPITAL INC 2.6% 01/03/2032	CAD	337 736	330 726	0.21
200 000	PUBLIC SERVICE CO OF COLORADO 3.7% 15/06/2028	USD	187 388	188 357	0.12
300 000	P3 GROUP SARL 0.875% 26/01/2026	EUR	270 093	257 739	0.16
300 000	P3 GROUP SARL 1.625% 26/01/2029	EUR	239 001	221 355	0.14
400 000	QNB FINANCE LTD 1.625% 22/09/2025	USD	349 934	354 573	0.22
300 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	244 819	211 680	0.13
300 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	268 539	260 988	0.16
300 000	RAIFFEISENBANK AS FRN 09/06/2028	EUR	271 762	248 025	0.16
100 000	REN FINANCE BV 0.5% 16/04/2029	EUR	86 407	82 351	0.05
100 000	REXFORD INDUSTRIAL REALTY LP 2.15% 01/09/2031	USD	74 652	74 894	0.05
455 000	RIOCAN REAL ESTATE INVESTMENT TRUST 2.829% 08/11/2028	CAD	295 691	290 423	0.18
100 000	ROYAL BANK OF CANADA 1.15% 14/07/2026	USD	84 192	85 369	0.05
250 000	ROYAL SCHIPHOL GROUP NV 1.5% 05/11/2030	EUR	235 405	227 575	0.14
100 000	ROYAL SCHIPHOL GROUP NV 2% 06/04/2029	EUR	105 842	94 628	0.06
400 000	RWE AG 0.5% 26/11/2028	EUR	348 752	338 096	0.21
400 000	RWE AG 0.625% 11/06/2031	EUR	332 606	309 540	0.20
400 000	SATO OYJ 1.375% 24/02/2028	EUR	344 524	318 372	0.20
200 000	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 1.74% 17/09/2025	USD	177 429	178 878	0.11
300 000	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 2.413% 17/09/2030	USD	248 071	251 820	0.16
400 000	SBAB BANK AB 0.5% 13/05/2025	EUR	387 610	380 924	0.24
200 000	SEGRO CAPITAL SARL 0.5% 22/09/2031	EUR	160 170	149 764	0.09
300 000	SEGRO CAPITAL SARL 1.875% 23/03/2030	EUR	281 866	262 002	0.17
100 000	SFIL SA 0.25% 01/12/2031	EUR	86 120	84 310	0.05
200 000	SINO-OCEAN LAND TREASURE IV LTD 2.7% 13/01/2025	USD	136 992	95 676	0.06
200 000	SINO-OCEAN LAND TREASURE IV LTD 3.25% 05/05/2026	USD	94 362	86 407	0.05
500 000	SK BATTERY AMERICA INC 1.625% 26/01/2024	USD	449 433	458 109	0.29

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	SOCIETE GENERALE SA FRN 22/09/2028	EUR	444 325	435 800	0.27
600 000	SOCIETE GENERALE SFH SA 0.01% 02/12/2026	EUR	561 378	555 438	0.35
300 000	SOCIETE GENERALE SFH SA 0.01% 11/02/2030	EUR	251 346	255 348	0.16
100 000	SOCIETE GENERALE SFH SA 0.125% 18/07/2029	EUR	102 032	87 292	0.06
150 000	SOUTHERN POWER CO 0.9% 15/01/2026	USD	126 768	127 847	0.08
320 000	SOUTHERN POWER CO 4.15% 01/12/2025	USD	303 765	306 241	0.19
200 000	SOUTHERN WATER SERVICES FINANCE LTD 1.625% 30/03/2027	GBP	217 978	213 162	0.13
500 000	SPAREBANK 1 BOLIGKREDITT AS 0.01% 22/09/2027	EUR	467 467	453 520	0.29
205 000	SPAREBANK 1 BOLIGKREDITT AS 0.5% 30/01/2025	EUR	202 181	199 852	0.13
350 000	SPAREBANKEN VEST BOLIGKREDITT AS 0.01% 11/11/2026	EUR	338 052	324 167	0.20
100 000	SR-BOLIGKREDITT AS 0.01% 08/10/2026	EUR	91 730	92 831	0.06
400 000	SSE PLC 1.375% 04/09/2027	EUR	382 260	368 296	0.23
500 000	STATE BANK OF INDIA/LONDON 4.5% 28/09/2023	USD	475 622	482 323	0.30
300 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.465% 30/05/2024	EUR	294 849	290 652	0.18
250 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	246 645	242 140	0.15
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.472% 14/01/2029	USD	166 063	166 744	0.11
200 000	SUMITOMO MITSUI TRUST BANK LTD 2.8% 10/03/2027	USD	178 218	179 668	0.11
500 000	SUZANO AUSTRIA GMBH - REGS - 5.75% 14/07/2026	USD	491 928	486 508	0.31
394 000	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	370 446	336 511	0.21
2 000 000	SVERIGES SAKERSTALLDA OBLIGATIONER AB 0.75% 28/03/2024	SEK	182 712	181 075	0.11
400 000	SWEDBANK AB 1.538% 16/11/2026 (ISIN US87020PAP27)	USD	340 403	343 117	0.22
400 000	SWIRE PROPERTIES MTN FINANCING LTD 3.5% 10/01/2028	USD	368 064	372 808	0.23
100 000	TATRA BANKA AS FRN 23/04/2028	EUR	78 589	80 841	0.05
200 000	TENNET HOLDING BV 0.125% 09/12/2027	EUR	179 774	176 012	0.11
100 000	TENNET HOLDING BV 0.5% 09/06/2031	EUR	84 398	80 927	0.05
324 000	TENNET HOLDING BV 0.875% 03/06/2030	EUR	307 833	279 975	0.18
300 000	TENNET HOLDING BV 1% 13/06/2026	EUR	300 778	287 304	0.18
200 000	TENNET HOLDING BV 1.375% 05/06/2028	EUR	191 140	186 186	0.12
700 000	TENNET HOLDING BV 1.625% 17/11/2026	EUR	690 138	681 569	0.43
200 000	TENNET HOLDING BV 1.75% 04/06/2027	EUR	196 302	195 068	0.12
300 000	THAMES WATER UTILITIES FINANCE PLC 1.25% 31/01/2032	EUR	247 068	224 517	0.14
654 000	THREE GORGES FINANCE II CAYMAN ISLANDS LTD 1.3% 21/06/2024	EUR	649 573	645 288	0.41
202 000	TORONTO-DOMINION BANK 1.25% 13/12/2024	USD	180 498	182 601	0.12
250 000	TOYOTA MOTOR CREDIT CORP 2.15% 13/02/2030	USD	209 519	207 126	0.13
200 000	UBS AG/LONDON 0.01% 29/06/2026	EUR	185 528	180 212	0.11
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 14/03/2025	EUR	98 213	93 598	0.06
500 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.5% 26/02/2024	EUR	504 545	496 755	0.31
300 000	UNICREDIT BANK AG 0.01% 28/09/2026	EUR	280 167	279 294	0.18
400 000	UNICREDIT SPA FRN 05/07/2029	EUR	358 542	328 328	0.21
150 000	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	129 399	122 642	0.08
200 000	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	USD	180 222	182 804	0.12
363 000	VERIZON COMMUNICATIONS INC 1.5% 18/09/2030	USD	278 451	277 779	0.18
159 000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	149 963	146 981	0.09
200 000	VESTEDA FINANCE BV 0.75% 18/10/2031	EUR	162 462	153 104	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	VESTEDA FINANCE BV 1.5% 24/05/2027	EUR	96 604	93 480	0.06
600 000	VGP NV 1.625% 17/01/2027	EUR	496 752	471 318	0.30
200 000	VIA OUTLETS BV 1.75% 15/11/2028	EUR	174 572	166 736	0.11
300 000	VINCI SA 0% 27/11/2028	EUR	262 992	252 774	0.16
500 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	EUR	446 672	425 355	0.27
100 000	VONOVIA SE 0.625% 24/03/2031	EUR	80 539	72 377	0.05
300 000	VORNADO REALTY LP 2.15% 01/06/2026	USD	256 210	255 341	0.16
150 000	WELLTOWER INC 2.7% 15/02/2027	USD	133 104	132 655	0.08
301 000	WESTPAC BANKING CORP FRN 13/05/2031	EUR	268 758	263 532	0.17
50 000	WISCONSIN POWER AND LIGHT CO 1.95% 16/09/2031	USD	39 592	39 725	0.03
400 000	XINGCHENG BVI LTD 2.375% 08/10/2026	USD	344 328	347 778	0.22
200 000	XYLEM INC/NY 2.25% 30/01/2031	USD	162 782	159 285	0.10
Total Bonds			119 030 298	116 377 230	73.36
Supranationals, Governments and Local Public Authorities, Debt Instruments					
600 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0% 25/03/2025	EUR	583 512	579 576	0.37
100 000	AGENCE FRANCAISE DE DEVELOPPEMENT 0.5% 31/10/2025	EUR	98 610	96 936	0.06
50 000	ASIAN D DEVELOPMENT GROIP INC 0.35% 16/07/2025	EUR	49 104	48 363	0.03
400 000	ASIAN DEVELOPMENT BANK 0% 24/10/2029	EUR	354 168	347 616	0.22
400 000	ASIAN DEVELOPMENT BANK 0.75% 10/02/2026	CAD	271 962	270 124	0.17
415 000	ASIAN DEVELOPMENT BANK 1.75% 14/08/2026	USD	371 110	375 812	0.24
381 000	ASIAN DEVELOPMENT BANK 2.375% 10/08/2027	USD	344 164	350 774	0.22
500 000	ASIAN DEVELOPMENT BANK 2.45% 17/01/2024	AUD	333 652	323 939	0.20
496 000	ASIAN DEVELOPMENT BANK 3.125% 26/09/2028	USD	469 082	472 430	0.30
300 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.16% 30/07/2028	EUR	270 996	268 227	0.17
50 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.827% 30/07/2027	EUR	52 410	47 492	0.03
1 573 000	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	1 553 766	1 532 731	0.97
2 354 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	2 211 387	2 132 206	1.34
2 460 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	2 244 472	2 185 982	1.37
400 000	CAISSE DES DEPOTS ET CONSIGNATIONS 0.01% 15/09/2025	EUR	385 936	383 236	0.24
2 160 000	CANADIAN GOVERNMENT BOND 2.25% 01/12/2029	CAD	1 519 483	1 508 612	0.95
500 000	CHILE GOVERNMENT INTERNATIONAL BOND 0.83% 02/07/2031	EUR	442 341	390 715	0.25
700 000	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	571 869	568 945	0.36
169 000	CORP ANDINA DE FOMENTO 0.625% 20/11/2026	EUR	164 600	157 991	0.10
285 000	CORP ANDINA DE FOMENTO 0.7% 04/09/2025	CHF	274 147	277 728	0.18
1 800 000	DENMARK GOVERNMENT BOND FRN 15/11/2031	DKK	211 300	206 149	0.13
400 000	EUROFIMA EUROPAEISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBahnMaterial 0.01% 23/06/2028	EUR	364 064	358 588	0.23
220 000	EUROFIMA EUROPAEISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBahnMaterial 0.1% 20/05/2030	EUR	189 621	188 837	0.12
400 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 0% 10/01/2024	EUR	394 380	393 104	0.25

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
132 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 1.5% 13/02/2025	USD	117 193	121 234	0.08
800 000	EUROPEAN INVESTMENT BANK 0% 15/11/2027	EUR	746 456	734 752	0.46
273 000	EUROPEAN INVESTMENT BANK 0.01% 15/11/2030	EUR	233 090	231 761	0.15
600 000	EUROPEAN INVESTMENT BANK 0.05% 15/11/2029	EUR	534 674	525 840	0.33
597 000	EUROPEAN INVESTMENT BANK 0.5% 15/11/2023	EUR	597 500	594 469	0.37
800 000	EUROPEAN INVESTMENT BANK 0.625% 21/10/2027	USD	660 565	671 198	0.42
600 000	EUROPEAN INVESTMENT BANK 0.75% 15/07/2027	AUD	347 101	334 415	0.21
383 000	EUROPEAN INVESTMENT BANK 0.75% 15/11/2024	GBP	434 787	428 441	0.27
100 000	EUROPEAN INVESTMENT BANK 0.75% 23/09/2030	USD	80 218	79 425	0.05
666 000	EUROPEAN INVESTMENT BANK 1.25% 13/11/2026	EUR	669 821	658 354	0.41
250 000	EUROPEAN INVESTMENT BANK 1.25% 17/02/2027	NOK	24 046	22 273	0.01
400 000	EUROPEAN INVESTMENT BANK 1.5% 02/03/2027	SEK	37 601	35 399	0.02
100 000	EUROPEAN INVESTMENT BANK 1.625% 09/10/2029	USD	89 558	86 254	0.05
400 000	EUROPEAN INVESTMENT BANK 1.625% 13/05/2031	USD	331 904	339 115	0.21
200 000	EUROPEAN INVESTMENT BANK 1.9% 22/01/2025	CAD	142 418	143 050	0.09
939 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	854 362	866 517	0.55
93 000	EUROPEAN INVESTMENT BANK 2.375% 24/05/2027	USD	85 767	85 916	0.05
600 000	EUROPEAN INVESTMENT BANK 2.5% 15/10/2024	USD	558 024	566 868	0.36
140 000	EUROPEAN INVESTMENT BANK 3.3% 03/02/2028	AUD	89 786	87 822	0.06
600 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 0% 24/11/2026	EUR	561 184	549 108	0.35
400 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 0.625% 02/02/2026	USD	343 421	349 882	0.22
500 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 1.75% 24/11/2031	USD	411 055	417 036	0.26
100 000	ILE-DE-FRANCE MOBILITES 0.95% 16/02/2032	EUR	97 188	89 077	0.06
134 000	INSTITUTO DE CREDITO OFICIAL 0% 30/04/2026	EUR	136 737	126 000	0.08
300 000	INSTITUTO DE CREDITO OFICIAL 0% 30/04/2027	EUR	277 464	275 586	0.17
37 000	INSTITUTO DE CREDITO OFICIAL 0.2% 31/01/2024	EUR	37 489	36 559	0.02
2 000 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.375% 17/07/2023	SEK	188 703	183 604	0.12
350 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 03/03/2025	USD	322 833	326 759	0.21
60 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.9% 26/11/2025	AUD	39 679	38 239	0.02
353 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3.125% 20/11/2025	USD	334 211	337 529	0.21
300 000	INTERNATIONAL FINANCE CORP 1.25% 15/12/2023	GBP	348 060	342 954	0.22
200 000	INTERNATIONAL FINANCE CORP 2.125% 07/04/2026	USD	182 129	184 286	0.12
2 075 730	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	2 095 277	2 001 419	1.26
400 000	KOMMUNEKREDIT 0.75% 05/07/2028	EUR	380 424	374 784	0.24
500 000	NEW SOUTH WALES TREASURY CORP 1.25% 20/11/2030	AUD	275 866	261 561	0.16
700 000	NEW SOUTH WALES TREASURY CORP 3% 15/11/2028	AUD	447 533	436 419	0.28
400 000	NORDIC INVESTMENT BANK 0% 30/04/2027	EUR	373 940	370 276	0.23
500 000	NORDIC INVESTMENT BANK 0.125% 10/06/2024	EUR	491 255	489 470	0.31
200 000	NORDIC INVESTMENT BANK 0.5% 03/11/2025	EUR	195 832	193 742	0.12
1 100 000	PROVINCE OF ONTARIO CANADA 1.55% 01/11/2029	CAD	703 703	698 191	0.44

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 000 000	PROVINCE OF ONTARIO CANADA 1.85% 01/02/2027	CAD	695 115	688 866	0.43
1 000 000	PROVINCE OF ONTARIO CANADA 2.65% 05/02/2025	CAD	728 994	728 345	0.46
550 000	PROVINCE OF QUEBEC CANADA 2.1% 27/05/2031	CAD	360 178	353 863	0.22
50 000	PROVINCE OF QUEBEC CANADA 2.25% 22/02/2024	CAD	36 043	36 513	0.02
400 000	PROVINCE OF QUEBEC CANADA 3.65% 20/05/2032	CAD	292 724	289 816	0.18
700 000	QUEENSLAND TREASURY CORP 1.25% 10/03/2031	AUD	385 020	364 239	0.23
700 000	QUEENSLAND TREASURY CORP 2.5% 06/03/2029	AUD	442 159	422 348	0.27
300 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.35% 20/06/2029	EUR	273 927	269 730	0.17
100 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.875% 25/05/2027	EUR	95 688	96 243	0.06
300 000	REGION OF ILE DE FRANCE 0.1% 02/07/2030	EUR	263 703	258 237	0.16
300 000	REGION OF ILE DE FRANCE 1.375% 14/03/2029	EUR	293 724	291 111	0.18
400 000	REGION OF ILE DE FRANCE 3.625% 27/03/2024	EUR	429 077	418 276	0.26
300 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1% 07/03/2029	EUR	275 871	266 424	0.17
270 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.125% 07/08/2026	EUR	268 220	255 185	0.16
300 000	SNCF RESEAU EPIC 0.875% 22/01/2029	EUR	286 215	281 682	0.18
500 000	SNCF RESEAU EPIC 1% 09/11/2031	EUR	457 276	452 745	0.29
800 000	SOCIETE DU GRAND PARIS EPIC 0% 25/11/2030	EUR	715 833	676 240	0.43
900 000	SOCIETE DU GRAND PARIS EPIC 0.3% 25/11/2031	EUR	776 250	758 997	0.48
200 000	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028	EUR	210 073	191 974	0.12
400 000	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030	EUR	376 986	359 972	0.23
150 000	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY 3.25% 23/11/2028	CAD	108 128	107 831	0.07
7 000 000	SWEDEN GOVERNMENT INTERNATIONAL BOND 0.125% 09/09/2030	SEK	592 441	574 053	0.36
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			36 968 635	36 304 387	22.88
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			155 998 933	152 681 617	96.24
Total Investments			155 998 933	152 681 617	96.24

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	36.28	Germany	17.72
Governments	22.88	France	10.65
Investment Banking and Brokerage Services	12.07	United States of America	10.17
Electricity	4.85	Netherlands	9.67
Gas, Water and Multi-utilities	4.40	Luxembourg	5.66
Real Estate Investment Trusts	3.67	Canada	5.48
Real Estate Investment and Services	2.79	Spain	3.97
Technology Hardware and Equipment	1.66	Italy	3.16
Industrial Transportation	1.34	United Kingdom	2.81
Finance and Credit Services	1.02	Hong Kong (China)	2.67
Automobiles and Parts	0.97	Norway	2.24
Travel and Leisure	0.94	Finland	2.23
Non-life Insurance	0.60	Japan	1.96
Alternative Energy	0.59	Cayman Islands	1.70
General Industrials	0.42	Sweden	1.57
Industrial Engineering	0.39	Ireland	1.56
Construction and Materials	0.27	Denmark	1.54
Telecommunications Service Providers	0.27	South Korea	1.49
Chemicals	0.17	Philippines	1.38
Life Insurance	0.16	China	1.35
Electronic and Electrical Equipment	0.15	Australia	1.30
Software and Computer Services	0.10	Belgium	1.22
Health Care Providers	0.08	Austria	0.79
Industrial Materials	0.08	Chile	0.70
		India	0.37
		Switzerland	0.35
		British Virgin Islands	0.33
		Venezuela	0.27
		Jersey	0.24
		Lithuania	0.17
		Czech Republic	0.16
		Indonesia	0.12
		Portugal	0.12
		Slovakia	0.05
	96.24		96.24

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
138 436	ACTIVISION BLIZZARD INC	USD	10 886 668	10 778 626	8.24
2 688	ALPHABET CLASS - A	USD	6 797 816	5 857 851	4.48
2 668	ALPHABET INC	USD	7 411 254	5 836 117	4.46
52 261	AMAZON.COM INC	USD	8 293 599	5 550 641	4.24
87 128	APPLE INC	USD	12 297 459	11 912 139	9.10
24 189	BANK OF AMERICA CORP	USD	798 195	753 004	0.58
644	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	154 402	137 797	0.11
127 170	CITIGROUP INC	USD	5 964 551	5 848 548	4.47
513	COSTCO WHOLESALE CORP	USD	270 905	245 871	0.19
190 872	DAI NIPPON PRINTING CO LTD	JPY	4 081 959	4 110 937	3.14
547 250	DEUTSCHE LUFTHANSA AG - REG	EUR	3 472 575	3 183 290	2.43
12 153	DOLLAR TREE INC	USD	1 966 107	1 894 045	1.45
12 752	ELEVANCE HEALTH INC	USD	5 875 612	6 153 859	4.70
8 545	EXXON MOBIL CORP	USD	760 761	731 794	0.56
2 328	FIRST REPUBLIC BANK/CA	USD	360 910	335 698	0.26
54 907	HESS CORP	USD	5 915 680	5 816 848	4.45
28 007	HUGO BOSS AG	EUR	1 492 423	1 474 537	1.13
11 937	INCYTE CORP	USD	897 662	906 854	0.69
783	INTUITIVE SURGICAL INC	USD	171 532	157 156	0.12
6 921	IQVIA HOLDINGS INC	USD	1 543 347	1 501 788	1.15
104 431	K+S AG	EUR	2 649 570	2 531 824	1.94
95 222	KYOCERA CORP	JPY	5 108 214	5 085 795	3.89
3 668	LOWE'S COS INC	USD	632 620	640 690	0.49
34 024	MARSH & MCLENNAN COS INC	USD	6 054 355	5 282 226	4.04
5 957	META PLATFORMS INC	USD	1 045 428	960 566	0.73
23 269	MICROSOFT CORP	USD	6 304 110	5 976 177	4.57
6 747	MIZUHO FINANCIAL GROUP INC	JPY	75 426	76 630	0.06
4 741	NIKE INC - B	USD	515 252	484 530	0.37
216 599	NISOURCE INC	USD	5 774 529	6 387 504	4.88
37 125	NVIDIA CORP	USD	6 029 173	5 627 779	4.30
79 431	ONO PHARMACEUTICAL CO LTD	JPY	2 101 777	2 035 837	1.56
10 010	OTSUKA CORP	JPY	317 858	296 568	0.23
17 340	PAYPAL HOLDINGS INC	USD	2 438 698	1 211 026	0.93
3 019	PEPSICO INC	USD	474 074	503 147	0.38
815	PNC FINANCIAL SERVICES GROUP INC	USD	138 273	128 583	0.10
488	SGS SA - REG	CHF	1 268 321	1 113 740	0.85
889	SWISS LIFE HOLDING AG - REG	CHF	455 969	431 785	0.33
8 954	TAKEDA PHARMACEUTICAL CO LTD	JPY	257 738	251 639	0.19
37 153	T&D HOLDINGS INC	JPY	425 695	444 124	0.34
16 837	TESLA INC	USD	13 900 861	11 338 372	8.66
238	TYLER TECHNOLOGIES INC	USD	81 332	79 130	0.06
22 549	WELLS FARGO & CO	USD	854 607	883 244	0.68

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
89 530	XCEL ENERGY INC	USD	5 797 963	6 335 142	4.84
Total Shares			142 115 260	131 293 458	100.37
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			142 115 260	131 293 458	100.37
Total Investments			142 115 260	131 293 458	100.37

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	17.29	United States of America	84.29
Software and Computer Services	14.53	Japan	9.40
Automobiles and Parts	8.67	Germany	5.50
Leisure Goods	8.24	Switzerland	1.18
Retailers	6.37		
Banks	6.14		100.37
Oil, Gas and Coal	5.01		
Gas, Water and Multi-utilities	4.88		
Electricity	4.84		
Health Care Providers	4.70		
Non-life Insurance	4.04		
Media	3.14		
Pharmaceuticals and Biotechnology	2.55		
Industrial Transportation	2.43		
Chemicals	1.94		
Industrial Support Services	1.78		
Personal Goods	1.50		
Investment Banking and Brokerage Services	1.15		
Life Insurance	0.67		
Beverages	0.38		
Medical Equipment and Services	0.12		
	100.37		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
30 000	BUNDESobligation 0% 10/04/2026	EUR	36 647	30 302	0.19
30 000	BUNDESobligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	37 722	30 493	0.19
61 100	BUNDESobligation 0% 11/04/2025	EUR	70 493	62 474	0.38
20 000	BUNDESobligation 0% 13/10/2023	EUR	22 233	20 811	0.13
18 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	23 402	17 165	0.11
39 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	48 575	36 527	0.22
10 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2032	EUR	8 901	9 171	0.06
19 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	15 765	16 264	0.10
6 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	7 230	5 042	0.03
36 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	44 047	36 209	0.22
18 190	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	21 202	17 486	0.11
25 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	31 596	23 644	0.14
39 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001102564)	EUR	45 527	36 147	0.22
34 480	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	37 998	22 942	0.14
10 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2052	EUR	9 135	6 413	0.04
13 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	16 758	12 833	0.08
42 200	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	49 904	42 654	0.26
17 930	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	21 362	17 669	0.11
25 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	32 975	24 774	0.15
31 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	36 637	31 342	0.19
33 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	41 983	33 538	0.21
50 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	64 540	52 597	0.32
33 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	41 746	34 647	0.21
33 380	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	50 806	32 120	0.20
79 210	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	96 663	84 474	0.52
35 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	44 677	42 572	0.26
25 550	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	44 839	31 490	0.19
3 790	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	7 408	5 061	0.03
26 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	54 882	35 611	0.22
17 420	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	36 013	25 266	0.15
23 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	41 287	32 708	0.20
17 230	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	38 377	26 671	0.16
12 440	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	22 756	17 418	0.11
4 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	6 647	5 194	0.03
3 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	5 787	4 268	0.03
33 000	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	40 753	34 266	0.21
32 000	CANADIAN GOVERNMENT BOND 0.25% 01/08/2023	CAD	25 239	24 077	0.15
77 000	CANADIAN GOVERNMENT BOND 0.5% 01/09/2025	CAD	57 372	55 048	0.34
51 000	CANADIAN GOVERNMENT BOND 0.5% 01/11/2023	CAD	39 779	38 228	0.23
32 000	CANADIAN GOVERNMENT BOND 0.5% 01/12/2030	CAD	22 805	19 831	0.12
19 000	CANADIAN GOVERNMENT BOND 1.25% 01/03/2027	CAD	14 630	13 551	0.08
31 000	CANADIAN GOVERNMENT BOND 1.5% 01/04/2025	CAD	24 357	23 014	0.14

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
8 000	CANADIAN GOVERNMENT BOND 1.5% 01/05/2024	CAD	6 303	6 028	0.04
36 000	CANADIAN GOVERNMENT BOND 1.5% 01/06/2031	CAD	29 146	24 159	0.15
55 000	CANADIAN GOVERNMENT BOND 1.5% 01/12/2031	CAD	42 594	36 649	0.22
31 000	CANADIAN GOVERNMENT BOND 1.75% 01/12/2053	CAD	23 603	17 400	0.11
4 000	CANADIAN GOVERNMENT BOND 2% 01/06/2032	CAD	3 087	2 781	0.02
21 000	CANADIAN GOVERNMENT BOND 2% 01/12/2051	CAD	18 160	12 739	0.08
24 000	CANADIAN GOVERNMENT BOND 2.75% 01/08/2024	CAD	18 356	18 481	0.11
10 000	CANADIAN GOVERNMENT BOND 3.5% 01/12/2045	CAD	10 737	8 124	0.05
9 000	CANADIAN GOVERNMENT BOND 4% 01/06/2041	CAD	9 811	7 743	0.05
15 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	18 395	13 590	0.08
4 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	4 150	2 324	0.01
14 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	17 062	13 448	0.08
1 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	1 447	888	0.01
6 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	10 675	6 632	0.04
13 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	18 104	14 624	0.09
53 000	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	65 311	54 495	0.33
26 000	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	38 388	28 878	0.18
16 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	19 222	16 565	0.10
22 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	26 802	22 027	0.13
107 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	132 600	110 633	0.68
50 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	60 874	50 793	0.31
24 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2032	EUR	20 106	20 700	0.13
63 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	77 236	58 309	0.36
25 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	29 890	22 516	0.14
30 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	25 575	26 308	0.16
17 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	16 634	16 978	0.10
35 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	43 940	34 022	0.21
12 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	14 402	9 124	0.06
8 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	7 992	3 625	0.02
65 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	76 732	65 148	0.40
14 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	18 454	9 266	0.06
14 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	11 119	9 044	0.06
20 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	25 640	19 897	0.12
21 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	26 703	22 568	0.14
34 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	43 189	35 360	0.22
38 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	45 575	36 056	0.22
28 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	37 822	25 889	0.16
46 830	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	60 819	47 793	0.29
10 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	12 177	8 414	0.05
16 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	26 340	13 351	0.08
38 250	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	39 365	37 137	0.23
47 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	59 933	50 089	0.31
30 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	41 330	28 625	0.18
56 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	70 268	60 742	0.37

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
63 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	91 090	70 388	0.43
30 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	56 730	35 820	0.22
20 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	22 644	22 697	0.14
14 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	32 068	19 187	0.12
13 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	36 346	19 186	0.12
16 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	32 234	20 630	0.13
30 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	35 233	32 910	0.20
34 300	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	69 084	47 029	0.29
5 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	9 146	6 741	0.04
32 260	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	54 276	42 252	0.26
20 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	39 601	28 358	0.17
57 400	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	86 558	69 538	0.43
800	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	908	790	0.00
16 910	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	20 223	17 051	0.10
5 110	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	6 095	5 307	0.03
23 500	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	28 593	23 770	0.15
30 180	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	38 553	30 394	0.19
4 000	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	5 035	3 330	0.02
3 560	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	5 171	3 443	0.02
22 010	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	33 155	24 258	0.15
2 060	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	2 924	2 403	0.01
3 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/04/2026	EUR	3 267	2 890	0.02
8 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/08/2026	EUR	8 664	7 635	0.05
42 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/01/2024	EUR	51 734	43 084	0.26
20 000	ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/03/2028	EUR	20 725	18 268	0.11
14 000	ITALY BUONI POLIENNALI DEL TESORO 0.3% 15/08/2023	EUR	16 248	14 553	0.09
14 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	16 950	14 128	0.09
7 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 01/08/2031	EUR	6 890	5 821	0.04
10 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 15/06/2023	EUR	12 040	10 457	0.06
44 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/10/2023	EUR	49 078	45 801	0.28
27 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	34 121	26 425	0.16
15 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/04/2031	EUR	16 722	12 962	0.08
14 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	15 653	10 442	0.06
3 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	3 010	2 522	0.02
7 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	7 257	6 208	0.04
9 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/12/2031	EUR	9 111	7 676	0.05
26 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	32 263	25 144	0.15
6 000	ITALY BUONI POLIENNALI DEL TESORO 1.1% 01/04/2027	EUR	6 588	5 897	0.04
18 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	20 315	18 003	0.11
22 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	21 247	20 413	0.12
13 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	16 386	10 650	0.07
32 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	32 372	33 023	0.20
20 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	20 426	20 816	0.13
11 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	12 524	7 897	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
21 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	26 996	21 507	0.13
9 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	11 617	8 191	0.05
18 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	20 801	16 787	0.10
11 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	11 470	7 658	0.05
10 000	ITALY BUONI POLIENNALI DEL TESORO 1.8% 01/03/2041	EUR	12 403	7 967	0.05
34 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	34 707	35 445	0.22
26 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	33 087	26 390	0.16
25 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	33 109	25 602	0.16
25 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	33 605	26 037	0.16
3 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	2 234	2 067	0.01
5 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	4 026	3 788	0.02
24 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	32 027	24 823	0.15
14 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	19 147	12 645	0.08
19 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	26 715	18 172	0.11
14 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	19 978	11 627	0.07
20 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/10/2023	EUR	21 091	21 287	0.13
46 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	55 206	49 011	0.30
30 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	40 721	31 876	0.20
15 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	19 145	13 458	0.08
7 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	7 375	5 793	0.04
22 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	31 379	23 104	0.14
13 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	20 210	12 699	0.08
22 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	31 993	23 183	0.14
12 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	18 507	11 819	0.07
12 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	19 527	11 923	0.07
8 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	12 041	8 288	0.05
14 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	24 081	14 283	0.09
23 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	35 975	25 038	0.15
6 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	7 965	6 570	0.04
11 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	20 900	11 929	0.07
23 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	39 850	25 509	0.16
9 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	11 956	9 914	0.06
23 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	30 657	26 108	0.16
11 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/08/2023	EUR	14 343	11 979	0.07
18 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	29 499	20 955	0.13
14 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	22 556	17 199	0.11
17 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	24 309	19 283	0.12
24 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	39 537	29 010	0.18
19 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	37 784	23 598	0.14
18 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	36 368	22 446	0.14
31 000	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	54 027	37 572	0.23
20 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	33 405	25 358	0.16
30 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	51 303	38 322	0.23
32 380	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	48 574	40 715	0.25

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
12 940	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	19 174	16 371	0.10
22 600	ITALY BUONI POLIENNALI DEL TESORO 9% 01/11/2023	EUR	30 900	26 075	0.16
550 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/03/2026	JPY	5 043	4 054	0.02
4 100 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/03/2027	JPY	30 373	30 183	0.18
4 300 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/12/2026	JPY	31 877	31 667	0.19
2 300 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/03/2024	JPY	21 131	16 982	0.10
2 400 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/06/2024	JPY	22 062	17 724	0.11
350 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/06/2025	JPY	3 219	2 588	0.02
1 000 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/09/2023	JPY	9 748	7 379	0.05
3 950 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/09/2024	JPY	36 093	29 187	0.18
7 650 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2023	JPY	74 621	56 467	0.35
2 150 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2024	JPY	19 081	15 892	0.10
1 100 000	JAPAN GOVERNMENT FORTY YEAR BOND - 1 - 2.4% 20/03/2048	JPY	15 154	10 421	0.06
1 500 000	JAPAN GOVERNMENT FORTY YEAR BOND - 2 - 2.2% 20/03/2049	JPY	17 334	13 684	0.08
1 850 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.4% 20/03/2056	JPY	15 486	10 479	0.06
3 850 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.5% 20/03/2060	JPY	29 503	22 050	0.13
2 650 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.7% 20/03/2061	JPY	22 787	16 245	0.10
1 950 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.8% 20/03/2058	JPY	18 578	12 547	0.08
2 050 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.9% 20/03/2057	JPY	20 509	13 652	0.08
550 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.4% 20/03/2055	JPY	6 161	4 241	0.03
550 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.7% 20/03/2054	JPY	6 574	4 558	0.03
500 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.9% 20/03/2053	JPY	6 211	4 329	0.03
1 300 000	JAPAN GOVERNMENT FORTY YEAR BOND 2% 20/03/2052	JPY	16 964	11 471	0.07
1 050 000	JAPAN GOVERNMENT FORTY YEAR BOND 2.2% 20/03/2050	JPY	14 185	9 634	0.06
1 850 000	JAPAN GOVERNMENT FORTY YEAR BOND 2.2% 20/03/2051	JPY	25 276	16 938	0.10
2 400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2028	JPY	22 156	17 681	0.11
1 900 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2029	JPY	17 528	13 929	0.09
3 600 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2030	JPY	33 511	26 230	0.16
3 300 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2031	JPY	30 173	23 987	0.15
1 650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2028	JPY	15 228	12 138	0.07
2 550 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2030	JPY	23 415	18 580	0.11
5 900 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2031	JPY	53 896	42 824	0.26
7 000 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2026	JPY	65 419	51 774	0.32
800 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2028	JPY	7 382	5 880	0.04
2 600 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2029	JPY	23 890	18 999	0.12
1 950 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2030	JPY	18 923	14 201	0.09
450 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2031	JPY	3 926	3 269	0.02
7 250 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2026	JPY	67 739	53 619	0.33
650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2028	JPY	6 000	4 770	0.03
3 400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2029	JPY	31 635	24 791	0.15
5 650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2030	JPY	51 753	41 124	0.25
100 000	JAPAN GOVERNMENT TEN YEAR BOND 0.3% 20/12/2024	JPY	881	743	0.00
3 650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.5% 20/09/2024	JPY	33 770	27 209	0.17
250 000	JAPAN GOVERNMENT TEN YEAR BOND 0.5% 20/12/2024	JPY	2 214	1 866	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 100 000	JAPAN GOVERNMENT TEN YEAR BOND 0.6% 20/06/2024	JPY	19 515	15 661	0.10
350 000	JAPAN GOVERNMENT TEN YEAR BOND 0.6% 20/09/2023	JPY	3 438	2 598	0.02
3 050 000	JAPAN GOVERNMENT TEN YEAR BOND 0.6% 20/12/2023	JPY	28 395	22 679	0.14
1 400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.8% 20/09/2023	JPY	13 142	10 419	0.06
150 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 25 - 2.3% 20/12/2036	JPY	1 690	1 365	0.01
900 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 26 - 2.4% 20/03/2037	JPY	10 527	8 291	0.05
3 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 29 - 2.4% 20/09/2038	JPY	36 762	27 819	0.17
1 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 31 - 2.2% 20/09/2039	JPY	17 086	13 130	0.08
1 700 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 32 - 2.3% 20/03/2040	JPY	21 222	15 606	0.10
2 600 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 36 - 2% 20/03/2042	JPY	31 477	23 003	0.14
900 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.3% 20/06/2046	JPY	7 439	5 564	0.03
2 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/03/2050	JPY	19 669	13 274	0.08
1 850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/06/2049	JPY	16 380	11 202	0.07
1 750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/09/2049	JPY	15 405	10 562	0.06
2 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/12/2049	JPY	18 799	12 686	0.08
1 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.5% 20/03/2049	JPY	14 090	9 672	0.06
1 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.5% 20/09/2046	JPY	10 275	7 119	0.04
2 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/06/2050	JPY	21 015	14 559	0.09
2 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/09/2050	JPY	22 804	15 496	0.09
600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/12/2046	JPY	5 816	3 965	0.02
2 500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/03/2051	JPY	23 002	16 175	0.10
2 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/06/2048	JPY	21 386	14 631	0.09
2 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/06/2051	JPY	23 148	16 488	0.10
1 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/09/2051	JPY	10 929	8 401	0.05
1 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2048	JPY	13 525	9 575	0.06
2 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2050	JPY	22 633	15 893	0.10
2 950 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2051	JPY	20 332	19 053	0.12
750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2046	JPY	7 637	5 235	0.03
550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2047	JPY	5 405	3 799	0.02
1 600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2048	JPY	15 898	10 942	0.07
1 500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/06/2047	JPY	12 990	10 339	0.06
850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/09/2047	JPY	7 351	5 845	0.04
1 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/12/2047	JPY	10 638	7 883	0.05
1 750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.9% 20/09/2048	JPY	17 826	12 184	0.07
1 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.4% 20/12/2045	JPY	13 021	9 118	0.06
1 850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.5% 20/03/2045	JPY	21 299	14 978	0.09
100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.5% 20/12/2044	JPY	949	810	0.00
850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/03/2044	JPY	10 010	7 154	0.04
550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/06/2033	JPY	6 080	4 621	0.03
250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/06/2044	JPY	2 867	2 103	0.01
650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/09/2044	JPY	7 402	5 466	0.03
750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/12/2043	JPY	8 533	6 314	0.04
1 900 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 20/03/2043	JPY	22 116	16 283	0.10
1 400 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 20/09/2043	JPY	16 889	11 985	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 22/11/2032	JPY	5 554	4 228	0.03
900 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.9% 20/06/2043	JPY	10 621	7 830	0.05
3 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.9% 20/09/2042	JPY	36 730	26 986	0.17
2 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/09/2040	JPY	25 391	18 497	0.11
2 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/09/2041	JPY	30 980	22 494	0.14
2 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.2% 20/03/2041	JPY	24 748	18 125	0.11
1 600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/03/2039	JPY	19 152	14 668	0.09
3 500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/05/2032	JPY	39 593	30 802	0.19
3 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.4% 20/12/2034	JPY	37 773	29 019	0.18
3 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/03/2036	JPY	37 237	27 768	0.17
1 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/03/2038	JPY	17 544	13 586	0.08
200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/06/2036	JPY	2 291	1 853	0.01
1 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/09/2037	JPY	11 794	9 342	0.06
2 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 100 - 2.2% 20/03/2028	JPY	26 936	21 029	0.13
2 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 123 - 2.1% 20/12/2030	JPY	23 006	17 443	0.11
1 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 140 - 1.7% 20/09/2032	JPY	15 545	12 148	0.07
3 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 73 - 2% 20/12/2024	JPY	32 329	27 082	0.17
8 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 92 - 2.1% 20/12/2026	JPY	89 198	68 058	0.42
150 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 99 - 2.1% 20/12/2027	JPY	1 561	1 226	0.01
2 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.2% 20/06/2036	JPY	20 340	15 735	0.10
1 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/06/2039	JPY	10 521	7 845	0.05
1 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/09/2039	JPY	9 983	7 471	0.05
1 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/12/2039	JPY	12 958	9 481	0.06
1 900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2036	JPY	17 729	13 708	0.08
1 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2039	JPY	12 291	9 395	0.06
3 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2040	JPY	29 776	21 970	0.13
3 650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/06/2040	JPY	33 834	24 952	0.15
3 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/06/2041	JPY	31 563	23 992	0.15
3 850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/09/2040	JPY	36 276	26 245	0.16
2 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/03/2038	JPY	21 510	20 084	0.12
3 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/03/2041	JPY	32 284	24 136	0.15
2 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/06/2038	JPY	24 197	18 226	0.11
1 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/09/2036	JPY	11 784	9 094	0.06
3 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/09/2041	JPY	24 091	21 639	0.13
2 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2038	JPY	21 191	19 186	0.12
3 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2040	JPY	33 263	24 932	0.15
2 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2041	JPY	20 559	18 527	0.11
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/06/2037	JPY	2 851	2 198	0.01
1 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/09/2037	JPY	17 352	13 165	0.08
1 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/12/2036	JPY	15 113	11 409	0.07
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/12/2037	JPY	2 846	2 187	0.01
3 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.7% 20/03/2037	JPY	23 066	22 345	0.14
2 900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.7% 20/09/2038	JPY	23 276	21 303	0.13
900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1% 20/12/2035	JPY	9 631	7 022	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/03/2035	JPY	6 187	4 798	0.03
350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/09/2035	JPY	3 465	2 799	0.02
4 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/12/2034	JPY	41 489	34 422	0.21
4 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.3% 20/06/2035	JPY	42 691	32 348	0.20
1 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.4% 20/09/2034	JPY	14 757	11 444	0.07
4 900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/03/2034	JPY	53 226	40 445	0.25
500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/06/2034	JPY	5 320	4 131	0.03
350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/12/2033	JPY	3 749	2 918	0.02
750 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/06/2033	JPY	8 088	6 302	0.04
5 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/09/2033	JPY	57 146	43 289	0.26
5 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/12/2032	JPY	56 010	43 599	0.27
2 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/09/2031	JPY	25 066	19 708	0.12
2 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/12/2031	JPY	23 529	18 502	0.11
4 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/12/2032	JPY	49 460	37 643	0.23
2 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2024	JPY	27 033	21 312	0.13
3 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2031	JPY	37 566	28 583	0.17
4 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/06/2031	JPY	50 756	39 643	0.24
50 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2% 20/03/2027	JPY	527	403	0.00
3 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2024	JPY	31 547	24 819	0.15
3 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2030	JPY	32 424	25 245	0.15
3 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/06/2028	JPY	33 721	26 350	0.16
2 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2024	JPY	27 033	21 607	0.13
2 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2028	JPY	29 625	23 125	0.14
2 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/03/2024	JPY	24 819	19 506	0.12
3 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.3% 20/06/2028	JPY	31 543	26 630	0.16
1 950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.4% 20/06/2024	JPY	19 070	15 052	0.09
250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.4% 20/06/2028	JPY	2 676	2 091	0.01
7 300 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/09/2023	JPY	61 163	53 801	0.33
300 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/10/2023	JPY	2 649	2 211	0.01
2 200 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/11/2023	JPY	19 424	16 215	0.10
7 420	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	8 367	6 805	0.04
4 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	5 147	4 024	0.02
23 060	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	28 005	22 975	0.14
24 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	31 023	24 893	0.15
19 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	24 872	18 431	0.11
29 400	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	37 353	28 468	0.17
10 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	12 081	8 512	0.05
9 650	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	13 477	9 414	0.06
4 000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	6 616	3 629	0.02
4 990	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	7 648	5 655	0.03
7 000	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	14 002	8 754	0.05
9 130	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	14 830	11 277	0.07
19 790	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	38 068	25 837	0.16
20 710	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	38 937	28 245	0.17

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
12 810	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	20 679	16 441	0.10
26 000	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	31 365	26 948	0.16
6 000	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	6 453	3 586	0.02
12 890	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	14 719	11 901	0.07
10 000	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	12 511	9 599	0.06
15 320	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	17 329	12 499	0.08
10 000	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	13 382	10 191	0.06
5 770	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	7 030	5 816	0.04
16 000	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	20 493	17 149	0.10
13 000	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	20 345	14 568	0.09
18 420	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	34 825	22 433	0.14
23 500	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	47 216	31 553	0.19
23 540	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	44 026	31 075	0.19
12 220	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	20 330	15 606	0.10
16 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	18 100	14 676	0.09
15 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	18 938	14 604	0.09
2 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	1 241	1 099	0.01
4 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	5 210	4 013	0.02
8 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	7 607	5 717	0.03
23 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	27 526	23 523	0.14
9 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	5 474	4 124	0.03
19 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	22 966	19 931	0.12
3 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	5 058	2 194	0.01
7 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	10 444	6 306	0.04
8 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	16 017	6 980	0.04
3 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	3 879	3 256	0.02
10 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	16 156	12 129	0.07
4 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	10 484	5 655	0.03
14 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	26 898	18 271	0.11
570	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	935	740	0.00
42 000	SPAIN GOVERNMENT BOND 0% 31/01/2027	EUR	46 246	40 596	0.25
7 000	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	8 688	7 197	0.04
27 000	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	32 463	28 115	0.17
7 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	9 020	6 467	0.04
3 000	SPAIN GOVERNMENT BOND 0.7% 30/04/2032	EUR	3 225	2 657	0.02
7 000	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	8 121	5 540	0.03
7 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	8 002	5 206	0.03
11 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	11 675	7 031	0.04
19 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	23 261	15 023	0.09
34 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	40 716	32 956	0.20
20 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	22 912	20 374	0.12
31 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	41 498	31 480	0.19
29 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	35 371	29 252	0.18
28 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	27 912	28 732	0.18

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
35 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	46 886	36 227	0.22
16 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	22 131	15 186	0.09
4 000	SPAIN GOVERNMENT BOND 1.9% 31/10/2052	EUR	4 484	3 135	0.02
29 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	42 153	29 801	0.18
43 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	53 720	46 066	0.28
29 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	39 247	29 768	0.18
15 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	24 450	14 732	0.09
52 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	65 592	56 434	0.35
19 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	28 323	19 509	0.12
10 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	18 011	10 790	0.07
50 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	64 701	54 889	0.34
18 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	32 323	22 170	0.14
21 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	43 792	27 851	0.17
17 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	34 539	22 981	0.14
14 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	28 533	19 939	0.12
29 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	58 409	39 360	0.24
31 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	47 022	37 951	0.23
17 000	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	21 614	22 230	0.14
19 000	UK TREA UK GROIP INC 1.75% 22/01/2049	GBP	25 434	19 273	0.12
37 380	UK TSY UK GROIP INC 1% 22/04/2024	GBP	50 016	44 695	0.27
84 000	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	115 080	95 887	0.59
17 000	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	21 229	18 652	0.11
24 000	UNITED KINGDOM GILT 0.25% 31/07/2031	GBP	29 908	24 423	0.15
21 000	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	27 980	22 136	0.14
21 000	UNITED KINGDOM GILT 0.5% 22/10/2061	GBP	16 691	13 107	0.08
28 000	UNITED KINGDOM GILT 0.5% 31/01/2029	GBP	30 087	30 721	0.19
53 150	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	68 540	63 796	0.39
4 000	UNITED KINGDOM GILT 1% 31/01/2032	GBP	4 542	4 315	0.03
25 560	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	36 427	24 589	0.15
10 000	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	13 960	8 817	0.05
17 920	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	27 395	17 244	0.11
15 530	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	25 657	15 021	0.09
7 810	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	14 866	7 418	0.05
17 000	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	18 138	18 452	0.11
19 040	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	29 524	19 013	0.12
12 000	UNITED KINGDOM GILT 2.5% 22/07/2065	GBP	24 440	14 844	0.09
15 280	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	30 141	20 337	0.12
19 000	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	37 809	26 336	0.16
14 030	UNITED KINGDOM GILT 3.5% 22/07/2068	GBP	39 931	22 061	0.13
15 000	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	35 274	22 628	0.14
4 750	UNITED KINGDOM GILT 4% 22/01/2060	GBP	13 323	7 895	0.05
15 000	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	31 725	22 308	0.14
7 620	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	12 544	10 311	0.06
4 400	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	9 422	6 596	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
10 360	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	25 639	16 517	0.10
4 050	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	11 065	6 794	0.04
40 000	UNITED KINGDOM GILT 4.5% 07/09/2034	GBP	75 774	59 015	0.36
5 000	UNITED KINGDOM GILT 4.5% 07/12/2042	GBP	11 413	7 841	0.05
11 870	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	21 926	17 359	0.11
14 880	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	32 543	23 284	0.14
1 000	UNITED STATES TREASURY NOTE/BOND - WHEN ISSUED 2.25% 30/04/2024	USD	1 047	988	0.01
85 000	UNITED STATES TREASURY NOTE/BOND 0.125% 30/06/2023	USD	84 880	82 676	0.51
222 000	UNITED STATES TREASURY NOTE/BOND 0.125% 31/08/2023	USD	216 462	214 853	1.31
98 000	UNITED STATES TREASURY NOTE/BOND 0.25% 30/09/2023	USD	97 602	94 800	0.58
47 000	UNITED STATES TREASURY NOTE/BOND 0.375% 30/09/2027	USD	46 052	40 949	0.25
147 000	UNITED STATES TREASURY NOTE/BOND 0.375% 30/11/2025	USD	144 611	134 413	0.82
150 000	UNITED STATES TREASURY NOTE/BOND 0.375% 31/01/2026	USD	147 492	136 523	0.84
71 000	UNITED STATES TREASURY NOTE/BOND 0.375% 31/10/2023	USD	70 845	68 637	0.42
58 000	UNITED STATES TREASURY NOTE/BOND 0.5% 28/02/2026	USD	55 465	52 925	0.32
82 000	UNITED STATES TREASURY NOTE/BOND 0.5% 31/10/2027	USD	80 962	71 750	0.44
91 000	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	88 597	76 070	0.47
206 000	UNITED STATES TREASURY NOTE/BOND 0.625% 31/07/2026	USD	200 853	187 008	1.14
115 000	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2027	USD	111 011	100 948	0.62
22 000	UNITED STATES TREASURY NOTE/BOND 0.75% 15/11/2024	USD	21 875	20 873	0.13
133 000	UNITED STATES TREASURY NOTE/BOND 0.75% 30/04/2026	USD	132 819	122 069	0.75
145 000	UNITED STATES TREASURY NOTE/BOND 0.75% 31/03/2026	USD	145 204	133 309	0.82
185 000	UNITED STATES TREASURY NOTE/BOND 0.75% 31/05/2026	USD	184 905	169 477	1.04
103 000	UNITED STATES TREASURY NOTE/BOND 0.75% 31/08/2026	USD	101 198	93 875	0.57
104 800	UNITED STATES TREASURY NOTE/BOND 0.875% 15/11/2030	USD	97 578	88 720	0.54
219 000	UNITED STATES TREASURY NOTE/BOND 0.875% 30/06/2026	USD	220 629	201 274	1.23
484 000	UNITED STATES TREASURY NOTE/BOND 0.875% 31/01/2024	USD	473 357	468 572	2.87
70 000	UNITED STATES TREASURY NOTE/BOND 1% 31/07/2028	USD	68 121	62 027	0.38
126 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/01/2025	USD	125 075	120 251	0.74
99 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/02/2031	USD	94 732	85 295	0.52
11 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/08/2040	USD	9 824	7 640	0.05
100 000	UNITED STATES TREASURY NOTE/BOND 1.125% 31/10/2026	USD	99 909	92 297	0.56
13 700	UNITED STATES TREASURY NOTE/BOND 1.25% 15/05/2050	USD	12 686	8 794	0.05
39 000	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	38 077	33 662	0.21
300 000	UNITED STATES TREASURY NOTE/BOND 1.25% 30/04/2028	USD	300 149	271 077	1.66
40 900	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	36 807	27 160	0.17
46 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	40 415	40 013	0.24
30 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2040	USD	28 265	21 727	0.13
44 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/10/2028	USD	42 692	39 738	0.24
86 000	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2030	USD	83 111	77 387	0.47
175 000	UNITED STATES TREASURY NOTE/BOND 1.5% 29/02/2024	USD	172 594	170 980	1.05
137 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	140 430	122 743	0.75
36 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/08/2029	USD	38 363	32 839	0.20
46 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2050	USD	42 457	32 638	0.20

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
95 000	UNITED STATES TREASURY NOTE/BOND 1.625% 30/11/2026	USD	98 117	89 508	0.55
35 000	UNITED STATES TREASURY NOTE/BOND 1.625% 31/10/2026	USD	36 230	33 004	0.20
89 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/02/2032	USD	79 853	80 851	0.49
77 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/08/2041	USD	73 868	58 917	0.36
70 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/11/2029	USD	73 251	64 356	0.39
168 700	UNITED STATES TREASURY NOTE/BOND 1.75% 30/06/2024	USD	178 805	164 772	1.01
463 500	UNITED STATES TREASURY NOTE/BOND 1.75% 31/07/2024	USD	491 627	452 201	2.77
53 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2041	USD	50 577	41 804	0.26
37 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2051	USD	33 561	27 999	0.17
75 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/11/2051	USD	71 024	56 766	0.35
8 000	UNITED STATES TREASURY NOTE/BOND 1.875% 28/02/2029	USD	7 733	7 453	0.05
200	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2024	USD	213	195	0.00
80 600	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2050	USD	86 979	62 994	0.39
68 000	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2051	USD	60 249	53 019	0.32
64 000	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2041	USD	58 043	51 120	0.31
137 000	UNITED STATES TREASURY NOTE/BOND 2.125% 31/03/2024 (ISIN US91282CEG24)	USD	135 898	135 373	0.83
57 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2052	USD	46 332	47 310	0.29
47 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/05/2041	USD	48 953	39 421	0.24
13 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	USD	16 363	11 417	0.07
135 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2025	USD	136 804	131 625	0.81
100	UNITED STATES TREASURY NOTE/BOND 2.25% 31/10/2024	USD	109	98	0.00
34 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/02/2042	USD	27 689	28 996	0.18
75 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	76 277	63 844	0.39
56 400	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	68 710	48 011	0.29
66 000	UNITED STATES TREASURY NOTE/BOND 2.375% 31/03/2029	USD	61 545	63 308	0.39
23 000	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2045	USD	25 379	19 636	0.12
2 000	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	2 231	1 708	0.01
300	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2046	USD	368	256	0.00
14 200	UNITED STATES TREASURY NOTE/BOND 2.5% 28/02/2026	USD	15 881	13 943	0.09
238 000	UNITED STATES TREASURY NOTE/BOND 2.5% 31/05/2024	USD	234 504	236 028	1.44
83 600	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	97 859	81 536	0.50
54 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2024	USD	57 645	53 840	0.33
74 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	81 874	72 821	0.45
26 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2047	USD	30 408	23 424	0.14
7 800	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	9 881	7 020	0.04
3 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	3 878	2 708	0.02
49 200	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	58 028	48 708	0.30
36 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	34 529	35 696	0.22
7 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	8 049	6 417	0.04
26 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	29 855	24 436	0.15
79 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	88 203	78 173	0.48
59 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2027	USD	57 064	58 299	0.36
66 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2029	USD	64 661	65 361	0.40

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
33 000	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	37 079	31 324	0.19
83 400	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2049	USD	113 636	80 103	0.49
27 000	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2047	USD	29 895	25 418	0.16
45 000	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	50 400	42 848	0.26
15 000	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2044	USD	16 746	13 983	0.09
5 400	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2042	USD	7 255	5 196	0.03
39 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	50 152	38 019	0.23
18 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	22 146	17 156	0.10
74 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2028	USD	84 117	74 289	0.45
5 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2041	USD	7 774	5 596	0.03
54 800	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	79 576	56 127	0.34
11 000	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2044	USD	15 434	11 347	0.07
14 500	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	20 971	14 960	0.09
51 300	UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041	USD	74 870	54 170	0.33
23 000	UNITED STATES TREASURY NOTE/BOND 3.75% 15/11/2043	USD	28 568	24 186	0.15
7 600	UNITED STATES TREASURY NOTE/BOND 3.875% 15/08/2040	USD	11 239	8 229	0.05
3 600	UNITED STATES TREASURY NOTE/BOND 4.25% 15/05/2039	USD	5 531	4 129	0.03
35 700	UNITED STATES TREASURY NOTE/BOND 4.25% 15/11/2040	USD	55 369	40 514	0.25
10 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/02/2038	USD	13 058	11 684	0.07
2 300	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2040	USD	3 610	2 662	0.02
42 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2041	USD	66 263	48 326	0.30
5 100	UNITED STATES TREASURY NOTE/BOND 4.375% 15/11/2039	USD	7 968	5 916	0.04
34 900	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2039	USD	55 215	41 209	0.25
35 700	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2040	USD	57 525	42 667	0.26
45 100	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2041	USD	74 202	54 557	0.33
257 400	UNITED STATES TREASURY NOTE/BOND 6% 15/02/2026	USD	338 409	283 140	1.73
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			19 736 120	16 340 791	99.98
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			19 736 120	16 340 791	99.98
Total Investments			19 736 120	16 340 791	99.98

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.98	United States of America	45.81
	99.98	Japan	16.29
		France	8.32
		Italy	7.83
		Germany	6.11
		Spain	4.71
		United Kingdom	4.48
		Canada	1.88
		Belgium	1.37
		Netherlands	1.30
		Austria	0.88
		Ireland	0.68
		Finland	0.32
			99.98

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
4 800 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/03/2026	JPY	4 810 201	4 806 096	0.51
7 850 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/03/2027	JPY	7 844 685	7 851 020	0.84
5 150 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/06/2026	JPY	5 161 492	5 155 613	0.55
7 900 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/12/2026	JPY	7 894 145	7 903 950	0.85
3 500 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/03/2024	JPY	3 515 773	3 510 745	0.38
3 800 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/03/2025	JPY	3 821 308	3 816 948	0.41
1 300 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/06/2023	JPY	1 304 218	1 302 795	0.14
4 650 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/06/2024	JPY	4 672 477	4 665 391	0.50
6 100 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/06/2025	JPY	6 135 210	6 127 084	0.66
2 050 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/09/2023	JPY	2 057 513	2 055 023	0.22
3 700 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/09/2024	JPY	3 718 815	3 714 245	0.40
3 700 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/09/2025	JPY	3 721 952	3 717 020	0.40
3 350 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2023	JPY	3 363 633	3 359 347	0.36
3 750 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2024	JPY	3 770 191	3 765 637	0.40
4 350 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2025	JPY	4 376 460	4 370 575	0.47
1 500 000	JAPAN GOVERNMENT FORTY YEAR BOND - 1 - 2.4% 20/03/2048	JPY	2 045 666	1 930 500	0.21
2 500 000	JAPAN GOVERNMENT FORTY YEAR BOND - 2 - 2.2% 20/03/2049	JPY	3 296 891	3 098 500	0.33
4 700 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.4% 20/03/2056	JPY	3 955 925	3 616 791	0.39
5 400 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.5% 20/03/2059	JPY	4 637 984	4 222 800	0.45
7 100 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.5% 20/03/2060	JPY	6 068 265	5 524 297	0.59
7 550 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.7% 20/03/2061	JPY	6 790 133	6 287 716	0.67
4 400 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.8% 20/03/2058	JPY	4 199 631	3 846 084	0.41
4 600 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.9% 20/03/2057	JPY	4 533 113	4 161 620	0.45
2 250 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.4% 20/03/2055	JPY	2 545 544	2 356 897	0.25
2 250 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.7% 20/03/2054	JPY	2 721 489	2 533 095	0.27
2 150 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.9% 20/03/2053	JPY	2 708 389	2 529 002	0.27
3 600 000	JAPAN GOVERNMENT FORTY YEAR BOND 2% 20/03/2052	JPY	4 611 325	4 315 464	0.46
2 350 000	JAPAN GOVERNMENT FORTY YEAR BOND 2.2% 20/03/2050	JPY	3 118 663	2 929 205	0.31
3 500 000	JAPAN GOVERNMENT FORTY YEAR BOND 2.2% 20/03/2051	JPY	4 646 936	4 353 580	0.47
1 600 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2026	JPY	1 609 550	1 607 696	0.17
3 300 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2027	JPY	3 317 467	3 315 213	0.36
2 900 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2028	JPY	2 910 727	2 902 465	0.31
2 750 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2029	JPY	2 750 312	2 738 807	0.29
5 400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2030	JPY	5 374 157	5 345 244	0.57
5 750 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2031	JPY	5 707 016	5 678 068	0.61
1 950 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2026	JPY	1 961 636	1 959 496	0.21
4 000 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2027	JPY	4 019 833	4 015 840	0.43
2 850 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2028	JPY	2 857 264	2 848 290	0.31
3 400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2029	JPY	3 396 365	3 380 246	0.36
6 300 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2030	JPY	6 265 145	6 236 181	0.67
8 850 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2031	JPY	8 795 146	8 726 808	0.93
4 050 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2026	JPY	4 073 595	4 069 521	0.44
3 350 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2027	JPY	3 364 353	3 359 782	0.36
2 650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2028	JPY	2 654 836	2 646 078	0.28

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
4 450 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2029	JPY	4 441 705	4 417 649	0.47
4 850 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2030	JPY	4 818 956	4 798 348	0.51
10 400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2031	JPY	10 332 421	10 265 112	1.11
5 550 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2026	JPY	5 581 155	5 576 362	0.60
2 350 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2027	JPY	2 359 847	2 353 948	0.25
2 850 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2028	JPY	2 853 628	2 841 336	0.30
5 800 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2029	JPY	5 778 050	5 745 480	0.62
7 450 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2030	JPY	7 396 234	7 366 858	0.79
8 850 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2031	JPY	8 753 780	8 736 809	0.94
5 000 000	JAPAN GOVERNMENT TEN YEAR BOND 0.2% 20/03/2032	JPY	4 988 332	4 989 400	0.53
1 850 000	JAPAN GOVERNMENT TEN YEAR BOND 0.3% 20/12/2024	JPY	1 870 992	1 866 872	0.20
1 900 000	JAPAN GOVERNMENT TEN YEAR BOND 0.3% 20/12/2025	JPY	1 926 946	1 922 192	0.21
2 350 000	JAPAN GOVERNMENT TEN YEAR BOND 0.4% 20/03/2025	JPY	2 385 465	2 379 680	0.25
3 850 000	JAPAN GOVERNMENT TEN YEAR BOND 0.4% 20/06/2025	JPY	3 912 209	3 901 436	0.42
1 900 000	JAPAN GOVERNMENT TEN YEAR BOND 0.4% 20/09/2025	JPY	1 932 488	1 927 132	0.21
3 750 000	JAPAN GOVERNMENT TEN YEAR BOND 0.5% 20/09/2024	JPY	3 809 894	3 797 813	0.41
1 300 000	JAPAN GOVERNMENT TEN YEAR BOND 0.5% 20/12/2024	JPY	1 322 726	1 318 291	0.14
3 550 000	JAPAN GOVERNMENT TEN YEAR BOND 0.6% 20/03/2024	JPY	3 605 346	3 591 428	0.38
3 350 000	JAPAN GOVERNMENT TEN YEAR BOND 0.6% 20/06/2024	JPY	3 407 144	3 394 153	0.36
1 100 000	JAPAN GOVERNMENT TEN YEAR BOND 0.6% 20/09/2023	JPY	1 113 482	1 109 416	0.12
8 000 000	JAPAN GOVERNMENT TEN YEAR BOND 0.6% 20/12/2023	JPY	8 111 628	8 081 280	0.87
8 900 000	JAPAN GOVERNMENT TEN YEAR BOND 0.8% 20/06/2023	JPY	9 022 454	8 979 655	0.96
4 200 000	JAPAN GOVERNMENT TEN YEAR BOND 0.8% 20/09/2023	JPY	4 266 935	4 246 242	0.45
2 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 25 - 2.3% 20/12/2036	JPY	2 526 762	2 472 420	0.26
3 500 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 26 - 2.4% 20/03/2037	JPY	4 477 459	4 380 495	0.47
4 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 29 - 2.4% 20/09/2038	JPY	5 749 207	5 606 110	0.60
4 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 31 - 2.2% 20/09/2039	JPY	5 761 180	5 597 501	0.60
5 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 32 - 2.3% 20/03/2040	JPY	7 009 185	6 796 859	0.73
6 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 36 - 2% 20/03/2042	JPY	7 477 941	7 211 760	0.77
2 650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.3% 20/06/2046	JPY	2 353 007	2 225 894	0.24
4 400 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/03/2050	JPY	3 858 163	3 606 636	0.39
4 250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/06/2049	JPY	3 746 605	3 496 220	0.37
4 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/09/2049	JPY	3 648 727	3 402 917	0.36
4 050 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/12/2049	JPY	3 553 055	3 323 754	0.36
4 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.5% 20/03/2049	JPY	3 629 399	3 390 920	0.36
3 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.5% 20/09/2046	JPY	3 302 139	3 121 302	0.33
5 400 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/06/2050	JPY	4 982 532	4 643 676	0.50
5 750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/09/2050	JPY	5 298 864	4 940 688	0.53
2 700 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/12/2046	JPY	2 564 459	2 423 682	0.26
5 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/03/2051	JPY	5 135 093	4 790 332	0.51
4 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/06/2048	JPY	4 282 576	4 020 441	0.43
5 650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/06/2051	JPY	5 329 550	4 963 186	0.53
5 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/09/2051	JPY	5 222 253	4 872 456	0.52
3 750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2048	JPY	3 590 734	3 364 275	0.36

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2050	JPY	5 336 729	4 979 401	0.53
5 800 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2051	JPY	5 349 498	5 089 094	0.54
3 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2046	JPY	2 999 027	2 844 870	0.30
2 700 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2047	JPY	2 679 121	2 533 761	0.27
4 050 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2048	JPY	3 995 355	3 762 896	0.40
2 800 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/06/2047	JPY	2 775 429	2 621 808	0.28
2 950 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/09/2047	JPY	2 922 755	2 756 126	0.30
3 400 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/12/2047	JPY	3 361 067	3 166 318	0.34
2 750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.9% 20/09/2048	JPY	2 768 600	2 601 032	0.28
3 800 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1% 20/03/2052	JPY	3 727 960	3 601 526	0.39
1 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.1% 20/03/2033	JPY	1 200 738	1 185 415	0.13
1 350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.4% 20/09/2045	JPY	1 525 213	1 455 556	0.16
1 900 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.4% 20/12/2045	JPY	2 148 022	2 046 509	0.22
3 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.5% 20/03/2045	JPY	3 691 979	3 519 648	0.38
2 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.5% 20/12/2044	JPY	2 309 025	2 201 540	0.24
1 650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.6% 20/06/2045	JPY	1 937 229	1 847 851	0.20
3 350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/03/2044	JPY	3 995 566	3 830 189	0.41
1 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/06/2033	JPY	1 333 302	1 312 713	0.14
2 350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/06/2044	JPY	2 809 690	2 685 956	0.29
2 650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/09/2044	JPY	3 164 616	3 027 625	0.32
2 850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/12/2043	JPY	3 402 142	3 259 745	0.35
4 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 20/03/2043	JPY	5 024 249	4 831 803	0.52
2 750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 20/09/2043	JPY	3 333 790	3 198 195	0.34
1 050 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 22/11/2032	JPY	1 225 119	1 206 345	0.13
3 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.9% 20/06/2043	JPY	4 249 742	4 077 486	0.44
7 400 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.9% 20/09/2042	JPY	9 088 407	8 751 536	0.94
6 250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/09/2040	JPY	7 732 156	7 478 813	0.80
6 500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/09/2041	JPY	8 072 155	7 789 535	0.83
1 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/12/2033	JPY	1 736 051	1 705 896	0.18
1 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.1% 20/09/2033	JPY	1 328 192	1 304 919	0.14
5 650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.2% 20/03/2041	JPY	7 210 174	6 956 111	0.74
2 250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/03/2035	JPY	2 804 837	2 750 872	0.29
5 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/03/2039	JPY	6 394 051	6 227 200	0.67
1 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/05/2032	JPY	1 335 703	1 315 171	0.14
1 600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/06/2035	JPY	1 997 900	1 960 096	0.21
1 850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/12/2035	JPY	2 320 062	2 272 041	0.24
1 950 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.4% 20/03/2034	JPY	2 431 218	2 388 126	0.26
1 750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.4% 20/12/2034	JPY	2 196 983	2 156 000	0.23
2 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/03/2036	JPY	2 760 475	2 703 539	0.29
4 350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/03/2038	JPY	5 672 177	5 537 159	0.59
2 250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/06/2034	JPY	2 840 084	2 788 087	0.30
2 250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/06/2036	JPY	2 893 771	2 831 400	0.30
1 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/09/2034	JPY	1 962 407	1 923 302	0.21
1 600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/09/2035	JPY	2 047 232	2 003 712	0.21

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/09/2036	JPY	1 871 335	1 830 437	0.20
3 250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/09/2037	JPY	4 220 759	4 124 965	0.44
3 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 100 - 2.2% 20/03/2028	JPY	3 688 157	3 641 138	0.39
1 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 106 - 2.2% 20/09/2028	JPY	1 428 175	1 410 225	0.15
2 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 108 - 1.9% 20/12/2028	JPY	2 591 484	2 560 038	0.27
3 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 112 - 2.1% 20/06/2029	JPY	3 560 289	3 511 060	0.38
2 900 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 113 - 2.1% 20/09/2029	JPY	3 343 808	3 294 110	0.35
3 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 114 - 2.1% 20/12/2029	JPY	3 523 358	3 474 560	0.37
1 950 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 118 - 2% 20/06/2030	JPY	2 252 661	2 223 721	0.24
2 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 120 - 1.6% 20/06/2030	JPY	2 410 411	2 384 372	0.26
2 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 121 - 1.9% 20/09/2030	JPY	3 105 864	3 065 823	0.33
4 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 123 - 2.1% 20/12/2030	JPY	4 919 944	4 854 906	0.52
5 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 140 - 1.7% 20/09/2032	JPY	6 406 989	6 317 010	0.68
2 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 73 - 2% 20/12/2024	JPY	2 177 636	2 154 960	0.23
1 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 81 - 2% 20/09/2025	JPY	1 455 036	1 438 979	0.15
2 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 84 - 2% 20/12/2025	JPY	2 326 569	2 302 134	0.25
1 850 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 85 - 2.1% 20/03/2026	JPY	2 017 762	1 996 594	0.21
3 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 92 - 2.1% 20/12/2026	JPY	3 648 958	3 610 860	0.39
3 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 99 - 2.1% 20/12/2027	JPY	4 271 602	4 220 622	0.45
3 650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.2% 20/06/2036	JPY	3 519 516	3 467 719	0.37
5 850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/06/2039	JPY	5 552 958	5 421 371	0.58
5 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/09/2039	JPY	4 921 105	4 797 988	0.51
6 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/12/2039	JPY	5 668 712	5 520 120	0.59
3 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2036	JPY	3 032 355	2 989 488	0.32
4 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2039	JPY	4 549 566	4 443 803	0.48
5 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2040	JPY	5 324 013	5 176 707	0.55
7 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/06/2040	JPY	6 938 340	6 733 365	0.72
7 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/06/2041	JPY	7 137 566	6 886 050	0.74
7 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/09/2040	JPY	7 261 370	7 038 512	0.75
4 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/03/2038	JPY	4 271 114	4 190 135	0.45
7 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/03/2041	JPY	6 792 084	6 557 950	0.70
5 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/06/2038	JPY	5 153 314	5 049 304	0.54
4 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/09/2036	JPY	4 166 667	4 101 528	0.44
7 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/09/2041	JPY	7 189 550	6 952 936	0.74
4 950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2038	JPY	4 884 515	4 778 631	0.51
7 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2040	JPY	6 893 409	6 680 177	0.72
7 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2041	JPY	7 150 647	6 991 800	0.75
3 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/06/2037	JPY	3 345 538	3 285 084	0.35
4 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/09/2037	JPY	4 349 830	4 272 480	0.46
4 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/12/2036	JPY	4 423 908	4 349 913	0.47
3 650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/12/2037	JPY	3 687 831	3 615 289	0.39
3 900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.7% 20/03/2037	JPY	4 016 890	3 946 410	0.42
4 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.7% 20/09/2038	JPY	4 492 368	4 391 156	0.47
4 850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.8% 20/03/2042	JPY	4 841 913	4 775 310	0.51

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.8% 20/06/2023	JPY	1 216 332	1 210 740	0.13
4 750 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1% 20/12/2035	JPY	5 115 499	5 034 572	0.54
4 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/03/2035	JPY	5 079 307	4 997 210	0.54
4 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/09/2035	JPY	4 417 625	4 345 920	0.47
4 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/12/2034	JPY	5 079 844	5 002 638	0.54
3 750 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.3% 20/06/2035	JPY	4 192 716	4 119 937	0.44
5 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.4% 20/09/2034	JPY	6 321 296	6 218 688	0.67
2 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/03/2033	JPY	2 953 646	2 909 348	0.31
4 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/03/2034	JPY	4 728 853	4 653 686	0.50
2 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/06/2032	JPY	2 322 023	2 291 101	0.25
4 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/06/2034	JPY	4 677 062	4 601 963	0.49
1 950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/03/2032	JPY	2 224 762	2 195 115	0.24
3 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/03/2033	JPY	3 954 713	3 896 119	0.42
2 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/06/2032	JPY	2 285 850	2 254 600	0.24
4 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/12/2033	JPY	4 888 805	4 813 465	0.52
1 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/03/2032	JPY	1 784 467	1 759 498	0.19
1 750 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/06/2032	JPY	2 018 197	1 989 733	0.21
4 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/06/2033	JPY	5 330 437	5 250 854	0.56
2 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/09/2031	JPY	2 406 543	2 373 672	0.25
4 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/09/2033	JPY	5 047 030	4 967 526	0.53
2 950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/12/2031	JPY	3 389 563	3 343 264	0.36
4 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/12/2032	JPY	4 912 925	4 841 048	0.52
3 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/03/2032	JPY	3 598 290	3 548 353	0.38
1 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/06/2023	JPY	1 131 420	1 120 526	0.12
1 750 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/06/2030	JPY	1 992 331	1 968 208	0.21
1 850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/06/2031	JPY	2 129 339	2 103 635	0.23
1 900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/09/2030	JPY	2 167 655	2 142 079	0.23
3 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/09/2031	JPY	4 390 036	4 329 454	0.46
3 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/12/2031	JPY	4 111 468	4 056 052	0.43
2 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/12/2032	JPY	2 916 474	2 873 000	0.31
1 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2024	JPY	1 201 677	1 189 135	0.13
1 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2025	JPY	1 542 366	1 527 517	0.16
2 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2029	JPY	2 373 697	2 344 230	0.25
2 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2031	JPY	2 371 396	2 341 284	0.25
1 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/06/2025	JPY	1 389 436	1 375 374	0.15
3 750 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/06/2031	JPY	4 351 349	4 297 050	0.46
1 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/09/2023	JPY	1 345 566	1 331 811	0.14
1 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/12/2023	JPY	1 300 110	1 286 637	0.14
1 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2% 20/03/2027	JPY	1 656 413	1 641 360	0.18
2 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2% 20/03/2031	JPY	2 449 142	2 416 323	0.26
2 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2% 20/12/2030	JPY	2 557 189	2 524 764	0.27
1 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2024	JPY	1 783 684	1 763 699	0.19
1 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2025	JPY	1 070 774	1 058 910	0.11
2 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2027	JPY	2 775 905	2 747 400	0.29

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2029	JPY	3 261 922	3 219 360	0.34
4 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2030	JPY	4 752 947	4 687 202	0.50
1 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/06/2027	JPY	1 338 327	1 323 912	0.14
1 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/06/2028	JPY	1 585 488	1 566 152	0.17
2 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2024	JPY	2 756 746	2 725 736	0.29
1 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2025	JPY	1 243 552	1 229 500	0.13
1 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2027	JPY	1 679 800	1 660 680	0.18
2 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2028	JPY	2 785 268	2 748 924	0.29
1 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/12/2025	JPY	1 302 864	1 289 088	0.14
1 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/12/2028	JPY	1 653 657	1 632 540	0.17
900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/03/2024	JPY	946 538	935 271	0.10
1 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/03/2026	JPY	1 368 466	1 353 713	0.14
2 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/03/2030	JPY	2 568 704	2 531 782	0.27
2 650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/03/2031	JPY	3 137 815	3 094 431	0.33
1 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/06/2026	JPY	1 210 906	1 197 141	0.13
1 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/06/2029	JPY	1 963 939	1 937 133	0.21
2 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/09/2026	JPY	2 488 105	2 460 465	0.26
1 950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/09/2027	JPY	2 192 901	2 169 043	0.23
1 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/12/2029	JPY	2 094 461	2 063 808	0.22
1 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.3% 20/03/2027	JPY	1 429 564	1 412 697	0.15
2 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.3% 20/06/2026	JPY	2 320 664	2 293 788	0.25
1 850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.3% 20/06/2027	JPY	2 083 012	2 059 402	0.22
1 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.3% 20/06/2028	JPY	1 775 526	1 752 353	0.19
1 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.4% 20/03/2028	JPY	1 664 124	1 641 009	0.18
2 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.4% 20/06/2024	JPY	2 337 175	2 307 096	0.25
2 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.4% 20/06/2028	JPY	2 533 523	2 500 256	0.27
3 850 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/01/2024	JPY	3 854 610	3 855 390	0.41
3 550 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/02/2024	JPY	3 553 637	3 554 509	0.38
5 600 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/03/2024	JPY	5 606 659	5 607 112	0.60
4 300 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/04/2024	JPY	4 306 246	4 306 192	0.46
4 750 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/05/2024	JPY	4 757 475	4 756 887	0.51
2 350 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/06/2023	JPY	2 353 690	2 352 820	0.25
1 400 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/07/2023	JPY	1 402 427	1 401 736	0.15
3 050 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/08/2023	JPY	3 055 261	3 053 995	0.33
3 200 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/09/2023	JPY	3 205 455	3 204 032	0.34
2 200 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/10/2023	JPY	2 203 589	2 202 860	0.24
3 150 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/11/2023	JPY	3 155 585	3 154 221	0.34
3 650 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/12/2023	JPY	3 655 669	3 655 000	0.39
5 350 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 20/09/2026	JPY	5 356 847	5 354 333	0.57
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			953 368 366	931 540 921	99.75
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			953 368 366	931 540 921	99.75
Total Investments			953 368 366	931 540 921	99.75

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.75	Japan	99.75
	99.75		99.75

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
10 000	AFRICAN DEVELOPMENT BANK 0.75% 03/04/2023	USD	9 874	9 843	0.05
480 000	AMERICAN HONDA FINANCE CORP FRN 22/02/2023	USD	479 584	478 546	2.43
600 000	ASIAN DEVELOPMENT BANK 3.125% 26/09/2028	USD	618 144	597 318	3.04
453 000	BANK OF AMERICA CORP FRN 04/02/2025	USD	448 272	445 911	2.27
127 000	BANK OF AMERICA CORP FRN 05/02/2026	USD	124 469	123 755	0.63
321 000	BANK OF AMERICA CORP FRN 05/03/2024	USD	320 590	319 157	1.62
393 000	BANK OF AMERICA CORP FRN 25/04/2025	USD	390 986	390 292	1.98
106 000	BANK OF NOVA SCOTIA FRN 15/04/2024	USD	105 215	104 851	0.53
452 000	BANK OF NOVA SCOTIA FRN 31/07/2024	USD	447 847	446 269	2.27
1 000	JOHN DEERE CAPITAL CORP 1.05% 17/06/2026	USD	900	906	0.00
305 000	KFW 2% 2 GROIP INC 2% 29/09/2022	USD	306 043	304 945	1.55
120 000	KREDITANSTALT FUER WIEDERAUFBAU 2.875% 03/04/2028	USD	121 294	118 156	0.60
446 000	MORGAN STANLEY FRN 08/05/2024	USD	446 829	445 991	2.27
420 000	MORGAN STANLEY FRN 24/10/2023	USD	420 888	420 806	2.14
279 000	ROYAL BANK OF CANADA FRN 17/01/2023	USD	278 447	278 456	1.42
8 000	ROYAL BANK OF CANADA FRN 26/10/2023	USD	7 984	7 930	0.04
114 000	WELLS FARGO & CO FRN 31/10/2023	USD	114 559	114 072	0.58
Total Bonds			4 641 925	4 577 204	23.42
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 110 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2052	USD	941 087	897 860	4.56
1 041 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2027	USD	1 048 979	1 050 276	5.34
2 103 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	4 544 952	4 397 003	22.34
90 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	115 349	114 964	0.58
140 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	165 393	165 697	0.84
1 455 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	1 766 771	1 691 478	8.60
4 657 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2024	USD	5 331 328	5 283 838	26.83
847 700	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	737 670	729 353	3.71
125 400	UNITED STATES TREASURY NOTE/BOND 1.25% 31/03/2028	USD	114 423	113 281	0.58
186 700	UNITED STATES TREASURY NOTE/BOND 1.25% 31/05/2028	USD	167 483	168 139	0.85
506 400	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	442 625	426 207	2.17
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			15 376 060	15 038 096	76.42
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			20 017 985	19 645 300	99.83
Total Investments			20 017 985	19 645 300	99.83

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	76.42
Banks	16.57
Investment Banking and Brokerage Services	6.84
	99.83

Geographical classification	%
United States of America	90.33
Canada	4.26
Philippines	3.04
Germany	2.15
Ivory Coast	0.05
	99.83

**MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS
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Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
418	A O SMITH CORP	USD	28 782	22 856	0.09
76	ABIOMED INC	USD	24 637	18 811	0.07
518	ACCENTURE PLC - A	USD	167 110	143 823	0.55
997	ADOBE INC	USD	553 507	364 962	1.38
2 963	AFLAC INC	USD	165 980	163 943	0.62
94	ALIGN TECHNOLOGY INC	USD	50 481	22 247	0.08
455	ALLSTATE CORP	USD	57 606	57 662	0.22
93	ALPHABET CLASS - A	USD	256 412	202 671	0.77
228	ALPHABET INC	USD	606 279	498 739	1.89
7 558	AMAZON.COM INC	USD	1 229 944	802 734	3.05
87	AMERCO	USD	51 322	41 606	0.16
834	AMERICAN EXPRESS CO	USD	141 354	115 609	0.44
475	AMERICAN TOWER CORP	USD	127 414	121 405	0.46
185	AMERIPRISE FINANCIAL INC	USD	49 595	43 971	0.17
391	AMGEN INC	USD	93 125	95 130	0.36
1 167	ANALOG DEVICES INC	USD	190 586	170 487	0.65
4 839	ANNALY CAPITAL MANAGEMENT INC	USD	36 723	28 598	0.11
153	ANSYS INC	USD	50 837	36 611	0.14
15 004	APPLE INC	USD	2 264 705	2 051 346	7.77
1 249	APPLIED MATERIALS INC	USD	161 042	113 634	0.43
728	APTIV PLC	USD	99 865	64 843	0.25
245	ARTHUR J GALLAGHER & CO	USD	36 723	39 945	0.15
270	AUTODESK INC	USD	72 322	46 429	0.18
37	AVANTOR INC	USD	1 353	1 151	0.00
269	BALL CORP	USD	23 630	18 499	0.07
1 670	BANK OF NEW YORK MELLON CORP	USD	84 417	69 656	0.26
207	BIOGEN INC	USD	56 604	42 216	0.16
70	BIO-TECHNE CORP	USD	30 849	24 265	0.09
264	BLACKROCK INC	USD	215 166	160 787	0.61
281	BLOCK INC - A	USD	56 812	17 270	0.07
2 872	BORGWARNER INC	USD	123 619	95 839	0.36
2 147	BOSTON PROPERTIES INC	USD	244 701	191 040	0.72
2 285	BRISTOL-MYERS SQUIBB CO	USD	153 921	175 945	0.67
735	BROWN-FORMAN CORP - B	USD	51 208	51 568	0.20
121	BURLINGTON STORES INC	USD	33 544	16 484	0.06
22	CABLE ONE INC	USD	37 621	28 365	0.11
157	CADENCE DESIGN SYSTEMS INC	USD	23 509	23 555	0.09
482	CAMDEN PROPERTY TRUST	USD	72 870	64 819	0.25
366	CATALENT INC	USD	40 967	39 268	0.15
761	CBRE GROUP INC	USD	67 171	56 017	0.21
699	CHUBB LTD	USD	128 504	137 409	0.52
404	CHURCH & DWIGHT CO INC	USD	37 037	37 435	0.14
183	CINTAS CORP	USD	71 741	68 356	0.26
866	CITRIX SYSTEMS INC	USD	90 555	84 149	0.32

**MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS
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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
485	CME GROUP INC	USD	104 258	99 280	0.38
4 177	COCA-COLA CO	USD	242 700	262 775	1.00
273	COGNEX CORP	USD	21 457	11 608	0.04
969	COLGATE-PALMOLIVE CO	USD	78 041	77 656	0.29
709	COPART INC	USD	94 485	77 040	0.29
12 575	CORNING INC	USD	472 179	396 238	1.50
4 147	CORTEVA INC	USD	258 051	224 519	0.85
39	COUPA SOFTWARE INC	USD	7 407	2 227	0.01
471	CROWN CASTLE INTERNATIONAL CORP	USD	89 599	79 307	0.30
2 215	CUMMINS INC	USD	495 039	428 669	1.63
93	DEERE & CO	USD	32 891	27 851	0.11
524	DEXCOM INC	USD	59 223	39 054	0.15
312	DOCUSIGN INC	USD	72 582	17 903	0.07
944	EATON CORP PLC	USD	144 153	118 935	0.45
1 248	EBAY INC	USD	79 294	52 004	0.20
3 306	ECOLAB INC	USD	671 399	508 330	1.93
3 225	EDISON INTERNATIONAL	USD	221 272	203 949	0.77
1 414	EDWARDS LIFESCIENCES CORP	USD	152 659	134 457	0.51
1 065	ELANCO ANIMAL HEALTH INC	USD	32 062	20 906	0.08
1 111	ELI LILLY & CO	USD	285 495	360 220	1.37
6 993	EMERSON ELECTRIC CO	USD	652 921	556 222	2.11
95	ENPHASE ENERGY INC	USD	21 581	18 548	0.07
196	EQUINIX INC	USD	152 346	128 776	0.49
1 652	EQUITABLE HOLDINGS INC	USD	50 119	43 068	0.16
996	ETSY INC	USD	97 339	72 917	0.28
101	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	12 166	9 843	0.04
158	FACTSET RESEARCH SYSTEMS INC	USD	60 165	60 762	0.23
1 025	FASTENAL CO	USD	56 849	51 168	0.19
596	FIRST REPUBLIC BANK/CA	USD	108 647	85 943	0.33
781	FORTIVE CORP	USD	53 022	42 471	0.16
276	FORTUNE BRANDS HOME & SECURITY INC	USD	25 730	16 527	0.06
992	GENERAC HOLDINGS INC	USD	258 065	208 895	0.79
80	GUIDEWIRE SOFTWARE INC	USD	8 665	5 679	0.02
310	HASBRO INC	USD	28 631	25 383	0.10
5 629	HEALTHPEAK PROPERTIES INC	USD	191 522	145 847	0.55
344	HERSHEY CO	USD	65 671	74 015	0.28
484	HILTON WORLDWIDE HOLDINGS INC	USD	63 221	53 937	0.20
633	HOLOGIC INC	USD	46 004	43 867	0.17
1 059	HOME DEPOT INC	USD	346 026	290 452	1.10
123	HUBSPOT INC	USD	66 528	36 980	0.14
172	HUMANA INC	USD	76 530	80 508	0.31
337	IDEX CORP	USD	71 992	61 209	0.23
159	IDEXX LABORATORIES INC	USD	94 579	55 766	0.21
661	ILLINOIS TOOL WORKS INC	USD	146 682	120 467	0.46

**MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS
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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
115	ILLUMINA INC	USD	45 708	21 201	0.08
309	INGERSOLL RAND INC	USD	15 532	13 003	0.05
122	INSULET CORP	USD	31 985	26 589	0.10
4 494	INTEL CORP	USD	227 969	168 121	0.64
401	INTERNATIONAL BUSINESS MACHINES CORP	USD	52 351	56 617	0.21
92	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	12 887	10 959	0.04
1 205	INTUIT INC	USD	607 779	464 455	1.76
428	INTUITIVE SURGICAL INC	USD	129 315	85 904	0.33
3 991	INVESCO LTD	USD	91 231	64 375	0.24
275	JAZZ PHARMACEUTICALS PLC	USD	43 111	42 903	0.16
2 079	JOHNSON & JOHNSON	USD	353 684	369 043	1.40
899	KEURIG DR PEPPER INC	USD	32 501	31 816	0.12
3 005	KEYCORP	USD	62 326	51 776	0.20
437	KEYSIGHT TECHNOLOGIES INC	USD	69 789	60 240	0.23
133	LABORATORY CORP OF AMERICA HOLDINGS	USD	35 507	31 170	0.12
24	LAM RESEARCH CORP	USD	14 086	10 228	0.04
204	LENNOX INTERNATIONAL INC	USD	59 171	42 144	0.16
554	LINDE PLC	USD	168 114	159 292	0.60
3 403	LOWE'S COS INC	USD	669 921	594 401	2.26
6 298	LUCID GROUP INC	USD	127 090	108 074	0.41
157	LULULEMON ATHLETICA INC	USD	57 884	42 800	0.16
242	MARKETAXESS HOLDINGS INC	USD	97 303	61 954	0.24
740	MARSH & MCLENNAN COS INC	USD	111 365	114 885	0.44
2 042	MARVELL TECHNOLOGY INC	USD	124 904	88 888	0.34
588	MASCO CORP	USD	34 162	29 753	0.11
768	MASTERCARD INC	USD	277 010	242 289	0.92
354	MCCORMICK & CO INC/MD	USD	31 954	29 471	0.11
385	MERCADOLIBRE INC	USD	343 416	245 195	0.93
2 968	MERCK & CO INC	USD	239 736	270 593	1.03
27	METTLER-TOLEDO INTERNATIONAL INC	USD	38 102	31 017	0.12
6 865	MICROSOFT CORP	USD	1 992 433	1 763 137	6.68
211	MOODY'S CORP	USD	75 740	57 386	0.22
503	MOTOROLA SOLUTIONS INC	USD	113 092	105 429	0.40
2 123	NEXTERA ENERGY INC	USD	168 075	164 448	0.62
584	NIKE INC - B	USD	86 918	59 685	0.23
141	NORDSON CORP	USD	31 776	28 544	0.11
542	NORTHERN TRUST CORP	USD	61 065	52 292	0.20
131	NOVOCURE LTD	USD	18 126	9 105	0.03
2 554	NVIDIA CORP	USD	557 643	387 161	1.47
562	OKTA INC	USD	114 500	50 805	0.19
262	OLD DOMINION FREIGHT LINE INC	USD	72 946	67 145	0.25
655	PARAMOUNT GLOBAL - B	USD	24 778	16 165	0.06
181	PAYCOM SOFTWARE INC	USD	66 737	50 702	0.19
1 114	PAYPAL HOLDINGS INC	USD	225 611	77 802	0.30

**MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS
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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 138	PENTAIR PLC	USD	137 032	97 856	0.37
1 348	PEPSICO INC	USD	217 639	224 658	0.85
5 428	PLUG POWER INC	USD	99 705	89 942	0.34
396	PNC FINANCIAL SERVICES GROUP INC	USD	73 055	62 477	0.24
1	POOL CORP	USD	454	351	0.00
3 670	PPG INDUSTRIES INC	USD	543 164	419 628	1.59
1 919	PROCTER & GAMBLE CO	USD	279 848	275 933	1.05
713	PROGRESSIVE CORP	USD	72 162	82 901	0.31
5 098	PROLOGIS INC	USD	699 997	599 779	2.28
259	PTC INC	USD	31 552	27 542	0.10
212	QUEST DIAGNOSTICS INC	USD	29 239	28 192	0.11
132	REGENERON PHARMACEUTICALS INC	USD	81 578	78 029	0.30
326	RESMED INC	USD	79 782	68 339	0.26
342	RINGCENTRAL INC - A	USD	76 379	17 873	0.07
311	ROBERT HALF INTERNATIONAL INC	USD	30 058	23 291	0.09
1 819	ROCKWELL AUTOMATION INC	USD	515 446	362 545	1.38
214	ROPER TECHNOLOGIES INC	USD	99 985	84 455	0.32
1 004	SALESFORCE INC	USD	232 501	165 700	0.63
138	SBA COMMUNICATIONS CORP	USD	46 638	44 167	0.17
775	SERVICENOW INC	USD	432 781	368 528	1.40
2 291	SHERWIN-WILLIAMS CO	USD	651 902	512 977	1.95
302	SNAP-ON INC	USD	64 551	59 503	0.23
864	S&P GLOBAL INC	USD	348 446	291 220	1.10
14	STERIS PLC	USD	3 053	2 886	0.01
207	SVB FINANCIAL GROUP	USD	115 545	81 763	0.31
511	T ROWE PRICE GROUP INC	USD	92 041	58 055	0.22
384	TARGET CORP	USD	88 004	54 232	0.21
233	TELADOC HEALTH INC	USD	29 118	7 738	0.03
155	TELEDYNE TECHNOLOGIES INC	USD	66 732	58 142	0.22
2	TELEFLEX INC	USD	667	492	0.00
1 360	TESLA INC	USD	1 110 779	915 850	3.47
1 668	TEXAS INSTRUMENTS INC	USD	305 345	256 288	0.97
1 591	TJX COS INC	USD	103 483	88 857	0.34
150	TRACTOR SUPPLY CO	USD	29 761	29 078	0.11
316	TRANSUNION	USD	33 600	25 277	0.10
253	TRAVELERS COS INC	USD	40 922	42 790	0.16
982	TRIMBLE INC	USD	75 712	57 182	0.22
1 979	TRUIST FINANCIAL CORP	USD	109 176	93 864	0.36
216	TWILIO INC - A	USD	66 240	18 103	0.07
758	UNION PACIFIC CORP	USD	173 677	161 666	0.61
63	VAIL RESORTS INC	USD	18 833	13 737	0.05
682	VENTAS INC	USD	38 922	35 075	0.13
678	VERISIGN INC	USD	147 273	113 450	0.43
331	VERISK ANALYTICS INC - A	USD	64 028	57 293	0.22

**MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS
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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
394	VERTEX PHARMACEUTICALS INC	USD	86 515	111 025	0.42
569	VF CORP	USD	37 484	25 133	0.10
2 334	VISA INC	USD	531 351	459 541	1.74
2 021	WALT DISNEY CO	USD	314 661	190 782	0.72
651	WELLTOWER INC	USD	56 625	53 610	0.20
80	WEST PHARMACEUTICAL SERVICES INC	USD	30 376	24 190	0.09
268	WORKDAY INC	USD	61 605	37 407	0.14
2 832	XYLEM INC/NY	USD	307 266	221 406	0.84
570	ZENDESK INC	USD	68 598	42 220	0.16
677	ZOETIS INC	USD	132 436	116 370	0.44
3 620	ZOOMINFO TECHNOLOGIES INC	USD	145 025	120 329	0.46
473	3M CO	USD	84 144	61 211	0.23
Total Shares			31 759 621	26 184 223	99.34
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			31 759 621	26 184 223	99.34
Total Investments			31 759 621	26 184 223	99.34

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	17.53	United States of America	96.16
Technology Hardware and Equipment	12.44	Ireland	2.14
Retailers	7.39	Switzerland	0.52
Pharmaceuticals and Biotechnology	7.00	Jersey	0.28
Real Estate Investment Trusts	5.55	Bermuda	0.24
Electronic and Electrical Equipment	5.42		
Automobiles and Parts	4.49		99.34
General Industrials	3.95		
Industrial Support Services	3.47		
Investment Banking and Brokerage Services	3.37		
Finance and Credit Services	3.30		
Chemicals	2.57		
Industrial Transportation	2.53		
Beverages	2.17		
Industrial Engineering	1.91		
Telecommunications Equipment	1.90		
Medical Equipment and Services	1.83		
Non-life Insurance	1.80		
Consumer Services	1.58		
Personal Care, Drug and Grocery Stores	1.48		
Banks	1.43		
Electricity	1.40		
Food Producers	1.24		
Media	0.79		
Life Insurance	0.62		
Personal Goods	0.48		
Construction and Materials	0.42		
Health Care Providers	0.42		
Travel and Leisure	0.26		
Real Estate Investment and Services	0.21		
Mortgage Real Estate Investment Trusts	0.11		
Telecommunications Service Providers	0.11		
Leisure Goods	0.10		
Alternative Energy	0.07		
	99.34		

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
8 623	ADIDAS AG - REG	EUR	1 574 236	1 521 357	2.71
5 998	ADOBE INC	USD	2 811 922	2 195 628	3.91
1 864	AP MOLLER - MAERSK A/S - A	DKK	5 434 505	4 284 396	7.62
29 234	BAYERISCHE MOTOREN WERKE AG	EUR	2 541 268	2 245 135	3.99
42 482	BEIERSDORF AG	EUR	4 285 922	4 329 360	7.70
8 889	BIOGEN INC	USD	2 184 742	1 812 823	3.22
3 576	CARL ZEISS MEDITEC AG	EUR	398 608	425 818	0.76
1 420	CHR HANSEN HOLDING A/S	DKK	110 913	103 126	0.18
64 423	DELTA AIR LINES INC	USD	2 576 276	1 866 334	3.32
14 670	EVONIK INDUSTRIES AG	EUR	349 484	312 256	0.56
8 186	GENMAB A/S	DKK	2 673 988	2 643 374	4.70
35 291	HEIDELBERGCEMENT AG	EUR	1 849 707	1 691 266	3.01
2 331	ILLUMINA INC	USD	787 260	429 743	0.76
1 419	IMCD NV	EUR	196 474	194 263	0.35
12 169	KONINKLIJKE DSM NV	EUR	1 816 877	1 744 197	3.10
2 306	LEG IMMOBILIEN SE	EUR	201 223	190 743	0.34
28 780	MERCK KGAA	EUR	5 234 027	4 844 177	8.61
8 163	MTU AERO ENGINES AG	EUR	1 561 072	1 482 357	2.64
21 616	NOVO NORDISK A/S	DKK	2 389 790	2 392 139	4.25
40 635	NOVOZYMES A/S - B	DKK	2 561 329	2 433 525	4.33
3 542	PANDORA A/S	DKK	283 295	222 329	0.40
39 257	PUMA SE	EUR	2 662 973	2 579 031	4.59
11 166	SALESFORCE INC	USD	2 169 412	1 842 837	3.28
22 979	SOLVAY SA	EUR	1 996 991	1 857 489	3.30
9 350	SYMRISE AG	EUR	981 197	1 015 129	1.81
1 781 639	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	5 435 368	5 103 565	9.07
3 400	TESLA INC	USD	2 911 106	2 289 628	4.07
98 601	UMICORE SA	EUR	3 827 614	3 434 706	6.11
12 043	VESTAS WIND SYSTEMS A/S	DKK	307 102	253 783	0.45
5 593	WALT DISNEY CO	USD	634 215	527 979	0.94
Total Shares			62 748 896	56 268 493	100.08
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			62 748 896	56 268 493	100.08
Total Investments			62 748 896	56 268 493	100.08

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	25.88	Germany	45.79
Chemicals	12.11	Denmark	21.93
Telecommunications Service Providers	9.08	United States of America	19.50
Automobiles and Parts	8.07	Belgium	9.41
Personal Care, Drug and Grocery Stores	7.70	Netherlands	3.45
Personal Goods	7.69		
Industrial Transportation	7.62		
Software and Computer Services	7.18		
Travel and Leisure	3.32		
Food Producers	3.29		
Construction and Materials	3.01		
Aerospace and Defense	2.64		
Media	0.94		
Medical Equipment and Services	0.76		
Alternative Energy	0.45		
Real Estate Investment and Services	0.34		
	100.08		100.08

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 608	ABB LTD	CHF	37 937	40 903	1.02
3 522	ABRDN PLC	GBP	10 881	6 540	0.16
34	ACCIONA SA	EUR	6 103	5 967	0.15
96	ACCOR SA	EUR	2 724	2 480	0.06
92	ADECCO GROUP AG - REG	CHF	3 914	2 982	0.07
113	ADIDAS AG - REG	EUR	28 920	19 070	0.48
3 089	AEGON NV	EUR	11 288	12 751	0.32
89	AEROPORTS DE PARIS	EUR	9 120	10 756	0.27
228	AKZO NOBEL NV	EUR	21 874	14 277	0.36
335	ALFA LAVAL AB	SEK	9 469	7 711	0.19
219	ALLIANZ SE - REG	EUR	40 849	39 884	1.00
205	ALSTOM SA	EUR	7 937	4 426	0.11
271	AMADEUS IT GROUP SA - A	EUR	13 952	14 406	0.36
79	AMUNDI SA	EUR	5 628	4 124	0.10
557	ANHEUSER-BUSCH INBEV SA/NV	EUR	29 219	28 608	0.72
668	ANTOFAGASTA PLC	GBP	10 746	8 963	0.22
453	ASHTREAD GROUP PLC	GBP	24 085	18 098	0.45
12	ASM INTERNATIONAL NV	EUR	3 472	2 863	0.07
272	ASML HOLDING NV	EUR	128 334	123 990	3.11
149	ASSA ABLOY AB	SEK	3 247	3 022	0.08
743	ASTRAZENECA PLC	GBP	65 434	93 220	2.33
385	ATLAS COPCO AB - A	SEK	-	287	0.01
2 210	ATLAS COPCO AB - B	SEK	20 353	17 646	0.44
225	ATLAS COPCO AB (ISIN SE0017486871)	SEK	-	168	0.00
1 626	ATLAS COPCO AB (ISIN SE0017486889)	SEK	17 997	14 505	0.36
3 226	AVIVA PLC	GBP	13 273	15 039	0.38
2 533	AXA SA	EUR	53 844	54 865	1.37
2 160	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	9 729	9 354	0.23
1 039	BARCLAYS PLC	GBP	2 250	1 848	0.05
5 893	BARRATT DEVELOPMENTS PLC	GBP	36 975	31 313	0.78
2	BARRY CALLEBAUT AG - REG	CHF	3 883	4 256	0.11
241	BAYERISCHE MOTOREN WERKE AG	EUR	19 631	17 704	0.44
24	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	1 601	1 622	0.04
72	BEIERSDORF AG	EUR	6 927	7 019	0.18
532	BERKELEY GROUP HOLDINGS PLC	GBP	27 115	23 015	0.58
750	BOLIDEN AB (ISIN SE0017768716)	SEK	25 959	22 777	0.57
363	BOLIDEN AB (ISIN SE0017768724)	SEK	-	525	0.01
502	BOUYGUES SA	EUR	16 187	14 739	0.37
238	BRENNTAG SE	EUR	17 700	14 780	0.37
1 455	BRITISH LAND CO PLC	GBP	8 155	7 557	0.19
410	BUNZL PLC	GBP	11 095	12 951	0.32
214	BURBERRY GROUP PLC	GBP	4 317	4 080	0.10
39	BUREAU VERITAS SA	EUR	873	954	0.02
588	CAIXABANK SA	EUR	1 352	1 950	0.05

**MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS
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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
108	CAPGEMINI SE	EUR	15 084	17 653	0.44
1	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	9 042	9 701	0.24
64	CHR HANSEN HOLDING A/S	DKK	4 616	4 446	0.11
398	CIE DE SAINT-GOBAIN	EUR	19 088	16 296	0.41
244	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	6 779	6 338	0.16
409	CLARIANT AG - REG	CHF	6 940	7 429	0.19
507	CNH INDUSTRIAL NV	EUR	4 691	5 587	0.14
250	COCA-COLA EUROPAIC PARTNERS PLC	USD	12 018	12 342	0.31
51	COLOPLAST A/S	DKK	6 830	5 544	0.14
217	COVIVIO	EUR	16 204	11 490	0.29
2 186	CREDIT SUISSE GROUP AG - REG	CHF	18 205	11 837	0.30
150	CRODA INTERNATIONAL PLC	GBP	12 557	11 278	0.28
198	DANONE SA	EUR	11 475	10 545	0.26
415	DASSAULT SYSTEMES SE	EUR	14 451	14 573	0.36
38	DCC PLC	GBP	2 598	2 251	0.06
83	DEMANT A/S	DKK	3 098	2 972	0.07
108	DEUTSCHE BOERSE AG	EUR	14 434	17 237	0.43
1 276	DIAGEO PLC	GBP	44 859	52 334	1.31
1 566	DNB BANK ASA	NOK	26 648	26 768	0.67
61	DSV A/S	DKK	10 312	8 130	0.20
483	EDENRED	EUR	21 415	21 721	0.54
1 993	EDP RENOVAVEIS SA	EUR	45 051	44 882	1.12
219	EIFFAGE SA	EUR	18 462	18 808	0.47
475	ELECTROLUX AB	SEK	9 890	6 104	0.15
275	ELIA GROUP SA/NV	EUR	26 421	37 180	0.93
292	ELIA GROUP SA/NV - 44735 - RIGHTS - 23/06/2022	EUR	-	129	0.00
218	ELISA OYJ	EUR	11 696	11 689	0.29
333	ENAGAS SA	EUR	6 143	7 016	0.18
654	ENTAIN PLC	GBP	11 927	9 459	0.24
2 329	E.ON SE	EUR	23 955	18 651	0.47
620	EPIROC AB - A	SEK	12 352	9 141	0.23
123	EPIROC AB - B	SEK	2 082	1 587	0.04
62	EQT AB	SEK	3 241	1 212	0.03
226	ERSTE GROUP BANK AG	EUR	6 742	5 469	0.14
43	EURAZEO SE	EUR	2 900	2 541	0.06
301	FERGUSON PLC	GBP	32 315	32 128	0.80
109	FLUTTER ENTERTAINMENT PLC	EUR	14 728	10 516	0.26
240	GEA GROUP AG	EUR	8 199	7 894	0.20
48	GEBERIT AG - REG	CHF	28 235	22 003	0.55
127	GECINA SA	EUR	16 173	11 303	0.28
31	GENMAB A/S	DKK	8 447	9 575	0.24
16	GIVAUDAN SA - REG	CHF	61 476	53 664	1.34
102	GN STORE NORD AS	DKK	6 500	3 411	0.09
2 832	GSK PLC	GBP	46 297	58 088	1.45

**MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS
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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 387	H & M HENNES & MAURITZ AB - B	SEK	19 461	15 816	0.40
89	HENKEL AG & CO KGAA	EUR	6 655	5 198	0.13
111	HENKEL AG & CO KGAA - PFD	EUR	8 977	6 525	0.16
15	HERMES INTERNATIONAL	EUR	17 736	16 005	0.40
621	HUSQVARNA AB - B	SEK	5 710	4 361	0.11
1 646	IBERDROLA SA	EUR	16 164	16 289	0.41
870	INDUSTRIA DE DISENO TEXTIL SA	EUR	23 589	18 783	0.47
1 036	INFINEON TECHNOLOGIES AG - REG	EUR	30 155	23 921	0.60
3 689	INFORMA PLC	GBP	20 635	22 662	0.57
170	INTERCONTINENTAL HOTELS GROUP PLC	GBP	8 708	8 591	0.22
58	INTERTEK GROUP PLC	GBP	3 358	2 834	0.07
2 697	INTESA SANPAOLO SPA	EUR	5 761	4 801	0.12
1 497	INVESTOR AB - B	SEK	25 803	23 501	0.59
1 500	JOHNSON MATTHEY PLC	GBP	40 757	33 553	0.84
259	JULIUS BAER GROUP LTD	CHF	12 627	11 396	0.29
247	KBC GROUP NV	EUR	15 284	13 224	0.33
49	KERING SA	EUR	29 100	24 015	0.60
2 620	KESKO OYJ - B	EUR	75 185	58 976	1.48
2 689	KINGFISHER PLC	GBP	10 187	7 632	0.19
169	KINGSPAN GROUP PLC	EUR	11 614	9 701	0.24
290	KINNEVIK AB - B	SEK	8 514	4 461	0.11
555	KLEPIERRE SA	EUR	11 084	10 190	0.26
46	KNORR-BREMSE AG	EUR	4 751	2 503	0.06
87	KONINKLIJKE DSM NV	EUR	12 123	11 928	0.30
49	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	12 335	11 064	0.28
80	LEG IMMOBILIEN SE	EUR	9 717	6 330	0.16
324	LEGRAND SA	EUR	27 342	22 829	0.57
5 897	LLOYDS BANKING GROUP PLC	GBP	3 244	2 898	0.07
107	LOGITECH INTERNATIONAL SA - REG	CHF	8 423	5 331	0.13
205	LONDON STOCK EXCHANGE GROUP PLC	GBP	17 497	18 176	0.45
46	LONZA GROUP AG - REG	CHF	23 560	23 393	0.59
138	L'OREAL SA	EUR	44 017	45 443	1.14
93	LUNDBERGFÖRETAGEN AB - B	SEK	4 599	3 610	0.09
45	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	440	372	0.01
92	MERCK KGAA	EUR	13 361	14 812	0.37
2	MONDI PLC	GBP	37	34	0.00
417	MOWI ASA	NOK	8 551	9 048	0.23
97	MTU AERO ENGINES AG	EUR	16 587	16 849	0.42
180	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	40 883	40 356	1.01
1 514	NESTLE SA	CHF	152 283	168 567	4.23
136	NEXI SPA	EUR	1 289	1 075	0.03
172	NEXT PLC	GBP	13 765	11 709	0.29
2 090	NIBE INDUSTRIER AB - B	SEK	16 494	14 983	0.38

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
431	NN GROUP NV	EUR	17 204	18 680	0.47
3 141	NOKIA OYJ	EUR	11 713	13 944	0.35
361	NORDEA BANK ABP	SEK	3 786	3 033	0.08
907	NOVO NORDISK A/S	DKK	59 708	96 010	2.40
317	NOVOZYMES A/S - B	DKK	16 885	18 159	0.45
281	ORION OYJ - B	EUR	10 513	11 971	0.30
370	ORKLA ASA	NOK	2 935	2 820	0.07
446	ORSTED AS	DKK	56 884	44 494	1.11
59	PANDORA A/S	DKK	4 571	3 542	0.09
234	PERNOD RICARD SA	EUR	40 048	41 020	1.03
776	PERSIMMON PLC	GBP	21 758	16 795	0.42
566	PROSUS NV	EUR	38 078	35 364	0.89
89	PRYSMIAN SPA	EUR	2 130	2 333	0.06
45	PUBLICIS GROUPE SA	EUR	1 940	2 100	0.05
586	PUMA SE	EUR	45 966	36 824	0.92
86	RANDSTAD NV	EUR	4 641	3 973	0.10
379	RECKITT BENCKISER GROUP PLC	GBP	27 195	27 166	0.68
3 888	RED ELECTRICA CORP SA	EUR	63 195	70 081	1.75
1 146	RELX PLC	GBP	24 958	29 635	0.74
34	REMY COINTREAU SA	EUR	5 548	5 668	0.14
860	RENTOKIL INITIAL PLC	GBP	4 653	4 742	0.12
364	ROCHE HOLDING AG	CHF	109 100	115 847	2.91
1 258	SAGE GROUP PLC	GBP	10 060	9 277	0.23
155	SAMPO OYJ - A	EUR	6 515	6 436	0.16
1 138	SANDVIK AB	SEK	22 690	17 617	0.44
554	SAP SE	EUR	60 029	48 159	1.21
486	SCHNEIDER ELECTRIC SE	EUR	55 598	54 869	1.37
192	SCHRODERS PLC (ISIN GB0002405495)	GBP	7 788	5 960	0.15
2 511	SEGRO PLC	GBP	33 166	28 494	0.71
4	SGS SA - REG	CHF	9 852	8 732	0.22
1 005	SIEMENS AG - REG	EUR	131 291	97 574	2.45
149	SIKA AG	CHF	39 990	32 751	0.82
1 657	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	16 963	15 529	0.39
3 271	SKANSKA AB - B	SEK	67 672	47 875	1.20
527	SKF AB - B	SEK	10 514	7 403	0.19
1 037	SMITHS GROUP PLC	GBP	18 184	16 860	0.42
25	SMURFIT KAPPA GROUP PLC	EUR	953	802	0.02
53	SOLVAY SA	EUR	5 240	4 098	0.10
45	SONOVA HOLDING AG	CHF	12 047	13 668	0.34
190	SPIRAX-SARCO ENGINEERING PLC	GBP	25 130	21 803	0.55
844	SSE PLC	GBP	14 562	15 845	0.40
451	ST JAMES'S PLACE PLC	GBP	6 932	5 776	0.14
585	STMICROELECTRONICS NV	EUR	18 141	17 550	0.44
172	STRAUMANN HOLDING AG	CHF	21 388	19 702	0.49

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
592	SVENSKA CELLULOSA AB SCA - B	SEK	8 231	8 444	0.21
857	SVENSKA HANDELSBANKEN AB	SEK	7 191	6 993	0.18
27	SWISS LIFE HOLDING AG - REG	CHF	10 688	12 544	0.31
238	SWISS RE AG	CHF	17 952	17 591	0.44
165	SWISSCOM AG - REG	CHF	81 670	86 943	2.18
92	SYMRISE AG	EUR	9 748	9 554	0.24
14 116	TAYLOR WIMPEY PLC	GBP	22 684	19 129	0.48
2 351	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	22 673	16 737	0.42
705	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	1 683	1 932	0.05
28	TELEPERFORMANCE	EUR	7 640	8 212	0.21
2 911	TELE2 AB	SEK	33 547	31 656	0.79
11 283	TELIA CO AB	SEK	39 121	41 264	1.03
52	TEMENOS AG - REG	CHF	6 057	4 240	0.11
10 852	TERNA - RETE ELETTRICA NAZIONALE	EUR	70 526	81 260	2.03
107	TRYG A/S	DKK	2 153	2 293	0.06
1 201	UBS GROUP AG	CHF	13 981	18 467	0.46
81	UCB SA	EUR	6 694	6 532	0.16
592	UMICORE SA	EUR	29 314	19 725	0.49
1 180	UNILEVER PLC	GBP	55 925	51 008	1.28
568	UPM-KYMMENE OYJ	EUR	17 522	16 478	0.41
135	VALEO	EUR	2 989	2 487	0.06
377	VERBUND AG	EUR	28 852	35 193	0.88
2 450	VESTAS WIND SYSTEMS A/S	DKK	65 524	49 384	1.24
542	VIVENDI SE	EUR	4 254	5 255	0.13
183	VOLVO AB	SEK	3 122	2 812	0.07
370	VOLVO AB - B	SEK	6 368	5 470	0.14
689	VONOVIA SE	EUR	32 902	20 257	0.51
1 961	WARTSILA OYJ ABP	EUR	22 978	14 570	0.36
54	WENDEL SE	EUR	5 818	4 307	0.11
55	WOLTERS KLUWER NV	EUR	4 146	5 091	0.13
228	WORLDLINE SA	EUR	13 995	8 067	0.20
791	WPP PLC	GBP	7 565	7 577	0.19
133	ZALANDO SE	EUR	7 717	3 320	0.08
114	ZURICH INSURANCE GROUP AG	CHF	38 988	47 290	1.18
1 295	3I GROUP PLC	GBP	15 985	16 676	0.42
Total Shares			4 191 604	3 966 401	99.28
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			4 191 604	3 966 401	99.28
Total Investments			4 191 604	3 966 401	99.28

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	11.20	Switzerland	18.78
Electricity	8.64	United Kingdom	18.37
Food Producers	5.54	Germany	11.96
Non-life Insurance	5.22	France	11.87
Technology Hardware and Equipment	4.98	Sweden	8.84
Construction and Materials	4.66	Netherlands	6.31
Telecommunications Service Providers	4.34	Denmark	6.21
Chemicals	4.21	Spain	4.72
Personal Care, Drug and Grocery Stores	3.82	Finland	3.43
Personal Goods	3.73	Belgium	2.74
Industrial Engineering	3.72	Italy	2.25
Investment Banking and Brokerage Services	3.67	Austria	1.02
Software and Computer Services	3.60	Jersey	0.99
Beverages	3.50	Norway	0.97
General Industrials	3.15	Ireland	0.58
Industrial Support Services	3.04	Isle of Man	0.24
Household Goods and Home Construction	2.71		
Banks	2.30		99.28
Media	1.81		
Real Estate Investment Trusts	1.73		
Electronic and Electrical Equipment	1.68		
Life Insurance	1.62		
Retailers	1.43		
Alternative Energy	1.24		
Medical Equipment and Services	1.13		
Industrial Transportation	1.10		
Industrial Metals and Mining	0.99		
Travel and Leisure	0.78		
Telecommunications Equipment	0.77		
Real Estate Investment and Services	0.76		
Automobiles and Parts	0.70		
Gas, Water and Multi-utilities	0.65		
Aerospace and Defense	0.45		
Industrial Materials	0.41		
	99.28		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
557	A O SMITH CORP	USD	35 778	30 457	0.02
7 307	ABB LTD	CHF	218 877	194 317	0.10
7 307	ABBOTT LABORATORIES	USD	807 824	793 906	0.42
6 247	ABBVIE INC	USD	662 507	956 791	0.50
195	ABIOMED INC	USD	56 046	48 264	0.03
1 641	ABN AMRO BANK NV	EUR	19 224	18 382	0.01
8 421	ABRDN PLC	GBP	31 783	16 348	0.01
2 287	ACCENTURE PLC - A	USD	619 653	634 986	0.34
314	ACCIONA SA	EUR	60 376	57 612	0.03
443	ACCOR SA	EUR	16 768	11 963	0.01
2 216	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	64 906	53 586	0.03
2 830	ACTIVISION BLIZZARD INC	USD	250 663	220 344	0.12
601	ADECCO GROUP AG - REG	CHF	38 337	20 364	0.01
799	ADIDAS AG - REG	EUR	271 247	140 968	0.08
749	ADMIRAL GROUP PLC	GBP	30 262	20 413	0.01
1 645	ADOBE INC	USD	799 659	602 169	0.32
275	ADVANCE AUTO PARTS INC	USD	47 992	47 600	0.03
6 753	ADVANCED MICRO DEVICES INC	USD	544 119	516 402	0.28
831	ADVANTEST CORP	JPY	67 582	44 408	0.02
77	ADYEN NV	EUR	172 870	111 734	0.06
2 755	AEGON NV	EUR	11 997	11 890	0.01
325	AENA SME SA	EUR	54 291	41 197	0.02
2 803	AEON CO LTD	JPY	80 617	48 568	0.03
599	AERCAP HOLDINGS NV	USD	29 614	24 523	0.01
127	AEROPORTS DE PARIS	EUR	16 150	16 046	0.01
1 280	AES CORP	USD	31 368	26 893	0.01
2 471	AFLAC INC	USD	122 210	136 720	0.07
519	AGC INC	JPY	20 595	18 223	0.01
667	AGEAS SA/NV	EUR	38 580	29 273	0.02
1 306	AGILENT TECHNOLOGIES INC	USD	162 609	155 114	0.08
1 633	AGNICO EAGLE MINES LTD	CAD	98 063	74 591	0.04
44 168	AIA GROUP LTD	HKD	529 249	478 719	0.26
503	AIR CANADA	CAD	10 345	6 255	0.00
1 275	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	209 030	170 777	0.09
451	AIR PRODUCTS AND CHEMICALS INC	USD	127 350	108 456	0.06
1 140	AIRBNB INC	USD	176 096	101 551	0.05
2 553	AIRBUS SE	EUR	296 686	246 752	0.13
624	AISIN CORP	JPY	23 010	19 291	0.01
1 448	AJINOMOTO CO INC	JPY	31 880	35 173	0.02
605	AKAMAI TECHNOLOGIES INC	USD	64 272	55 255	0.03
96	AKER BP ASA	NOK	3 018	3 324	0.00
761	AKZO NOBEL NV	EUR	86 791	49 820	0.03
362	ALBEMARLE CORP	USD	64 485	75 651	0.04
401	ALCOA CORP	USD	24 749	18 278	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 149	ALCON INC	CHF	145 578	149 673	0.08
619	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	107 730	89 774	0.05
469	ALFA LAVAL AB	SEK	14 720	11 286	0.01
718	ALGONQUIN POWER & UTILITIES CORP	CAD	11 089	9 630	0.01
318	ALIGN TECHNOLOGY INC	USD	170 371	75 261	0.04
54	ALLEGHANY CORP	USD	34 379	44 987	0.02
376	ALLEGION PLC	USD	46 597	36 810	0.02
377	ALLIANT ENERGY CORP	USD	20 375	22 096	0.01
1 389	ALLIANZ SE - REG	EUR	342 059	264 462	0.14
1 147	ALLSTATE CORP	USD	133 692	145 359	0.08
1 396	ALLY FINANCIAL INC	USD	59 450	46 780	0.03
450	ALNYLAM PHARMACEUTICALS INC	USD	64 054	65 633	0.04
1 078	ALPHABET CLASS - A	USD	2 190 853	2 349 241	1.25
1 019	ALPHABET INC	USD	2 068 895	2 229 011	1.18
3 834	ALSTOM SA	EUR	196 283	86 538	0.05
213	ALTAGAS LTD	CAD	3 614	4 485	0.00
1 715	AMADEUS IT GROUP SA - A	EUR	120 511	95 313	0.05
41 280	AMAZON.COM INC	USD	6 470 044	4 384 348	2.33
1 897	AMC ENTERTAINMENT HOLDINGS INC	USD	64 384	25 704	0.01
42	AMERCO	USD	22 280	20 086	0.01
431	AMEREN CORP	USD	35 066	38 945	0.02
805	AMERICAN ELECTRIC POWER CO INC	USD	67 949	77 208	0.04
2 236	AMERICAN EXPRESS CO	USD	306 295	309 954	0.17
279	AMERICAN FINANCIAL GROUP INC/OH	USD	30 526	38 728	0.02
1 348	AMERICAN HOMES 4 RENT	USD	49 821	47 773	0.03
2 614	AMERICAN INTERNATIONAL GROUP INC	USD	116 839	133 654	0.07
1 992	AMERICAN TOWER CORP	USD	477 320	509 135	0.27
731	AMERICAN WATER WORKS CO INC	USD	109 358	108 751	0.06
437	AMERIPRISE FINANCIAL INC	USD	96 062	103 866	0.06
700	AMERISOURCEBERGEN CORP	USD	76 579	99 036	0.05
1 109	AMETEK INC	USD	137 906	121 868	0.07
1 993	AMGEN INC	USD	465 885	484 897	0.26
2 524	AMPHENOL CORP - A	USD	163 756	162 495	0.09
558	AMPLIFON SPA	EUR	23 476	17 063	0.01
182	AMPOL LTD	AUD	3 766	4 284	0.00
238	AMUNDI SA	EUR	19 616	12 988	0.01
412	ANA HOLDINGS INC	JPY	9 726	7 580	0.00
2 426	ANALOG DEVICES INC	USD	376 101	354 414	0.19
2 262	ANHEUSER-BUSCH INBEV SA/NV	EUR	156 407	121 457	0.06
5 574	ANNALY CAPITAL MANAGEMENT INC	USD	47 491	32 942	0.02
325	ANSYS INC	USD	109 970	77 769	0.04
1 187	ANTOFAGASTA PLC	GBP	25 136	16 651	0.01
701	AON PLC - A	USD	160 137	189 046	0.10
9	AP MOLLER - MAERSK A/S - A	DKK	20 264	20 686	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
16	AP MOLLER - MAERSK A/S - B	DKK	38 204	37 237	0.02
1 133	APA GROUP	AUD	8 426	8 780	0.00
1 277	APOLLO GLOBAL MANAGEMENT INC	USD	77 888	61 909	0.03
70 069	APPLE INC	USD	8 485 493	9 579 833	5.11
3 782	APPLIED MATERIALS INC	USD	429 903	344 086	0.18
407	APTIV PLC	USD	55 456	36 251	0.02
827	ARAMARK	USD	30 205	25 331	0.01
384	ARCELORMITTAL SA	EUR	10 450	8 635	0.00
1 536	ARCH CAPITAL GROUP LTD	USD	56 507	69 873	0.04
172	ARGENX SE	EUR	49 127	64 285	0.03
984	ARISTA NETWORKS INC	USD	73 938	92 240	0.05
2 162	ARISTOCRAT LEISURE LTD	AUD	57 062	51 112	0.03
178	ARKEMA SA	EUR	21 449	15 803	0.01
4 319	AROUNDTOWN SA	EUR	32 399	13 695	0.01
324	ARROW ELECTRONICS INC	USD	34 508	36 317	0.02
794	ARTHUR J GALLAGHER & CO	USD	104 588	129 454	0.07
1 339	ASAHI GROUP HOLDINGS LTD	JPY	58 239	43 810	0.02
930	ASAHI INTECC CO LTD	JPY	26 718	14 020	0.01
4 980	ASAHI KASEI CORP	JPY	53 602	37 976	0.02
14 548	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	32 159	29 792	0.02
1 941	ASHTREAD GROUP PLC	GBP	112 914	81 070	0.04
193	ASM INTERNATIONAL NV	EUR	60 274	48 143	0.03
1 733	ASML HOLDING NV	EUR	979 080	825 893	0.44
4 136	ASSA ABLOY AB	SEK	114 230	87 705	0.05
4 293	ASSICURAZIONI GENERALI SPA	EUR	81 380	68 332	0.04
1 420	ASSOCIATED BRITISH FOODS PLC	GBP	44 950	27 214	0.01
228	ASSURANT INC	USD	32 509	39 410	0.02
8 198	ASTELLAS PHARMA INC	JPY	128 280	127 627	0.07
6 782	ASTRAZENECA PLC	GBP	719 978	889 575	0.48
738	ASX LTD	AUD	41 670	41 466	0.02
2 802	ATLAS COPCO AB - A	SEK	-	2 185	0.00
6 512	ATLAS COPCO AB - B	SEK	79 828	54 359	0.03
1 628	ATLAS COPCO AB (ISIN SE0017486871)	SEK	-	1 269	0.00
11 208	ATLAS COPCO AB (ISIN SE0017486889)	SEK	159 758	104 529	0.06
100	ATMOS ENERGY CORP	USD	9 753	11 210	0.01
25 141	AT&T INC	USD	554 244	526 955	0.28
5 395	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	28 654	24 084	0.01
5 610	AURIZON HOLDINGS LTD	AUD	16 464	14 659	0.01
10 973	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	214 460	166 226	0.09
3 633	AUTO TRADER GROUP PLC	GBP	28 315	24 488	0.01
1 773	AUTODESK INC	USD	425 999	304 885	0.16
1 502	AUTOMATIC DATA PROCESSING INC	USD	277 726	315 480	0.17
94	AUTOZONE INC	USD	122 742	202 017	0.11
316	AVALARA INC	USD	46 637	22 310	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
608	AVALONBAY COMMUNITIES INC	USD	111 425	118 104	0.06
2 333	AVANTOR INC	USD	68 279	72 556	0.04
335	AVERY DENNISON CORP	USD	61 630	54 226	0.03
467	AVEVA GROUP	GBP	21 892	12 767	0.01
11 529	AVIVA PLC	GBP	58 504	56 190	0.03
7 507	AXA SA	EUR	192 257	169 992	0.09
1 400	AZBIL CORP	JPY	62 422	36 738	0.02
178	AZRIELI GROUP LTD	ILS	11 774	12 422	0.01
135	BACHEM HOLDING AG - B	CHF	19 325	9 356	0.01
13 935	BAE SYSTEMS PLC	GBP	97 733	140 505	0.08
623	BAKER HUGHES CO	USD	14 154	17 986	0.01
983	BALL CORP	USD	84 109	67 601	0.04
180	BALOISE HOLDING AG - REG	CHF	30 238	29 311	0.02
25 861	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	135 667	117 081	0.06
67 256	BANCO SANTANDER SA	EUR	230 308	189 001	0.10
830	BANDAI NAMCO HOLDINGS INC	JPY	64 293	58 522	0.03
4 386	BANK HAPOLIM BM	ILS	33 419	36 519	0.02
5 611	BANK LEUMI LE-ISRAEL BM	ILS	37 920	49 747	0.03
25 782	BANK OF AMERICA CORP	USD	918 423	802 594	0.43
2 503	BANK OF MONTREAL	CAD	219 298	240 186	0.13
3 159	BANK OF NEW YORK MELLON CORP	USD	145 192	131 762	0.07
4 713	BANK OF NOVA SCOTIA	CAD	278 935	278 339	0.15
65 466	BARCLAYS PLC	GBP	149 479	121 744	0.07
4 346	BARRATT DEVELOPMENTS PLC	GBP	42 568	24 143	0.01
14	BARRY CALLEBAUT AG - REG	CHF	31 738	31 147	0.02
1 160	BATH & BODY WORKS INC	USD	67 579	31 227	0.02
1 283	BAUSCH HEALTH COS INC	CAD	35 030	10 702	0.01
2 137	BAXTER INTERNATIONAL INC	USD	175 108	137 260	0.07
494	BAYERISCHE MOTOREN WERKE AG	EUR	48 612	37 939	0.02
87	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	6 845	6 149	0.00
277	BCE INC	CAD	12 752	13 587	0.01
312	BECHTLE AG	EUR	21 016	12 724	0.01
1 242	BECTON DICKINSON AND CO	USD	294 958	306 190	0.16
424	BEIERSDORF AG	EUR	47 575	43 210	0.02
479	BERKELEY GROUP HOLDINGS PLC	GBP	29 352	21 664	0.01
4 127	BERKSHIRE HATHAWAY INC - B	USD	1 035 196	1 126 753	0.59
992	BEST BUY CO INC	USD	108 817	64 668	0.03
553	BIOGEN INC	USD	145 666	112 779	0.06
695	BIOMARIN PHARMACEUTICAL INC	USD	56 009	57 595	0.03
181	BIOMERIEUX	EUR	22 917	17 636	0.01
95	BIO-RAD LABORATORIES INC	USD	54 638	47 025	0.03
172	BIO-TECHNE CORP	USD	70 492	59 622	0.03
576	BLACK KNIGHT INC	USD	45 041	37 665	0.02
2 015	BLACKBERRY LTD	CAD	18 193	10 841	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
522	BLACKROCK INC	USD	395 202	317 919	0.17
2 631	BLACKSTONE INC - A	USD	205 137	240 026	0.13
1 756	BLOCK INC - A	USD	349 392	107 924	0.06
1 326	BLUESCOPE STEEL LTD	AUD	19 208	14 498	0.01
4 363	BNP PARIBAS SA	EUR	256 947	206 923	0.11
14 101	BOC HONG KONG HOLDINGS LTD	HKD	47 573	55 707	0.03
1 098	BOLIDEN AB (ISIN SE0017768716)	SEK	40 810	34 861	0.02
1 098	BOLIDEN AB (ISIN SE0017768724)	SEK	-	1 659	0.00
1 157	BOLLORE SE	EUR	5 362	5 346	0.00
144	BOOKING HOLDINGS INC	USD	314 632	251 855	0.13
521	BOOZ ALLEN HAMILTON HOLDING CORP	USD	43 906	47 078	0.03
1 007	BORGWARNER INC	USD	45 825	33 604	0.02
652	BOSTON PROPERTIES INC	USD	68 644	58 015	0.03
6 176	BOSTON SCIENTIFIC CORP	USD	238 763	230 180	0.12
2 419	BOUYGUES SA	EUR	89 452	74 250	0.04
5 441	BRAMBLES LTD	AUD	43 573	40 071	0.02
682	BRENNTAG SE	EUR	57 648	44 277	0.02
1 681	BRIDGESTONE CORP	JPY	65 625	61 249	0.03
9 744	BRISTOL-MYERS SQUIBB CO	USD	617 511	750 288	0.40
3 836	BRITISH LAND CO PLC	GBP	26 119	20 830	0.01
1 693	BROADCOM INC	USD	749 343	822 476	0.44
451	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	68 502	64 290	0.03
1 460	BROOKFIELD ASSET MANAGEMENT INC	CAD	65 234	64 810	0.03
1 034	BROTHER INDUSTRIES LTD	JPY	21 856	18 152	0.01
921	BROWN & BROWN INC	USD	44 333	53 731	0.03
1 280	BROWN-FORMAN CORP - B	USD	96 895	89 805	0.05
26 116	BT GROUP PLC	GBP	53 995	59 091	0.03
5 000	BUDWEISER BREWING CO APAC LTD	HKD	16 189	14 974	0.01
1 491	BUNZL PLC	GBP	47 249	49 237	0.03
1 716	BURBERRY GROUP PLC	GBP	45 757	34 200	0.02
1 111	BUREAU VERITAS SA	EUR	31 460	28 399	0.02
290	BURLINGTON STORES INC	USD	81 291	39 507	0.02
20	CABLE ONE INC	USD	38 162	25 786	0.01
1 021	CADENCE DESIGN SYSTEMS INC	USD	130 763	153 181	0.08
1 327	CAE INC	CAD	36 324	32 632	0.02
754	CAESARS ENTERTAINMENT INC	USD	80 599	28 878	0.02
17 195	CAIXABANK SA	EUR	51 793	59 628	0.03
425	CAMDEN PROPERTY TRUST	USD	47 484	57 154	0.03
1 621	CAMECO CORP	CAD	26 711	34 005	0.02
776	CAMPBELL SOUP CO	USD	37 929	37 287	0.02
357	CANADIAN APARTMENT PROPERTIES REIT	CAD	15 133	12 404	0.01
3 492	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	172 027	169 223	0.09
929	CANADIAN NATIONAL RAILWAY CO	CAD	103 228	104 277	0.06
651	CANADIAN NATURAL RESOURCES LTD	CAD	20 631	34 909	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 241	CANADIAN PACIFIC RAILWAY LTD	CAD	90 192	86 500	0.05
86	CANADIAN TIRE CORP LTD - A	CAD	12 533	10 827	0.01
118	CANADIAN UTILITIES LTD	CAD	3 146	3 512	0.00
4 150	CANON INC	JPY	91 107	94 238	0.05
600	CAPCOM CO LTD	JPY	18 747	14 552	0.01
622	CAPGEMINI SE	EUR	102 447	106 287	0.06
1 358	CAPITAL ONE FINANCIAL CORP	USD	165 597	141 490	0.08
20 759	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	32 083	32 368	0.02
11 085	CAPITALAND INVESTMENT LTD/SINGAPORE	SGD	-	30 427	0.02
1 297	CARDINAL HEALTH INC	USD	73 252	67 794	0.04
174	CARL ZEISS MEDITEC AG	EUR	27 002	20 719	0.01
302	CARLSBERG AS - B	DKK	49 407	38 380	0.02
616	CARLYLE GROUP INC	USD	22 877	19 503	0.01
730	CARMAX INC	USD	82 888	66 050	0.04
2 751	CARREFOUR SA	EUR	50 282	48 562	0.03
3 990	CARRIER GLOBAL CORP	USD	162 276	142 283	0.08
340	CARVANA CO	USD	90 118	7 677	0.00
736	CATALENT INC	USD	75 289	78 965	0.04
829	CATERPILLAR INC	USD	177 113	148 192	0.08
409	CBOE GLOBAL MARKETS INC	USD	40 847	46 295	0.02
1 477	CBRE GROUP INC	USD	111 163	108 722	0.06
599	CCL INDUSTRIES INC	CAD	31 211	28 252	0.02
621	CDW CORP/DE	USD	93 802	97 845	0.05
1 868	CELLNEX TELECOM SAU	EUR	106 641	72 316	0.04
861	CENOVUS ENERGY INC	CAD	6 675	16 347	0.01
2 253	CENTENE CORP	USD	148 548	190 626	0.10
452	CENTERPOINT ENERGY INC	USD	10 533	13 370	0.01
1 667	CENTRAL JAPAN RAILWAY CO	JPY	245 142	192 094	0.10
494	CERIDIAN HCM HOLDING INC	USD	45 271	23 258	0.01
363	CF INDUSTRIES HOLDINGS INC	USD	16 316	31 120	0.02
849	CGI INC	CAD	68 883	67 490	0.04
571	CH ROBINSON WORLDWIDE INC	USD	53 959	57 882	0.03
218	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	72 460	46 645	0.02
5 575	CHARLES SCHWAB CORP	USD	346 353	352 229	0.19
429	CHARTER COMMUNICATIONS INC	USD	276 631	200 999	0.11
387	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	45 228	47 129	0.03
181	CHENIERE ENERGY INC	USD	13 025	24 078	0.01
1 455	CHEVRON CORP	USD	143 816	210 655	0.11
2 089	CHIBA BANK LTD	JPY	12 769	11 394	0.01
100	CHIPOTLE MEXICAN GRILL INC	USD	137 495	130 726	0.07
4	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	36 099	40 569	0.02
8 800	CHOW TAI FOOK JEWELLERY GROUP LTD	HKD	15 773	16 553	0.01
452	CHR HANSEN HOLDING A/S	DKK	41 956	32 826	0.02
1 452	CHUBB LTD	USD	231 115	285 434	0.15

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 905	CHUGAI PHARMACEUTICAL CO LTD	JPY	122 141	74 199	0.04
1 017	CHURCH & DWIGHT CO INC	USD	87 292	94 235	0.05
2 100	CIE DE SAINT-GOBAIN	EUR	118 615	89 893	0.05
2 230	CIE FINANCIERE RICHEMONT SA - REG	CHF	226 944	236 769	0.13
2 648	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	94 745	71 908	0.04
1 173	CIGNA CORP	USD	266 513	309 109	0.17
594	CINCINNATI FINANCIAL CORP	USD	59 747	70 674	0.04
344	CINTAS CORP	USD	117 945	128 494	0.07
18 660	CISCO SYSTEMS INC	USD	914 643	795 662	0.43
6 828	CITIGROUP INC	USD	460 680	314 020	0.17
1 653	CITIZENS FINANCIAL GROUP INC	USD	68 626	58 996	0.03
1 272	CITRIX SYSTEMS INC	USD	158 177	123 600	0.07
1 771	CITY DEVELOPMENTS LTD	SGD	10 003	10 371	0.01
8 398	CK ASSET HOLDINGS LTD	HKD	49 046	59 397	0.03
3 145	CK HUTCHISON HOLDINGS LTD	HKD	23 857	21 262	0.01
9	CK INFRASTRUCTURE HOLDINGS LTD	HKD	47	55	0.00
875	CLARIANT AG - REG	CHF	17 728	16 616	0.01
497	CLOROX CO	USD	94 610	70 067	0.04
864	CLOUDFLARE INC	USD	81 085	37 800	0.02
1 371	CME GROUP INC	USD	271 526	280 644	0.15
549	CMS ENERGY CORP	USD	32 860	37 058	0.02
4 241	CNH INDUSTRIAL NV	EUR	53 758	48 860	0.03
16 487	COCA-COLA CO	USD	878 553	1 037 196	0.54
822	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	43 290	42 423	0.02
808	COCA-COLA HBC AG	GBP	25 990	17 880	0.01
280	COCHLEAR LTD	AUD	45 249	38 257	0.02
749	COGNEX CORP	USD	58 393	31 847	0.02
2 039	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	154 465	137 612	0.07
3 349	COLGATE-PALMOLIVE CO	USD	273 475	268 389	0.14
515	COLOPLAST A/S	DKK	79 013	58 527	0.03
15 992	COMCAST CORP	USD	843 691	627 526	0.34
3 883	COMMERZBANK AG	EUR	26 060	27 142	0.01
5 918	COMMONWEALTH BANK OF AUSTRALIA	AUD	389 921	367 796	0.20
6 481	COMPASS GROUP PLC	GBP	130 876	132 237	0.07
2 059	COMPUTERSHARE LTD	AUD	23 303	34 886	0.02
1 894	CONAGRA BRANDS INC	USD	70 200	64 851	0.03
4 272	CONCORDIA FINANCIAL GROUP LTD	JPY	16 068	14 779	0.01
1 008	CONOCOPHILLIPS	USD	50 965	90 528	0.05
476	CONSOLIDATED EDISON INC	USD	35 508	45 268	0.02
666	CONSTELLATION BRANDS INC - A	USD	149 482	155 218	0.08
74	CONSTELLATION SOFTWARE INC/CANADA	CAD	100 414	109 622	0.06
453	CONTINENTAL AG	EUR	56 772	31 494	0.02
208	COOPER COS INC	USD	76 855	65 129	0.03
797	COPART INC	USD	92 975	86 602	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 190	CORNING INC	USD	129 543	100 517	0.05
1 479	COSTAR GROUP INC	USD	123 306	89 346	0.05
665	COSTCO WHOLESALE CORP	USD	241 792	318 721	0.17
588	COTERRA ENERGY INC	USD	11 807	15 165	0.01
269	COUPA SOFTWARE INC	USD	73 538	15 360	0.01
559	COVESTRO AG	EUR	36 644	19 274	0.01
230	COVIVIO	EUR	20 384	12 732	0.01
4 797	CREDIT AGRICOLE SA	EUR	65 154	43 786	0.02
10 253	CREDIT SUISSE GROUP AG - REG	CHF	115 322	58 045	0.03
2 046	CRH PLC	EUR	94 948	70 587	0.04
570	CRODA INTERNATIONAL PLC	GBP	51 024	44 804	0.02
728	CROWDSTRIKE HOLDINGS INC - A	USD	145 662	122 712	0.07
1 883	CROWN CASTLE INTERNATIONAL CORP	USD	323 826	317 060	0.17
393	CROWN HOLDINGS INC	USD	38 153	36 223	0.02
1 380	CROWN RESORTS LTD	AUD	11 497	12 422	0.01
1 716	CSL LTD	AUD	364 955	317 487	0.17
6 524	CSX CORP	USD	204 944	189 587	0.10
609	CUMMINS INC	USD	149 320	117 860	0.06
4 660	CVS HEALTH CORP	USD	354 150	431 796	0.23
1 464	CYBERAGENT INC	JPY	25 293	14 559	0.01
146	CYBERARK SOFTWARE LTD	USD	19 324	18 682	0.01
936	DAI NIPPON PRINTING CO LTD	JPY	19 199	20 159	0.01
416	DAIFUKU CO LTD	JPY	41 256	23 762	0.01
3 876	DAI-ICHI LIFE HOLDINGS INC	JPY	67 935	71 611	0.04
7 667	DAIICHI SANKYO CO LTD	JPY	213 006	193 968	0.10
1 037	DAIKIN INDUSTRIES LTD	JPY	209 651	166 021	0.09
311	DAITO TRUST CONSTRUCTION CO LTD	JPY	32 383	26 807	0.01
2 489	DAIWA HOUSE INDUSTRY CO LTD	JPY	73 405	57 931	0.03
9	DAIWA HOUSE REIT INVESTMENT CORP	JPY	23 733	20 371	0.01
5 547	DAIWA SECURITIES GROUP INC	JPY	28 470	24 743	0.01
2 981	DANAHER CORP	USD	691 602	755 743	0.40
1 915	DANONE SA	EUR	130 807	106 628	0.06
2 672	DANSKE BANK A/S	DKK	46 812	37 676	0.02
461	DARDEN RESTAURANTS INC	USD	58 940	52 148	0.03
108	DASSAULT AVIATION SA	EUR	12 260	16 812	0.01
6 295	DASSAULT SYSTEMES SE	EUR	272 192	231 096	0.12
706	DATADOG INC	USD	74 434	67 239	0.04
2 161	DAVIDE CAMPARI-MILANO NV	EUR	25 092	22 671	0.01
257	DAVITA INC	USD	28 428	20 550	0.01
6 989	DBS GROUP HOLDINGS LTD	SGD	143 528	149 051	0.08
70	DCC PLC	GBP	5 641	4 334	0.00
1 223	DEERE & CO	USD	401 615	366 252	0.20
708	DELIVERY HERO SE	EUR	94 485	26 476	0.01
2 923	DELL TECHNOLOGIES INC	USD	130 452	135 072	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
196	DELTA AIR LINES INC	USD	8 806	5 678	0.00
460	DEMANT A/S	DKK	20 200	17 221	0.01
623	DENSO CORP	JPY	38 901	33 054	0.02
932	DENTSPLY SIRONA INC	USD	56 000	33 300	0.02
834	DENTSU GROUP INC	JPY	27 844	25 016	0.01
7 898	DEUTSCHE BANK AG - REG	EUR	97 081	68 681	0.04
725	DEUTSCHE BOERSE AG	EUR	119 273	120 969	0.06
1 741	DEUTSCHE LUFTHANSA AG - REG	EUR	14 711	10 127	0.01
4 248	DEUTSCHE POST AG - REG	EUR	241 335	158 724	0.08
10 278	DEUTSCHE TELEKOM AG - REG	EUR	197 015	203 577	0.11
484	DEVON ENERGY CORP	USD	13 352	26 673	0.01
1 656	DEXCOM INC	USD	146 429	123 422	0.07
4 516	DEXUS	AUD	33 596	27 576	0.01
9 625	DIAGEO PLC	GBP	410 320	412 703	0.22
131	DIAMONDBACK ENERGY INC	USD	13 982	15 871	0.01
111	DIASORIN SPA	EUR	20 301	14 529	0.01
1 276	DIGITAL REALTY TRUST INC	USD	184 181	165 663	0.09
104	DISCO CORP	JPY	32 876	24 650	0.01
1 160	DISCOVER FINANCIAL SERVICES	USD	111 288	109 713	0.06
925	DISH NETWORK CORP - A	USD	32 867	16 585	0.01
3 605	DNB BANK ASA	NOK	72 806	64 421	0.03
713	DOCUSIGN INC	USD	153 529	40 912	0.02
1 013	DOLLAR GENERAL CORP	USD	205 625	248 631	0.13
978	DOLLAR TREE INC	USD	103 776	152 421	0.08
1 262	DOLLARAMA INC	CAD	52 709	72 516	0.04
1 734	DOMINION ENERGY INC	USD	127 265	138 391	0.07
215	DOMINO'S PIZZA ENTERPRISES LTD	AUD	18 062	10 053	0.01
95	DOMINO'S PIZZA INC	USD	37 122	37 022	0.02
571	DOVER CORP	USD	77 053	69 274	0.04
1 433	DR HORTON INC	USD	119 632	94 850	0.05
1 154	DROPBOX INC	USD	28 859	24 222	0.01
888	DSV A/S	DKK	188 547	123 737	0.07
366	DTE ENERGY CO	USD	40 348	46 391	0.02
1 579	DUKE ENERGY CORP	USD	152 837	169 285	0.09
1 621	DUKE REALTY CORP	USD	68 600	89 074	0.05
676	DYNATRACE INC	USD	32 278	26 661	0.01
3 536	EAST JAPAN RAILWAY CO	JPY	246 244	180 580	0.10
1 830	EATON CORP PLC	USD	242 528	230 562	0.12
2 851	EBAY INC	USD	161 889	118 801	0.06
1 070	ECOLAB INC	USD	194 956	164 523	0.09
937	EDENRED	EUR	50 265	44 052	0.02
4 648	EDISON INTERNATIONAL	USD	274 047	293 940	0.16
32 630	EDP - ENERGIAS DE PORTUGAL SA	EUR	185 481	151 871	0.08
3 903	EDP RENOVAVEIS SA	EUR	99 375	91 890	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 710	EDWARDS LIFESCIENCES CORP	USD	235 747	257 694	0.14
360	EIFFAGE SA	EUR	36 804	32 322	0.02
1 040	EISAI CO LTD	JPY	72 138	43 826	0.02
1 862	ELANCO ANIMAL HEALTH INC	USD	59 260	36 551	0.02
1 901	ELECTRICITE DE FRANCE SA	EUR	24 423	15 514	0.01
934	ELECTROLUX AB	SEK	24 448	12 547	0.01
1 040	ELECTRONIC ARTS INC	USD	141 861	126 516	0.07
880	ELEVANCE HEALTH INC	USD	306 080	424 670	0.23
3 507	ELI LILLY & CO	USD	636 391	1 137 074	0.60
418	ELIA GROUP SA/NV	EUR	46 412	59 082	0.03
418	ELIA GROUP SA/NV - 44735 - RIGHTS - 23/06/2022	EUR	-	194	0.00
544	ELISA OYJ	EUR	31 774	30 495	0.02
1 750	EMBRACER GROUP AB	SEK	25 301	13 319	0.01
414	EMERA INC	CAD	18 361	19 353	0.01
803	EMERSON ELECTRIC CO	USD	70 136	63 871	0.03
721	EMPIRE CO LTD	CAD	22 004	22 162	0.01
20	EMS-CHEMIE HOLDING AG	CHF	18 023	14 842	0.01
190	ENAGAS SA	EUR	4 340	4 185	0.00
1 524	ENBRIDGE INC	CAD	54 518	64 224	0.03
471	ENDESA SA	EUR	12 496	8 863	0.00
33 447	ENEL SPA	EUR	295 658	182 529	0.10
2 701	ENEOS HOLDINGS INC	JPY	11 058	10 213	0.01
1 730	ENGIE SA (ISIN FR0010208488)	EUR	25 344	19 833	0.01
1 948	ENI SPA	EUR	22 591	23 070	0.01
1 732	ENPHASE ENERGY INC	USD	264 467	338 156	0.18
2 151	ENTAIN PLC	GBP	41 022	32 525	0.02
561	ENTEGRIS INC	USD	81 951	51 685	0.03
389	ENTERGY CORP	USD	39 409	43 817	0.02
439	EOG RESOURCES INC	USD	30 145	48 483	0.03
3 241	E.ON SE	EUR	37 106	27 134	0.01
218	EPAM SYSTEMS INC	USD	86 454	64 262	0.03
1 140	EQT AB	SEK	42 075	23 295	0.01
442	EQUIFAX INC	USD	88 288	80 789	0.04
891	EQUINIX INC	USD	629 979	585 405	0.31
735	EQUINOR ASA	NOK	14 337	25 484	0.01
1 438	EQUITABLE HOLDINGS INC	USD	46 173	37 489	0.02
739	EQUITY LIFESTYLE PROPERTIES INC	USD	48 146	52 077	0.03
1 547	EQUITY RESIDENTIAL	USD	106 241	111 724	0.06
99	ERIE INDEMNITY CO - A	USD	21 708	19 027	0.01
1 334	ERSTE GROUP BANK AG	EUR	48 098	33 750	0.02
223	ESSENTIAL UTILITIES INC	USD	10 151	10 225	0.01
284	ESSEX PROPERTY TRUST INC	USD	76 005	74 269	0.04
1 235	ESSILORLUXOTTICA SA	EUR	199 207	184 503	0.10
2 413	ESSITY AB	SEK	78 497	62 895	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
994	ESTEE LAUDER COS INC - A	USD	277 998	253 142	0.14
558	ETSY INC	USD	100 870	40 851	0.02
146	EURAZEO SE	EUR	11 062	9 021	0.00
586	EUROFINS SCIENTIFIC SE	EUR	54 458	45 997	0.02
330	EURONEXT NV	EUR	32 260	26 875	0.01
155	EVEREST RE GROUP LTD	USD	37 959	43 443	0.02
355	EVERGY INC	USD	20 663	23 164	0.01
486	EVERSOURCE ENERGY	USD	40 622	41 052	0.02
620	EVOLUTION AB	SEK	87 198	56 274	0.03
7 162	EVOLUTION MINING LTD	AUD	25 172	11 721	0.01
616	EVONIK INDUSTRIES AG	EUR	21 041	13 112	0.01
638	EXACT SCIENCES CORP	USD	75 925	25 131	0.01
2 858	EXELON CORP	USD	88 099	129 525	0.07
415	EXOR NV	EUR	33 303	25 806	0.01
538	EXPEDIA GROUP INC	USD	82 191	51 019	0.03
736	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	78 668	71 731	0.04
3 523	EXPERIAN PLC	GBP	129 732	102 946	0.06
575	EXTRA SPACE STORAGE INC	USD	76 134	97 819	0.05
142	FACTSET RESEARCH SYSTEMS INC	USD	46 990	54 609	0.03
105	FAIR ISAAC CORP	USD	51 008	42 095	0.02
101	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	40 715	53 408	0.03
830	FANUC CORP	JPY	199 538	129 765	0.07
209	FAST RETAILING CO LTD	JPY	167 722	109 350	0.06
2 885	FASTENAL CO	USD	146 088	144 019	0.08
2 730	FASTIGHETS AB BALDER - B	SEK	25 356	13 057	0.01
1 045	FEDEX CORP	USD	297 286	236 912	0.13
991	FERGUSON PLC	GBP	121 972	110 585	0.06
173	FERRARI NV	EUR	36 221	31 687	0.02
2 105	FERROVIAL SA	EUR	56 963	53 234	0.03
2 105	FERROVIAL SA - 44705 - RIGHTS - 24/05/2022	EUR	-	596	0.00
1 048	FIDELITY NATIONAL FINANCIAL INC - A	USD	42 940	38 734	0.02
2 331	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	329 374	213 683	0.11
2 674	FIFTH THIRD BANCORP	USD	91 655	89 846	0.05
2 361	FINECOBANK BANCA FINECO SPA	EUR	37 901	28 188	0.02
14	FIRST CITIZENS BANCSHARES INC/NC	USD	9 805	9 153	0.00
1 648	FIRST QUANTUM MINERALS LTD	CAD	32 139	31 199	0.02
683	FIRST REPUBLIC BANK/CA	USD	110 900	98 489	0.05
1 279	FIRSTENERGY CORP	USD	44 789	49 101	0.03
170	FIRSTSERVICE CORP	CAD	25 194	20 578	0.01
2 245	FISERV INC	USD	255 911	199 738	0.11
2 466	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	55 785	30 634	0.02
296	FLEETCOR TECHNOLOGIES INC	USD	79 203	62 193	0.03
7	FLUTTER ENTERTAINMENT PLC	GBP	668	701	0.00
606	FLUTTER ENTERTAINMENT PLC	EUR	117 740	61 124	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
529	FMC CORP	USD	59 915	56 608	0.03
5 640	FORD MOTOR CO	USD	67 111	62 773	0.03
6 961	FORTESCUE METALS GROUP LTD	AUD	113 368	83 910	0.04
2 655	FORTINET INC	USD	96 089	150 220	0.08
386	FORTIS INC/CANADA	CAD	16 577	18 209	0.01
1 448	FORTIVE CORP	USD	101 559	78 742	0.04
338	FORTUM OYJ	EUR	8 723	5 058	0.00
561	FORTUNE BRANDS HOME & SECURITY INC	USD	52 684	33 593	0.02
857	FRANCO-NEVADA CORP	CAD	116 088	112 493	0.06
1 155	FRANKLIN RESOURCES INC	USD	32 929	26 923	0.01
772	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	60 086	38 442	0.02
1 579	FRESENIUS SE & CO KGAA	EUR	73 633	47 707	0.03
1 349	FUJI ELECTRIC CO LTD	JPY	55 283	55 805	0.03
1 554	FUJIFILM HOLDINGS CORP	JPY	94 303	83 251	0.04
732	FUJITSU LTD	JPY	106 718	91 409	0.05
198	FUTU HOLDINGS LTD	USD	27 084	10 338	0.01
269	F5 NETWORKS INC	USD	49 012	41 168	0.02
8 337	GALAXY ENTERTAINMENT GROUP LTD	HKD	67 018	49 723	0.03
404	GALP ENERGIA SGPS SA	EUR	4 714	4 724	0.00
653	GARMIN LTD	USD	84 418	64 157	0.03
314	GARTNER INC	USD	56 897	75 935	0.04
651	GEA GROUP AG	EUR	25 679	22 385	0.01
184	GEBERIT AG - REG	CHF	116 593	88 177	0.05
202	GECINA SA	EUR	30 256	18 795	0.01
711	GENERAC HOLDINGS INC	USD	185 260	149 722	0.08
1 419	GENERAL ELECTRIC CO	USD	138 585	90 348	0.05
2 425	GENERAL MILLS INC	USD	147 591	182 966	0.10
1 844	GENERAL MOTORS CO	USD	96 444	58 565	0.03
249	GENMAB A/S	DKK	91 178	80 406	0.04
22 546	GENTING SINGAPORE LTD	SGD	14 537	11 664	0.01
631	GENUINE PARTS CO	USD	71 622	83 923	0.04
330	GEORGE WESTON LTD	CAD	28 600	38 469	0.02
995	GETINGE AB - B	SEK	41 545	22 954	0.01
2 114	GETLINK SE - REG	EUR	33 944	37 196	0.02
815	GILDAN ACTIVEWEAR INC	CAD	25 249	23 409	0.01
4 736	GILEAD SCIENCES INC	USD	302 855	292 732	0.16
38	GIVAUDAN SA - REG	CHF	157 250	133 244	0.07
776	GJENSIDIGE FORSIKRING ASA	NOK	17 362	15 670	0.01
1 110	GLOBAL PAYMENTS INC	USD	211 547	122 810	0.07
375	GLOBE LIFE INC	USD	36 240	36 551	0.02
19	GLP J-REIT	JPY	30 106	23 174	0.01
206	GMO PAYMENT GATEWAY INC	JPY	27 027	14 481	0.01
526	GN STORE NORD AS	DKK	41 887	18 390	0.01
635	GODADDY INC	USD	50 105	44 171	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 163	GOLDMAN SACHS GROUP INC	USD	356 859	345 434	0.18
7 184	GOODMAN GROUP	AUD	100 866	88 129	0.05
8 130	GPT GROUP	AUD	27 940	23 592	0.01
1 082	GREAT-WEST LIFECO INC	CAD	28 169	26 364	0.01
1 115	GRIFOLS SA	EUR	30 713	21 023	0.01
426	GROUPE BRUXELLES LAMBERT SA	EUR	44 236	35 486	0.02
21 927	GSK PLC	GBP	403 939	470 189	0.25
291	GUIDEWIRE SOFTWARE INC	USD	31 396	20 658	0.01
3 187	H & M HENNES & MAURITZ AB - B	SEK	72 393	37 992	0.02
837	HAKUHODO DY HOLDINGS INC	JPY	13 194	7 670	0.00
670	HALLIBURTON CO	USD	14 046	21 011	0.01
1 618	HALMA PLC	GBP	54 396	39 478	0.02
622	HAMAMATSU PHOTONICS KK	JPY	36 823	24 128	0.01
8 305	HANG LUNG PROPERTIES LTD	HKD	21 076	15 749	0.01
2 924	HANG SENG BANK LTD	HKD	55 027	51 609	0.03
990	HANKYU HANSHIN HOLDINGS INC	JPY	31 812	26 963	0.01
234	HANNOVER RUECK SE - REG	EUR	40 303	33 882	0.02
1 369	HARGREAVES LANSDOWN PLC	GBP	28 869	13 098	0.01
1 347	HARTFORD FINANCIAL SERVICES GROUP INC	USD	77 434	88 134	0.05
550	HASBRO INC	USD	51 857	45 034	0.02
852	HCA HEALTHCARE INC	USD	182 553	143 187	0.08
2 260	HEALTHPEAK PROPERTIES INC	USD	70 883	58 557	0.03
187	HEICO CORP (ISIN US4228061093)	USD	24 457	24 519	0.01
314	HEICO CORP (ISIN US4228062083)	USD	37 837	33 089	0.02
303	HEIDELBERGCEMENT AG	EUR	25 409	14 521	0.01
347	HEINEKEN HOLDING NV	EUR	32 757	25 194	0.01
778	HEINEKEN NV	EUR	85 571	70 762	0.04
727	HELLOFRESH SE	EUR	58 121	23 447	0.01
6 223	HENDERSON LAND DEVELOPMENT CO LTD	HKD	27 755	23 316	0.01
428	HENKEL AG & CO KGAA	EUR	41 587	26 131	0.01
734	HENKEL AG & CO KGAA - PFD	EUR	81 512	45 105	0.02
624	HENRY SCHEIN INC	USD	43 672	47 886	0.03
132	HERMES INTERNATIONAL	EUR	154 957	147 245	0.08
579	HERSHEY CO	USD	92 241	124 578	0.07
210	HESS CORP	USD	14 739	22 247	0.01
6 033	HEWLETT PACKARD ENTERPRISE CO	USD	86 240	79 998	0.04
8 378	HEXAGON AB	SEK	109 442	86 867	0.05
103	HIKARI TSUSHIN INC	JPY	20 699	10 546	0.01
751	HIKMA PHARMACEUTICALS PLC	GBP	24 891	14 753	0.01
990	HILTON WORLDWIDE HOLDINGS INC	USD	114 156	110 326	0.06
105	HIROSE ELECTRIC CO LTD	JPY	16 161	13 920	0.01
416	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	12 811	9 202	0.00
3 553	HITACHI LTD	JPY	164 733	168 372	0.09
623	HITACHI METALS LTD	JPY	10 404	9 415	0.01

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 585	HKT TRUST & HKT LTD	HKD	18 712	18 247	0.01
868	HOLCIM AG - REG	CHF	46 334	37 036	0.02
1 099	HOLOGIC INC	USD	74 998	76 161	0.04
3 722	HOME DEPOT INC	USD	1 091 461	1 020 833	0.54
2 488	HONDA MOTOR CO LTD	JPY	74 161	60 307	0.03
2 400	HONEYWELL INTERNATIONAL INC	USD	508 164	417 144	0.22
8 703	HONG KONG & CHINA GAS CO LTD	HKD	13 380	9 372	0.01
4 592	HONG KONG EXCHANGES & CLEARING LTD	HKD	256 935	225 885	0.12
4 979	HONGKONG LAND HOLDINGS LTD	USD	23 218	24 995	0.01
792	HORIZON THERAPEUTICS PLC	USD	65 594	63 170	0.03
834	HORMEL FOODS CORP	USD	40 167	39 498	0.02
416	HOSHIZAKI CORP	JPY	18 945	12 386	0.01
3 120	HOST HOTELS & RESORTS INC	USD	50 166	48 922	0.03
1 151	HOWMET AEROSPACE INC	USD	35 115	36 199	0.02
1 558	HOYA CORP	JPY	195 480	132 858	0.07
4 337	HP INC	USD	118 902	142 167	0.08
73 490	HSBC HOLDINGS PLC	GBP	419 678	478 046	0.26
164	HUBSPOT INC	USD	76 476	49 307	0.03
1 648	HULIC CO LTD	JPY	17 747	12 737	0.01
498	HUMANA INC	USD	204 839	233 099	0.12
5 709	HUNTINGTON BANCSHARES INC/OH	USD	82 952	68 679	0.04
166	HUNTINGTON INGALLS INDUSTRIES INC	USD	32 481	36 158	0.02
1 721	HUSQVARNA AB - B	SEK	23 258	12 636	0.01
3 432	HYDRO ONE LTD	CAD	80 989	92 084	0.05
416	IA FINANCIAL CORP INC	CAD	20 971	20 646	0.01
297	IAC/INTERACTIVECORP	USD	38 969	22 563	0.01
16 939	IBERDROLA SA	EUR	206 400	175 247	0.09
400	IBIDEN CO LTD	JPY	20 451	11 262	0.01
2 062	ICL GROUP LTD	ILS	12 095	18 659	0.01
316	IDEX CORP	USD	65 237	57 395	0.03
369	IDEXX LABORATORIES INC	USD	182 742	129 419	0.07
761	IDP EDUCATION LTD	AUD	18 943	12 465	0.01
327	IGM FINANCIAL INC	CAD	10 072	8 746	0.00
622	IIDA GROUP HOLDINGS CO LTD	JPY	14 786	9 564	0.01
1 323	ILLINOIS TOOL WORKS INC	USD	285 162	241 117	0.13
631	ILLUMINA INC	USD	238 531	116 331	0.06
251	IMCD NV	EUR	55 403	34 362	0.02
169	IMPERIAL OIL LTD	CAD	4 330	7 950	0.00
709	INCYTE CORP	USD	58 464	53 863	0.03
4 787	INDUSTRIA DE DISENO TEXTIL SA	EUR	164 441	108 049	0.06
522	INDUSTRIVARDEN AB - A	SEK	18 182	11 726	0.01
624	INDUSTRIVARDEN AB - C	SEK	21 387	13 853	0.01
1 204	INDUTRADE AB	SEK	27 122	21 918	0.01
5 312	INFINEON TECHNOLOGIES AG - REG	EUR	205 125	128 229	0.07

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 732	INFORMA PLC	GBP	42 007	36 813	0.02
1 251	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	14 319	12 665	0.01
15 142	ING GROEP NV	EUR	175 227	149 295	0.08
1 585	INGERSOLL RAND INC	USD	75 293	66 697	0.04
728	INPEX CORP	JPY	4 894	7 877	0.00
295	INSULET CORP	USD	75 421	64 292	0.03
9 561	INSURANCE AUSTRALIA GROUP LTD	AUD	34 984	28 665	0.02
683	INTACT FINANCIAL CORP	CAD	83 438	96 134	0.05
41 168	INTEL CORP	USD	2 304 609	1 540 094	0.81
2 150	INTERCONTINENTAL EXCHANGE INC	USD	237 907	202 186	0.11
659	INTERCONTINENTAL HOTELS GROUP PLC	GBP	43 169	34 816	0.02
7 996	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 001 584	1 128 954	0.59
1 025	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	139 180	122 098	0.07
1 072	INTERNATIONAL PAPER CO	USD	56 120	44 842	0.02
1 494	INTERPUBLIC GROUP OF COS INC	USD	42 154	41 130	0.02
610	INTERTEK GROUP PLC	GBP	46 328	31 160	0.02
64 057	INTESA SANPAOLO SPA	EUR	165 015	119 204	0.06
948	INTUIT INC	USD	379 076	365 397	0.20
1 540	INTUITIVE SURGICAL INC	USD	396 028	309 093	0.17
1 336	INVESCO LTD	USD	29 656	21 550	0.01
536	INVESTMENT AB LATOUR - B	SEK	14 867	10 581	0.01
1 932	INVESTOR AB	SEK	46 369	34 625	0.02
7 057	INVESTOR AB - B	SEK	140 413	115 819	0.06
2 441	INVITATION HOMES INC REITS	USD	78 484	86 851	0.05
150	IPG PHOTONICS CORP	USD	30 665	14 120	0.01
166	IPSEN SA	EUR	14 939	15 628	0.01
845	IQVIA HOLDINGS INC	USD	168 520	183 357	0.10
1 263	IRON MOUNTAIN INC	USD	46 007	61 495	0.03
4 489	ISRAEL DISCOUNT BANK A	ILS	18 840	23 277	0.01
727	ISUZU MOTORS LTD	JPY	8 274	8 032	0.00
200	ITO EN LTD	JPY	12 116	8 951	0.00
415	ITOCHU TECHNO-SOLUTIONS CORP	JPY	13 464	10 157	0.01
326	J M SMUCKER CO	USD	40 680	41 731	0.02
7 626	J SAINSBURY PLC	GBP	25 491	18 894	0.01
279	JACK HENRY & ASSOCIATES INC	USD	43 351	50 226	0.03
1 279	JAMES HARDIE INDUSTRIES PLC	AUD	38 529	27 941	0.01
412	JAPAN AIRLINES CO LTD	JPY	8 905	7 203	0.00
1 982	JAPAN EXCHANGE GROUP INC	JPY	47 134	28 565	0.02
29	JAPAN METROPOLITAN FUND INVEST	JPY	28 000	22 563	0.01
1 566	JAPAN POST BANK CO LTD	JPY	13 920	12 161	0.01
9 454	JAPAN POST HOLDINGS CO LTD	JPY	75 963	67 439	0.04
736	JAPAN POST INSURANCE CO LTD	JPY	14 460	11 761	0.01
5	JAPAN REAL ESTATE INVESTMENT CORP	JPY	28 969	22 966	0.01
263	JAZZ PHARMACEUTICALS PLC	USD	43 024	41 031	0.02

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
345	JB HUNT TRANSPORT SERVICES INC	USD	54 154	54 327	0.03
11 198	JD SPORTS FASHION PLC	GBP	26 821	15 694	0.01
306	JDE PEET'S NV	EUR	11 999	8 689	0.00
1 214	JERONIMO MARTINS SGPS SA	EUR	21 889	26 323	0.01
1 142	JFE HOLDINGS INC	JPY	13 122	12 021	0.01
11 535	JOHNSON & JOHNSON	USD	1 848 200	2 047 577	1.08
3 321	JOHNSON CONTROLS INTERNATIONAL PLC	USD	188 959	159 009	0.08
798	JOHNSON MATTHEY PLC	GBP	31 309	18 662	0.01
10 578	JPMORGAN CHASE & CO	USD	1 503 865	1 191 188	0.63
627	JSR CORP	JPY	18 003	16 246	0.01
856	JULIUS BAER GROUP LTD	CHF	50 868	39 376	0.02
1 468	JUNIPER NETWORKS INC	USD	36 122	41 838	0.02
786	JUST EAT TAKEAWAY.COM NV	EUR	67 613	12 380	0.01
1 970	KAJIMA CORP	JPY	26 863	22 578	0.01
521	KAKAKU.COM INC	JPY	14 879	8 583	0.00
1 971	KAO CORP	JPY	134 141	79 388	0.04
970	KBC GROUP NV	EUR	72 399	54 294	0.03
6 082	KDDI CORP	JPY	188 977	192 011	0.10
417	KEIO CORP	JPY	28 728	14 902	0.01
1 352	KEISEI ELECTRIC RAILWAY CO LTD	JPY	43 996	37 220	0.02
1 015	KELLOGG CO	USD	64 518	72 410	0.04
2 530	KEPPEL CORP LTD	SGD	10 070	11 798	0.01
310	KERING SA	EUR	234 494	158 836	0.08
633	KERRY GROUP PLC	EUR	84 853	60 446	0.03
1 192	KESKO OYJ - B	EUR	35 660	28 051	0.01
2 799	KEURIG DR PEPPER INC	USD	98 110	99 057	0.05
3 709	KEYCORP	USD	70 300	63 906	0.03
828	KEYENCE CORP	JPY	411 077	282 674	0.15
168	KEYERA CORP	CAD	3 631	3 829	0.00
777	KEYSIGHT TECHNOLOGIES INC	USD	104 226	107 109	0.06
622	KIKKOMAN CORP	JPY	38 893	32 965	0.02
1 316	KIMBERLY-CLARK CORP	USD	175 917	177 857	0.10
2 709	KIMCO REALTY CORP	USD	64 066	53 557	0.03
1 535	KINDER MORGAN	USD	25 142	25 727	0.01
8 189	KINGFISHER PLC	GBP	34 745	24 297	0.01
1 786	KINGSPAN GROUP PLC	EUR	149 302	107 176	0.06
938	KINNEVIK AB - B	SEK	41 381	15 085	0.01
3 797	KINROSS GOLD CORP	CAD	27 777	13 482	0.01
1 867	KINTETSU GROUP HOLDINGS CO LTD	JPY	73 699	58 062	0.03
767	KION GROUP AG	EUR	74 564	31 746	0.02
3 289	KIRIN HOLDINGS CO LTD	JPY	68 609	51 748	0.03
1 944	KKR & CO INC	USD	93 342	89 988	0.05
652	KLA CORP	USD	188 834	208 040	0.11
882	KLEPIERRE SA	EUR	20 970	16 930	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
661	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	32 165	30 598	0.02
795	KNORR-BREMSE AG	EUR	99 986	45 230	0.02
207	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	21 731	12 738	0.01
600	KOBE BUSSAN CO LTD	JPY	16 875	14 685	0.01
230	KOEI TECMO HOLDINGS CO LTD	JPY	10 987	7 415	0.00
1 117	KOITO MANUFACTURING CO LTD	JPY	73 440	35 396	0.02
4 540	KOMATSU LTD	JPY	124 684	100 521	0.05
314	KONAMI HOLDINGS CORP	JPY	19 116	17 358	0.01
1 405	KONE OYJ - B	EUR	113 269	66 627	0.04
4 524	KONINKLIJKE AHOLD DELHAIZE NV	EUR	128 339	117 578	0.06
691	KONINKLIJKE DSM NV	EUR	119 872	99 042	0.05
12 735	KONINKLIJKE KPN NV	EUR	40 781	45 280	0.02
3 926	KONINKLIJKE PHILIPS NV	EUR	215 097	84 367	0.05
194	KORNIT DIGITAL LTD	USD	30 053	6 150	0.00
105	KOSE CORP	JPY	16 524	9 537	0.01
2 016	KRAFT HEINZ CO	USD	78 111	76 890	0.04
1 068	KROGER CO	USD	37 446	50 548	0.03
4 456	KUBOTA CORP	JPY	92 828	66 485	0.04
235	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	65 417	55 474	0.03
414	KURITA WATER INDUSTRIES LTD	JPY	17 439	14 963	0.01
1 349	KYOCERA CORP	JPY	84 653	72 050	0.04
1 137	KYOWA KIRIN CO LTD	JPY	32 118	25 526	0.01
358	LA FRANCAISE DES JEUX SAEM	EUR	17 200	12 358	0.01
364	LABORATORY CORP OF AMERICA HOLDINGS	USD	85 250	85 307	0.05
586	LAM RESEARCH CORP	USD	322 462	249 724	0.13
3 087	LAND SECURITIES GROUP PLC	GBP	29 120	24 895	0.01
1 270	LAS VEGAS SANDS CORP	USD	72 228	42 659	0.02
300	LASERTEC	JPY	43 908	35 663	0.02
91	LEAR CORPORATION	USD	15 889	11 456	0.01
297	LEG IMMOBILIEN SE	EUR	42 420	24 567	0.01
23 154	LEGAL & GENERAL GROUP PLC	GBP	85 245	67 349	0.04
1 163	LEGRAND SA	EUR	109 478	85 669	0.05
514	LEIDOS HOLDINGS INC	USD	51 209	51 765	0.03
2 948	LENDLEASE CORP LTD	AUD	28 497	18 467	0.01
1 160	LENNAR CORP (ISIN US5260571048)	USD	104 686	81 861	0.04
137	LENNOX INTERNATIONAL INC	USD	42 307	28 303	0.02
545	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	86 093	63 024	0.03
608	LIBERTY GLOBAL PLC - A	USD	15 202	12 798	0.01
1 315	LIBERTY GLOBAL PLC - C	USD	32 377	29 048	0.02
865	LIFCO AB	SEK	23 382	13 865	0.01
396	LIGHTSPEED COMMERCE INC	CAD	27 321	8 811	0.00
692	LINCOLN NATIONAL CORP	USD	40 394	32 365	0.02
1 347	LINDE PLC	USD	369 017	387 303	0.21
8 927	LINK REIT	HKD	82 207	72 809	0.04

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
620	LIVE NATION ENTERTAINMENT INC	USD	50 159	51 200	0.03
1 142	LIXIL GROUP CORP	JPY	28 885	21 351	0.01
1 222	LKQ CORP	USD	51 915	59 988	0.03
274 990	LLOYDS BANKING GROUP PLC	GBP	156 399	141 306	0.08
733	LOBLAW COS LTD	CAD	40 839	65 968	0.04
272	LOEWS CORP	USD	13 585	16 119	0.01
729	LOGITECH INTERNATIONAL SA - REG	CHF	77 280	37 973	0.02
1 257	LONDON STOCK EXCHANGE GROUP PLC	GBP	132 577	116 513	0.06
294	LONZA GROUP AG - REG	CHF	178 354	156 307	0.08
1 070	L'OREAL SA	EUR	425 702	368 365	0.20
8 167	LOTTERY CORP LTD	AUD	22 833	25 384	0.01
2 383	LOWE'S COS INC	USD	417 881	416 239	0.22
186	LPL FINANCIAL HOLDINGS INC	USD	36 490	34 313	0.02
500	LULULEMON ATHLETICA INC	USD	165 772	136 305	0.07
3 454	LUMEN TECHNOLOGIES INC	USD	42 391	37 683	0.02
298	LUNDBERGFÖRETAGEN AB - B	SEK	16 426	12 095	0.01
2 614	LUNDIN MINING CORP	CAD	25 038	16 536	0.01
1 176	LVMH MOËT HENNESSY LOUIS VUITTON SE	EUR	800 089	715 171	0.38
1 139	LYFT INC - A	USD	46 255	15 126	0.01
323	LYONDELLBASELL INDUSTRIES NV - A	USD	32 964	28 250	0.02
1 350	MACQUARIE GROUP LTD	AUD	150 060	152 716	0.08
430	MAGNA INTERNATIONAL INC	CAD	35 953	23 561	0.01
933	MAKITA CORP	JPY	43 342	23 226	0.01
7 446	MANULIFE FINANCIAL CORP	CAD	143 919	128 841	0.07
9 307	MAPLETREE COMMERCIAL TRUST	SGD	14 404	12 238	0.01
13 099	MAPLETREE LOGISTICS TRUST	SGD	18 972	15 813	0.01
127	MARATHON PETROLEUM CORP	USD	6 559	10 441	0.01
53	MARKEL CORP	USD	58 495	68 542	0.04
145	MARKETAXESS HOLDINGS INC	USD	72 304	37 121	0.02
991	MARRIOTT INTERNATIONAL INC/MD - A	USD	135 181	134 786	0.07
1 691	MARSH & MCLENNAN COS INC	USD	210 128	262 528	0.14
171	MARTIN MARIETTA MATERIALS INC	USD	55 229	51 170	0.03
3 491	MARVELL TECHNOLOGY INC	USD	164 747	151 963	0.08
1 004	MASCO CORP	USD	57 602	50 802	0.03
221	MASIMO CORP	USD	51 748	28 878	0.02
3 111	MASTERCARD INC	USD	1 071 433	981 458	0.51
985	MATCH GROUP INC	USD	135 575	68 645	0.04
728	MAZDA MOTOR CORP	JPY	5 681	5 948	0.00
986	MCCORMICK & CO INC/MD	USD	87 735	82 085	0.04
2 564	MCDONALD'S CORP	USD	568 201	633 000	0.34
310	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	14 689	11 272	0.01
692	MCKESSON CORP	USD	127 368	225 737	0.12
10 681	MEDIBANK PVT LTD	AUD	23 801	23 870	0.01
2 526	MEDICAL PROPERTIES TRUST INC	USD	52 709	38 572	0.02

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 409	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	25 195	20 798	0.01
5 808	MEDTRONIC PLC	USD	687 910	521 268	0.28
312	MEIJI HOLDINGS CO LTD	JPY	20 299	15 295	0.01
16 061	MELROSE INDUSTRIES PLC	GBP	36 847	29 201	0.02
197	MERCADOLIBRE INC	USD	287 024	125 463	0.07
11 035	MERCK & CO INC	USD	813 283	1 006 061	0.53
545	MERCK KGAA	EUR	92 388	91 733	0.05
8 910	MERCURY NZ LTD	NZD	39 483	31 300	0.02
16 292	MERIDIAN ENERGY LTD	NZD	66 297	47 407	0.03
8 202	META PLATFORMS INC	USD	2 380 079	1 322 572	0.70
2 825	METLIFE INC	USD	156 946	177 382	0.09
1 058	METRO INC/CN	CAD	49 154	56 668	0.03
99	METTLER-TOLEDO INTERNATIONAL INC	USD	115 927	113 728	0.06
1 396	MGM RESORTS INTERNATIONAL	USD	49 732	40 414	0.02
2 188	MICROCHIP TECHNOLOGY INC	USD	158 884	127 079	0.07
3 350	MICRON TECHNOLOGY INC	USD	263 030	185 188	0.10
38 011	MICROSOFT CORP	USD	8 776 415	9 762 364	5.21
492	MID-AMERICA APARTMENT COMMUNITIES INC	USD	70 286	85 938	0.05
1 554	MINEBEA MITSUMI INC	JPY	37 699	26 423	0.01
698	MINERAL RESOURCES LTD	AUD	31 970	23 168	0.01
16 888	MIRVAC GROUP	AUD	33 385	22 935	0.01
1 243	MISUMI GROUP INC	JPY	39 021	26 167	0.01
3 736	mitsubishi chemical holdings corp	JPY	27 101	20 267	0.01
2 378	MITSUBISHI ELECTRIC CORP	JPY	33 930	25 398	0.01
5 084	MITSUBISHI ESTATE CO LTD	JPY	84 718	73 684	0.04
2 566	MITSUBISHI HC CAPITAL INC	JPY	13 974	11 824	0.01
416	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	12 462	14 530	0.01
39 902	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	203 110	214 232	0.11
2 386	MITSUI & CO LTD	JPY	48 675	52 592	0.03
520	MITSUI CHEMICALS INC	JPY	15 977	11 062	0.01
4 138	MITSUI FUDOSAN CO LTD	JPY	93 595	88 864	0.05
543	MIZRAHI TEFAHOT BANK LTD	ILS	14 084	17 908	0.01
9 392	MIZUHO FINANCIAL GROUP INC	JPY	131 809	106 671	0.06
1 300	MODERNA INC	USD	227 876	185 705	0.10
231	MOHAWK INDUSTRIES INC	USD	40 216	28 665	0.02
227	MOLINA HEALTHCARE INC	USD	51 844	63 471	0.03
570	MOLSON COORS BEVERAGE CO - B	USD	29 062	31 071	0.02
866	MONCLER SPA	EUR	53 297	37 056	0.02
5 556	MONDELEZ INTERNATIONAL INC	USD	331 127	344 972	0.18
1 408	MONDI PLC	GBP	35 448	24 881	0.01
219	MONGODB INC	USD	71 108	56 831	0.03
178	MONOLITHIC POWER SYSTEMS INC	USD	60 975	68 359	0.04
1 140	MONOTARO CO LTD	JPY	29 247	16 917	0.01
1 551	MONSTER BEVERAGE CORP	USD	139 451	143 778	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
646	MOODY'S CORP	USD	194 314	175 693	0.09
4 608	MORGAN STANLEY	USD	348 526	350 484	0.19
1 084	MOSAIC CO	USD	32 676	51 197	0.03
741	MOTOROLA SOLUTIONS INC	USD	137 122	155 314	0.08
1 793	MOWI ASA	NOK	42 237	40 670	0.02
1 677	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	50 303	51 327	0.03
536	M&T BANK CORP	USD	77 852	85 433	0.05
18 177	MTR CORP LTD	HKD	102 178	94 974	0.05
230	MTU AERO ENGINES AG	EUR	56 213	41 767	0.02
543	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	158 764	127 274	0.07
2 386	MURATA MANUFACTURING CO LTD	JPY	189 340	129 895	0.07
1 670	M3 INC	JPY	122 118	47 916	0.03
449	NASDAQ INC	USD	65 876	68 490	0.04
10 811	NATIONAL AUSTRALIA BANK LTD	AUD	202 805	203 619	0.11
1 307	NATIONAL BANK OF CANADA	CAD	85 320	85 588	0.05
4 189	NATIONAL GRID PLC	GBP	51 833	53 521	0.03
167	NATURGY ENERGY GROUP SA	EUR	4 060	4 796	0.00
22 340	NATWEST GROUP PLC	GBP	56 894	59 229	0.03
940	NEC CORP	JPY	49 342	36 464	0.02
219	NEMETSCHEK SE	EUR	15 944	13 224	0.01
446	NESTE OYJ	EUR	27 603	19 695	0.01
8 473	NESTLE SA	CHF	987 366	986 259	0.52
961	NETAPP INC	USD	66 388	62 696	0.03
1 708	NETFLIX INC	USD	883 383	298 678	0.16
353	NEUROCRINE BIOSCIENCES INC	USD	33 751	34 410	0.02
6 233	NEW WORLD DEVELOPMENT CO LTD	HKD	31 867	22 360	0.01
2 430	NEWCREST MINING LTD	AUD	49 721	34 906	0.02
1 557	NEWELL BRANDS INC	USD	38 369	29 645	0.02
3 188	NEWMONT CORP	USD	205 873	190 228	0.10
1 476	NEWS CORP	USD	32 842	22 996	0.01
1 878	NEXON CO LTD	JPY	53 710	38 402	0.02
584	NEXT PLC	GBP	60 596	41 563	0.02
4 769	NEXTERA ENERGY INC	USD	350 199	369 407	0.20
1 038	NGK INSULATORS LTD	JPY	18 132	13 967	0.01
15 706	NIBE INDUSTRIER AB - B	SEK	142 348	117 710	0.06
241	NICE LTD	ILS	57 057	46 141	0.02
2 168	NIDEC CORP	JPY	238 303	133 730	0.07
1 200	NIHON M&A CENTER HOLDINGS INC	JPY	33 916	12 746	0.01
5 347	NIKE INC - B	USD	712 905	546 463	0.29
417	NINTENDO CO LTD	JPY	253 745	180 115	0.10
6	NIPPON BUILDING FUND INC	JPY	36 046	29 855	0.02
104	NIPPON EXPRESS HOLDINGS INC	JPY	7 791	5 642	0.00
2 805	NIPPON PAINT HOLDINGS CO LTD	JPY	48 772	20 874	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9	NIPPON PROLOGIS REIT INC	JPY	27 853	22 127	0.01
207	NIPPON SHINYAKU CO LTD	JPY	14 486	12 570	0.01
2 067	NIPPON STEEL CORP	JPY	32 817	28 893	0.02
4 804	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	124 817	137 767	0.07
415	NIPPON YUSEN KK	JPY	14 210	28 317	0.02
299	NISOURCE INC	USD	7 202	8 818	0.00
518	NISSAN CHEMICAL CORP	JPY	28 355	23 831	0.01
3 216	NISSAN MOTOR CO LTD	JPY	16 744	12 504	0.01
621	NISSHIN SEIFUN GROUP INC	JPY	10 025	7 259	0.00
509	NISSIN FOODS HOLDINGS CO LTD	JPY	36 961	35 106	0.02
312	NITORI HOLDINGS CO LTD	JPY	60 070	29 614	0.02
623	NITTO DENKO CORP	JPY	51 257	40 263	0.02
633	NN GROUP NV	EUR	29 267	28 681	0.02
23 621	NOKIA OYJ	EUR	102 552	109 632	0.06
11 836	NOMURA HOLDINGS INC	JPY	62 372	43 204	0.02
519	NOMURA REAL ESTATE HOLDINGS INC	JPY	12 330	12 702	0.01
18	NOMURA REAL ESTATE MASTER FUND INC	JPY	26 567	22 445	0.01
1 255	NOMURA RESEARCH INSTITUTE LTD	JPY	40 049	33 348	0.02
12 566	NORDEA BANK ABP	SEK	119 967	110 364	0.06
209	NORDSON CORP	USD	43 233	42 310	0.02
953	NORFOLK SOUTHERN CORP	USD	240 635	216 607	0.12
3 773	NORSK HYDRO ASA	NOK	21 458	21 065	0.01
3 261	NORTHERN STAR RESOURCES LTD	AUD	28 866	15 338	0.01
762	NORTHERN TRUST CORP	USD	79 362	73 518	0.04
3 039	NORTHLAND POWER INC	CAD	104 180	90 280	0.05
2 146	NORTONLIFELOCK INC	USD	48 970	47 126	0.03
9 585	NOVARTIS AG - REG	CHF	846 218	809 440	0.43
7 384	NOVO NORDISK A/S	DKK	538 773	817 152	0.44
393	NOVOCURE LTD	USD	64 785	27 314	0.01
2 387	NOVOZYMES A/S - B	DKK	153 447	142 951	0.08
437	NRG ENERGY INC	USD	15 124	16 680	0.01
2 402	NTT DATA CORP	JPY	36 551	33 169	0.02
775	NUCOR CORP	USD	61 160	80 918	0.04
1 650	NUTRIEN LTD	CAD	91 653	131 125	0.07
25 527	NVIDIA CORP	USD	4 227 311	3 869 637	2.06
14	NVR INC	USD	61 843	56 058	0.03
1 064	NXP SEMICONDUCTORS NV	USD	198 091	157 504	0.08
2 901	OBAYASHI CORP	JPY	25 703	21 033	0.01
310	OBIC CO LTD	JPY	58 335	43 789	0.02
2 122	OCADO GROUP PLC	GBP	59 329	20 133	0.01
703	OCCIDENTAL PETROLEUM CORP	USD	16 627	41 393	0.02
3 022	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	83 741	40 596	0.02
2 389	OJI HOLDINGS CORP	JPY	14 370	10 340	0.01
476	OKTA INC	USD	110 025	43 030	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
406	OLD DOMINION FREIGHT LINE INC	USD	94 865	104 050	0.06
4 781	OLYMPUS CORP	JPY	100 647	95 951	0.05
815	OMNICOM GROUP INC	USD	57 750	51 842	0.03
1 930	OMRON CORP	JPY	153 898	97 896	0.05
112	OMV AG	EUR	5 527	5 241	0.00
1 216	ON SEMICONDUCTOR CORP	USD	44 431	61 177	0.03
335	ONEOK INC	USD	15 839	18 593	0.01
288	ONEX CORP	CAD	17 937	14 312	0.01
1 660	ONO PHARMACEUTICAL CO LTD	JPY	43 902	42 546	0.02
400	OPEN HOUSE CO LTD	JPY	22 669	15 899	0.01
1 050	OPEN TEXT CORP	CAD	48 321	39 634	0.02
13 486	ORACLE CORP	USD	931 841	942 267	0.49
106	ORACLE CORP JAPAN	JPY	12 312	6 133	0.00
7 468	ORANGE SA	EUR	91 558	87 599	0.05
301	O'REILLY AUTOMOTIVE INC	USD	147 072	190 160	0.10
1 207	ORICA LTD	AUD	13 106	13 089	0.01
731	ORIENTAL LAND	JPY	114 524	101 804	0.05
3 967	ORIGIN ENERGY LTD	AUD	13 544	15 631	0.01
464	ORION OYJ - B	EUR	20 011	20 665	0.01
10 410	ORIX CORP	JPY	176 022	174 400	0.09
3 028	ORKLA ASA	NOK	30 364	24 127	0.01
2 295	ORSTED AS	DKK	375 289	239 361	0.13
312	OSAKA GAS CO LTD	JPY	6 064	5 962	0.00
1 981	OTIS WORLDWIDE CORP	USD	137 432	139 997	0.07
417	OTSUKA CORP	JPY	20 557	12 355	0.01
1 661	OTSUKA HOLDINGS CO LTD	JPY	69 678	58 906	0.03
13 124	OVERSEA-CHINESE BANKING CORP LTD	SGD	109 650	107 410	0.06
414	OWENS CORNING	USD	37 006	30 764	0.02
1 563	PACCAR INC	USD	138 746	128 697	0.07
272	PACKAGING CORP OF AMERICA	USD	37 438	37 400	0.02
369	PALO ALTO NETWORKS INC	USD	126 392	182 264	0.10
824	PAN AMERICAN SILVER CORP	CAD	26 464	16 155	0.01
1 769	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	38 771	28 191	0.02
9 743	PANASONIC HOLDINGS CORP	JPY	113 992	78 637	0.04
422	PANDORA A/S	DKK	47 735	26 489	0.01
2 303	PARAMOUNT GLOBAL - B	USD	95 054	56 838	0.03
556	PARKER-HANNIFIN CORP	USD	160 769	136 804	0.07
116	PARKLAND CORP/CANADA	CAD	3 709	3 144	0.00
167	PARTNERS GROUP HOLDING AG	CHF	198 782	150 047	0.08
1 219	PAYCHEX INC - AK9420	USD	118 627	138 808	0.07
187	PAYCOM SOFTWARE INC	USD	70 050	52 382	0.03
3 965	PAYPAL HOLDINGS INC	USD	919 570	276 916	0.15
2 901	PEARSON PLC	GBP	29 318	26 418	0.01
419	PEMBINA PIPELINE CORP	CAD	11 911	14 780	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
703	PENTAIR PLC	USD	42 477	32 176	0.02
5 545	PEPSICO INC	USD	797 756	924 130	0.49
487	PERKINELMER INC	USD	65 788	69 261	0.04
875	PERNOD RICARD SA	EUR	173 889	160 359	0.09
1 360	PERSIMMON PLC	GBP	54 625	30 772	0.02
729	PERSOL HOLDINGS CO LTD	JPY	14 612	13 233	0.01
24 840	PFIZER INC	USD	931 542	1 302 360	0.69
111	PHILLIPS 66	USD	8 677	9 101	0.00
2 520	PHOENIX GROUP HOLDINGS PLC	GBP	24 780	18 070	0.01
2 080	PINTEREST INC - A	USD	132 752	37 773	0.02
174	PIONEER NATURAL RESOURCES CO	USD	25 794	38 816	0.02
2 429	PLUG POWER INC	USD	71 893	40 249	0.02
1 399	PNC FINANCIAL SERVICES GROUP INC	USD	234 269	220 720	0.12
176	POOL CORP	USD	66 997	61 816	0.03
1 992	POSTE ITALIANE SPA	EUR	24 046	18 560	0.01
1 551	POWER ASSETS HOLDINGS LTD	HKD	8 933	9 754	0.01
1 324	POWER CORP OF CANADA	CAD	35 638	33 995	0.02
950	PPG INDUSTRIES INC	USD	148 771	108 623	0.06
1 451	PPL CORP	USD	41 036	39 366	0.02
1 036	PRINCIPAL FINANCIAL GROUP INC	USD	58 601	69 194	0.04
10 038	PROCTER & GAMBLE CO	USD	1 350 912	1 443 363	0.76
2 253	PROGRESSIVE CORP	USD	214 597	261 956	0.14
3 219	PROLOGIS INC	USD	343 734	378 715	0.20
583	PROXIMUS SADP	EUR	12 207	8 573	0.00
1 497	PRUDENTIAL FINANCIAL INC	USD	133 406	143 233	0.08
10 077	PRUDENTIAL PLC	GBP	194 304	124 344	0.07
1 042	PRYSMIAN SPA	EUR	33 976	28 552	0.02
418	PTC INC	USD	50 619	44 450	0.02
452	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	26 738	28 603	0.02
679	PUBLIC STORAGE	USD	170 828	212 303	0.11
865	PUBLICIS GROUPE SA	EUR	50 403	42 195	0.02
1 093	PULTEGROUP INC	USD	55 157	43 316	0.02
441	PUMA SE	EUR	46 690	28 972	0.02
2 630	QANTAS AIRWAYS LTD	AUD	9 809	8 084	0.00
5 721	QBE INSURANCE GROUP LTD	AUD	42 167	47 798	0.03
993	QIAGEN NV	EUR	48 799	46 404	0.02
437	QORVO INC	USD	74 220	41 218	0.02
4 774	QUALCOMM INC	USD	643 640	609 831	0.33
1 534	QUANTA SERVICES INC	USD	182 540	192 272	0.10
639	QUEBECOR INC	CAD	16 788	13 628	0.01
461	QUEST DIAGNOSTICS INC	USD	56 848	61 304	0.03
3 836	RAKUTEN GROUP INC	JPY	42 406	17 280	0.01
692	RAMSAY HEALTH CARE LTD	AUD	33 467	34 851	0.02
459	RANDSTAD NV	EUR	31 797	22 170	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
21	RATIONAL AG	EUR	18 190	12 174	0.01
709	RAYMOND JAMES FINANCIAL INC	USD	53 694	63 392	0.03
6 410	RAYTHEON TECHNOLOGIES CORP	USD	506 560	616 065	0.33
200	REA GROUP LTD	AUD	22 187	15 380	0.01
2 342	REALTY INCOME CORP	USD	151 857	159 865	0.09
2 898	RECKITT BENCKISER GROUP PLC	GBP	255 990	217 162	0.12
456	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	24 634	19 789	0.01
5 621	RECRUIT HOLDINGS CO LTD	JPY	252 196	165 293	0.09
5 392	RED ELECTRICA CORP SA	EUR	103 837	101 608	0.05
1 299	REECE LTD	AUD	21 649	12 309	0.01
663	REGENCY CENTERS CORP	USD	36 316	39 323	0.02
400	REGENERON PHARMACEUTICALS INC	USD	201 367	236 452	0.13
3 685	REGIONS FINANCIAL CORP	USD	71 043	69 094	0.04
7 317	RELX PLC	GBP	182 919	197 815	0.11
97	REMY COINTREAU SA	EUR	18 493	16 905	0.01
5 011	RENESAS ELECTRONICS CORP	JPY	55 280	45 479	0.02
7 951	RENTOKIL INITIAL PLC	GBP	53 641	45 830	0.02
1 105	REPSOL SA	EUR	13 110	16 231	0.01
605	REPUBLIC SERVICES INC	USD	60 776	79 176	0.04
631	RESMED INC	USD	127 144	132 277	0.07
7 940	RESONA HOLDINGS INC	JPY	31 521	29 696	0.02
1 025	RESTAURANT BRANDS INTERNATIONAL INC	CAD	64 651	51 309	0.03
2 801	RICOH CO LTD	JPY	27 367	21 875	0.01
325	RINGCENTRAL INC - A	USD	91 724	16 985	0.01
581	RIO TINTO LTD	AUD	51 105	41 030	0.02
870	RIO TINTO PLC	GBP	68 666	51 949	0.03
687	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	10 609	10 662	0.01
405	RITCHIE BROS AUCTIONEERS INC	CAD	24 935	26 295	0.01
430	ROBERT HALF INTERNATIONAL INC	USD	32 494	32 203	0.02
3 074	ROCHE HOLDING AG	CHF	1 045 725	1 022 808	0.54
140	ROCHE HOLDING AG - BR	CHF	52 847	53 872	0.03
584	ROCKWELL AUTOMATION INC	USD	149 642	116 397	0.06
92	ROCKWOOL A/S	DKK	39 471	20 661	0.01
1 350	ROGERS COMMUNICATIONS INC - B	CAD	64 387	64 553	0.03
414	ROHM CO LTD	JPY	39 113	28 828	0.02
409	ROKU INC	USD	127 372	33 595	0.02
948	ROLLINS INC	USD	33 466	33 104	0.02
35 522	ROLLS-ROYCE HOLDINGS PLC	GBP	54 102	35 786	0.02
369	ROPER TECHNOLOGIES INC	USD	156 542	145 626	0.08
1 559	ROSS STORES INC	USD	183 693	109 489	0.06
4 939	ROYAL BANK OF CANADA	CAD	446 912	477 235	0.26
593	ROYAL CARIBBEAN CRUISES LTD	USD	49 157	20 702	0.01
1 468	ROYALTY PHARMA PLC	USD	58 708	61 715	0.03
370	RPM INTERNATIONAL INC	USD	33 458	29 126	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 019	RWE AG	EUR	39 386	37 371	0.02
1 480	SAFRAN SA	EUR	209 168	145 768	0.08
693	SAGAX AB	SEK	26 972	12 761	0.01
3 891	SAGE GROUP PLC	GBP	32 705	29 998	0.02
3 590	SALESFORCE INC	USD	809 335	592 494	0.32
1 370	SAMPO OYJ - A	EUR	60 596	59 468	0.03
8 372	SANDS CHINA LTD	HKD	37 110	19 973	0.01
4 592	SANDVIK AB	SEK	117 364	74 320	0.04
4 980	SANOFI	EUR	494 988	501 579	0.27
2 336	SANTOS LTD	AUD	11 477	11 919	0.01
8 482	SAP SE	EUR	949 990	770 852	0.41
702	SAPUTO INC	CAD	21 471	15 276	0.01
114	SARTORIUS AG	EUR	52 259	39 735	0.02
119	SARTORIUS STEDIM BIOTECH	EUR	46 754	37 235	0.02
470	SBA COMMUNICATIONS CORP	USD	133 990	150 424	0.08
21 932	SCENTRE GROUP	AUD	45 035	39 060	0.02
169	SCHINDLER HOLDING AG	CHF	48 151	30 733	0.02
84	SCHINDLER HOLDING AG - REG	CHF	23 550	15 056	0.01
1 052	SCHLUMBERGER NV	USD	28 462	37 620	0.02
6 002	SCHNEIDER ELECTRIC SE	EUR	891 919	708 424	0.38
480	SCHRODERS PLC (ISIN GB0002405495)	GBP	22 105	15 577	0.01
331	SCOUT24 SE	EUR	26 136	16 953	0.01
600	SCSK CORP	JPY	11 535	10 140	0.01
980	SEA LTD	USD	184 327	65 523	0.04
830	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	63 032	59 295	0.03
507	SEAGEN INC	USD	82 948	89 709	0.05
610	SEALED AIR CORP	USD	29 936	35 209	0.02
116	SEB SA	EUR	20 270	11 102	0.01
833	SECOM CO LTD	JPY	69 725	51 401	0.03
1 194	SECURITAS AB - B	SEK	19 262	10 268	0.01
1 283	SEEK LTD	AUD	27 605	18 527	0.01
5 218	SEGRO PLC	GBP	69 345	61 903	0.03
461	SEI INVESTMENTS CO	USD	27 254	24 903	0.01
1 142	SEIKO EPSON CORP	JPY	18 992	16 140	0.01
1 554	SEKISUI CHEMICAL CO LTD	JPY	28 352	21 242	0.01
2 596	SEKISUI HOUSE LTD	JPY	52 656	45 412	0.02
291	SEMPRA ENERGY	USD	38 571	43 729	0.02
666	SENSATA TECHNOLOGIES HOLDING PLC	USD	36 844	27 512	0.01
1 700	SERVICENOW INC	USD	864 651	808 384	0.43
1 124	SEVERN TRENT PLC	GBP	36 772	37 117	0.02
1 346	SG HOLDINGS CO LTD	JPY	33 307	22 679	0.01
23	SGS SA - REG	CHF	67 777	52 492	0.03
932	SHARP CORP/JAPAN	JPY	15 275	7 196	0.00
1 702	SHAW COMMUNICATIONS INC	CAD	40 304	50 047	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 092	SHERWIN-WILLIAMS CO	USD	278 339	244 510	0.13
1 034	SHIMADZU CORP	JPY	36 962	32 651	0.02
311	SHIMANO INC	JPY	71 486	52 469	0.03
2 494	SHIMIZU CORP	JPY	20 007	13 768	0.01
1 038	SHIN-ETSU CHEMICAL CO LTD	JPY	175 600	116 900	0.06
1 142	SHIONOGI & CO LTD	JPY	60 406	57 623	0.03
1 661	SHISEIDO CO LTD	JPY	115 090	66 584	0.04
1 774	SHIZUOKA BANK LTD	JPY	13 576	10 642	0.01
4 220	SHOPIFY INC	CAD	481 513	131 580	0.07
2 742	SIEMENS AG - REG	EUR	430 440	278 321	0.15
4 556	SIEMENS ENERGY AG	EUR	145 070	66 612	0.04
3 229	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	110 336	60 460	0.03
234	SIGNATURE BANK/NEW YORK NY	USD	70 738	41 935	0.02
573	SIKA AG	CHF	164 453	131 671	0.07
1 424	SIMON PROPERTY GROUP INC	USD	156 877	135 166	0.07
1 966	SINCH AB	SEK	33 221	6 388	0.00
3 427	SINGAPORE AIRLINES LTD	SGD	12 624	12 559	0.01
3 130	SINGAPORE EXCHANGE LTD	SGD	22 685	21 276	0.01
16 242	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	47 893	47 616	0.03
30 773	SINGAPORE TELECOMMUNICATIONS LTD	SGD	55 036	55 943	0.03
14 474	SINO LAND CO LTD	HKD	21 279	21 360	0.01
3 852	SIRIUS XM HOLDINGS INC	USD	23 746	23 613	0.01
4 000	SITC INTERNATIONAL HOLDINGS CO LTD	HKD	16 026	11 316	0.01
6 312	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	74 462	61 842	0.03
1 504	SKANSKA AB - B	SEK	39 155	23 013	0.01
1 653	SKF AB - B	SEK	43 892	24 277	0.01
652	SKYWORKS SOLUTIONS INC	USD	105 516	60 401	0.03
208	SMC CORP	JPY	123 839	92 582	0.05
3 816	SMITH & NEPHEW PLC	GBP	77 586	53 182	0.03
1 443	SMITHS GROUP PLC	GBP	29 997	24 527	0.01
735	SMURFIT KAPPA GROUP PLC	EUR	35 677	24 650	0.01
1 536	SNAM SPA	EUR	8 604	8 027	0.00
4 019	SNAP INC	USD	210 567	52 769	0.03
223	SNAP-ON INC	USD	48 396	43 938	0.02
3 144	SOCIETE GENERALE SA	EUR	80 366	68 663	0.04
76	SODEXO SA (ISIN FR0000121220)	EUR	6 468	5 328	0.00
244	SODEXO SA (ISIN FR0013536729)	EUR	22 579	17 106	0.01
59	SOFINA SA	EUR	20 954	12 028	0.01
4 650	SOFTBANK GROUP CORP	JPY	361 174	179 182	0.10
708	SOLAREDGE TECHNOLOGIES INC	USD	194 794	193 765	0.10
205	SOLVAY SA	EUR	25 726	16 571	0.01
1 255	SOMPO HOLDINGS INC	JPY	49 156	55 270	0.03
1 725	SONIC HEALTHCARE LTD	AUD	44 760	39 156	0.02
234	SONOVA HOLDING AG	CHF	67 395	74 302	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 395	SONY GROUP CORP	JPY	530 890	440 598	0.24
1 805	SOUTHERN CO	USD	111 111	128 715	0.07
380	SOUTHWEST AIRLINES CO	USD	21 122	13 726	0.01
1 228	S&P GLOBAL INC	USD	424 444	413 910	0.22
7 069	SPARK NEW ZEALAND LTD	NZD	22 864	21 097	0.01
307	SPIRAX-SARCO ENGINEERING PLC	GBP	49 481	36 831	0.02
1 160	SPLUNK INC	USD	143 366	102 614	0.05
314	SQUARE ENIX HOLDINGS CO LTD	JPY	17 927	13 891	0.01
836	SS&C TECHNOLOGIES HOLDINGS INC	USD	58 200	48 547	0.03
2 868	SSE PLC	GBP	57 932	56 289	0.03
2 086	ST JAMES'S PLACE PLC	GBP	35 750	27 931	0.01
10 208	STANDARD CHARTERED PLC	GBP	67 443	76 692	0.04
673	STANLEY BLACK & DECKER INC	USD	130 845	70 571	0.04
3 857	STARBUCKS CORP	USD	408 829	294 636	0.16
1 409	STATE STREET CORP	USD	113 090	86 865	0.05
594	STEEL DYNAMICS INC	USD	29 554	39 293	0.02
426	STERIS PLC	USD	81 253	87 820	0.05
2 789	STMICROELECTRONICS NV	EUR	102 049	87 473	0.05
10 265	STOCKLAND	AUD	33 964	25 482	0.01
2 351	STORA ENSO OYJ - R	EUR	42 913	36 782	0.02
440	STRAUMANN HOLDING AG	CHF	56 825	52 691	0.03
1 464	STRYKER CORP	USD	353 542	291 234	0.16
832	SUBARU CORP	JPY	16 734	14 768	0.01
1 025	SUMCO CORP	JPY	22 936	13 271	0.01
4 461	SUMITOMO CHEMICAL CO LTD	JPY	21 598	17 436	0.01
3 415	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	48 867	37 680	0.02
933	SUMITOMO METAL MINING CO LTD	JPY	40 135	29 187	0.02
5 016	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	170 178	148 868	0.08
1 354	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	44 660	41 660	0.02
1 351	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	44 897	35 631	0.02
491	SUN COMMUNITIES INC	USD	76 930	78 246	0.04
5 748	SUN HUNG KAI PROPERTIES LTD	HKD	84 943	67 904	0.04
2 271	SUN LIFE FINANCIAL INC	CAD	110 191	103 838	0.06
708	SUNCOR ENERGY INC	CAD	14 539	24 787	0.01
4 976	SUNCORP GROUP LTD	AUD	38 101	37 570	0.02
515	SUNTORY BEVERAGE & FOOD LTD	JPY	19 129	19 447	0.01
519	SUZUKI MOTOR CORP	JPY	23 833	16 290	0.01
227	SVB FINANCIAL GROUP	USD	112 640	89 663	0.05
2 543	SVENSKA CELLULOASA AB SCA - B	SEK	43 519	37 919	0.02
5 657	SVENSKA HANDELSBANKEN AB	SEK	57 705	48 260	0.03
123	SWATCH GROUP AG	CHF	37 624	29 100	0.02
227	SWATCH GROUP AG - REG	CHF	13 358	10 063	0.01
3 512	SWEDBANK AB - A	SEK	62 515	44 314	0.02
1 544	SWIRE PACIFIC LTD - A	HKD	9 649	9 199	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 979	SWIRE PROPERTIES LTD	HKD	14 839	12 360	0.01
122	SWISS LIFE HOLDING AG - REG	CHF	58 881	59 255	0.03
328	SWISS PRIME SITE AG - REG	CHF	31 179	28 693	0.02
863	SWISS RE AG	CHF	81 747	66 686	0.04
98	SWISSCOM AG - REG	CHF	53 236	53 986	0.03
519	SYMRISE AG	EUR	65 896	56 348	0.03
2 173	SYNCHRONY FINANCIAL	USD	85 087	60 018	0.03
562	SYNOPSIS INC	USD	139 319	170 679	0.09
2 230	SYSCO CORP	USD	170 474	188 903	0.10
726	SYSMEX CORP	JPY	76 169	43 639	0.02
875	T ROWE PRICE GROUP INC	USD	146 738	99 409	0.05
832	TAISEI CORP	JPY	30 009	25 875	0.01
413	TAIYO NIPPON SANJO CORP	JPY	7 942	6 576	0.00
6 936	TAKEDA PHARMACEUTICAL CO LTD	JPY	246 898	194 926	0.10
424	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	77 041	51 953	0.03
2 125	TARGET CORP	USD	414 719	300 114	0.16
14 844	TAYLOR WIMPEY PLC	GBP	34 599	21 030	0.01
737	TC ENERGY CORP	CAD	34 640	38 098	0.02
2 091	T&D HOLDINGS INC	JPY	26 033	24 996	0.01
1 760	TDK CORP	JPY	78 951	54 281	0.03
1 389	TE CONNECTIVITY LTD	USD	173 590	157 165	0.08
5 706	TECHTRONIC INDUSTRIES CO LTD	HKD	90 968	59 518	0.03
542	TELADOC HEALTH INC	USD	92 139	18 000	0.01
37 820	TELECOM ITALIA SPA/MILANO	EUR	19 181	9 873	0.01
202	TELEDYNE TECHNOLOGIES INC	USD	81 262	75 772	0.04
202	TELEFLEX INC	USD	80 236	49 662	0.03
12 894	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	162 792	95 968	0.05
3 962	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	11 112	11 349	0.01
19 962	TELEFONICA SA	EUR	81 619	101 466	0.05
2 595	TELENOR ASA	NOK	44 258	34 408	0.02
218	TELEPERFORMANCE	EUR	77 100	66 845	0.04
1 894	TELE2 AB	SEK	25 456	21 532	0.01
9 947	TELIA CO AB	SEK	42 100	38 031	0.02
15 217	TELSTRA CORP LTD	AUD	37 851	40 286	0.02
1 681	TELUS CORP	CAD	34 881	37 362	0.02
248	TEMENOS AG - REG	CHF	34 708	21 143	0.01
360	TENARIS SA	EUR	3 679	4 618	0.00
707	TERADYNE INC	USD	84 446	63 312	0.03
14 691	TERNA - RETE ELETTRICA NAZIONALE	EUR	110 114	115 006	0.06
2 799	TERUMO CORP	JPY	106 623	84 224	0.05
11 053	TESLA INC	USD	7 544 572	7 443 310	3.97
4 783	TEVA PHARMACEUTICAL INDUSTRIES LTD - ADR	USD	50 205	35 968	0.02
3 838	TEXAS INSTRUMENTS INC	USD	674 548	589 709	0.32
349	TFI INTERNATIONAL INC	CAD	34 508	27 957	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
467	THALES SA	EUR	45 402	57 147	0.03
1 704	THERMO FISHER SCIENTIFIC INC	USD	772 428	925 749	0.49
658	THOMSON REUTERS RG	CAD	58 443	68 451	0.04
2 000	TIS INC	JPY	45 938	52 335	0.03
5 248	TJX COS INC	USD	344 932	293 101	0.16
2 195	T-MOBILE US INC	USD	283 334	295 315	0.16
215	TMX GROUP LTD	CAD	22 234	21 835	0.01
830	TOBU RAILWAY CO LTD	JPY	22 946	18 909	0.01
418	TOHO CO LTD/TOKYO	JPY	17 113	15 092	0.01
2 404	TOKIO MARINE HOLDINGS INC	JPY	118 242	139 846	0.07
623	TOKYO ELECTRON LTD	JPY	249 070	203 150	0.11
513	TOKYO GAS CO LTD	JPY	9 509	10 599	0.01
2 597	TOKYU CORP	JPY	34 147	30 547	0.02
1 141	TOPPAN INC	JPY	18 403	19 040	0.01
359	TOROMONT INDUSTRIES LTD	CAD	28 272	28 967	0.02
7 069	TORONTO-DOMINION BANK	CAD	444 821	462 581	0.25
1 574	TOSHIBA CORP	JPY	54 013	63 896	0.03
725	TOSOH CORP	JPY	12 739	8 992	0.00
2 751	TOTALENERGIES SE	EUR	124 966	144 866	0.08
621	TOTO LTD	JPY	35 288	20 478	0.01
236	TOURMALINE OIL CORP	CAD	7 821	12 245	0.01
608	TOYOTA INDUSTRIES CORP	JPY	49 361	37 593	0.02
15 720	TOYOTA MOTOR CORP	JPY	244 904	242 994	0.13
912	TOYOTA TSUSHO CORP	JPY	35 862	29 739	0.02
470	TRACTOR SUPPLY CO	USD	77 250	91 110	0.05
1 633	TRADE DESK INC - A	USD	120 289	68 406	0.04
403	TRADEWEB MARKETS INC	USD	30 197	27 505	0.01
1 011	TRANE TECHNOLOGIES PLC	USD	161 809	131 299	0.07
724	TRANSUNION	USD	69 562	57 913	0.03
12 993	TRANSURBAN GROUP	AUD	132 758	128 478	0.07
968	TRAVELERS COS INC	USD	142 629	163 718	0.09
3 193	TREASURY WINE ESTATES LTD	AUD	25 180	24 920	0.01
519	TREND MICRO INC/JAPAN	JPY	27 565	25 290	0.01
1 108	TRIMBLE INC	USD	78 736	64 519	0.03
5 175	TRUIST FINANCIAL CORP	USD	279 007	245 450	0.13
1 396	TRYG A/S	DKK	33 025	31 273	0.02
628	TWILIO INC - A	USD	205 389	52 633	0.03
2 989	TWITTER INC	USD	166 936	111 759	0.06
151	TYLER TECHNOLOGIES INC	USD	63 531	50 204	0.03
854	TYSON FOODS INC - A	USD	62 241	73 495	0.04
6 711	UBER TECHNOLOGIES INC	USD	308 493	137 307	0.07
344	UBISOFT ENTERTAINMENT SA	EUR	27 600	15 069	0.01
13 575	UBS GROUP AG	CHF	198 140	218 218	0.12
556	UCB SA	EUR	54 184	46 874	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 290	UDR INC	USD	55 521	59 392	0.03
163	UGI CORP	USD	6 621	6 293	0.00
226	ULTA BEAUTY INC	USD	67 862	87 118	0.05
826	UMICORE SA	EUR	43 880	28 773	0.02
545	UNIBAIL RODAMCO REITS	EUR	43 258	27 719	0.01
1 558	UNICHARM CORP	JPY	67 196	52 065	0.03
8 250	UNICREDIT SPA	EUR	88 649	78 185	0.04
10 614	UNILEVER PLC	GBP	624 721	479 667	0.26
908	UNION PACIFIC CORP	USD	193 110	193 658	0.10
85	UNIPER SE	EUR	3 007	1 259	0.00
374	UNITED INTERNET AG - REG	EUR	15 260	10 647	0.01
4 604	UNITED OVERSEAS BANK LTD	SGD	84 149	86 840	0.05
2 998	UNITED PARCEL SERVICE INC - B	USD	546 984	547 255	0.29
313	UNITED RENTALS INC	USD	90 893	76 031	0.04
2 764	UNITED UTILITIES GROUP PLC	GBP	35 831	34 240	0.02
3 422	UNITEDHEALTH GROUP INC	USD	1 255 796	1 757 641	0.93
281	UNIVERSAL HEALTH SERVICES INC - B	USD	39 008	28 300	0.02
1 972	UOL GROUP LTD	SGD	11 163	10 429	0.01
2 148	UPM-KYMMENE OYJ	EUR	79 815	65 146	0.03
72	UPSTART HOLDINGS INC	USD	14 752	2 277	0.00
5 394	US BANCORP/MN	USD	280 793	248 232	0.13
1 234	USS CO LTD	JPY	22 970	21 336	0.01
145	VAIL RESORTS INC	USD	42 211	31 617	0.02
972	VALEO	EUR	34 000	18 723	0.01
96	VALERO ENERGY CORP	USD	6 712	10 203	0.01
112	VAT GROUP AG	CHF	53 589	26 626	0.01
520	VEEVA SYSTEMS INC	USD	139 070	102 981	0.06
1 690	VENTAS INC	USD	88 352	86 917	0.05
1 140	VENTURE CORP LTD	SGD	16 415	13 622	0.01
1 814	VEOLIA ENVIRONNEMENT SA	EUR	48 862	44 168	0.02
922	VERBUND AG	EUR	72 609	89 981	0.05
379	VERISIGN INC	USD	78 614	63 418	0.03
585	VERISK ANALYTICS INC - A	USD	107 634	101 258	0.05
14 795	VERIZON COMMUNICATIONS INC	USD	854 988	750 846	0.40
918	VERTEX PHARMACEUTICALS INC	USD	200 583	258 683	0.14
13 678	VESTAS WIND SYSTEMS A/S	DKK	537 379	288 237	0.15
1 414	VF CORP	USD	112 956	62 456	0.03
5 241	VIATRIS INC	USD	81 822	54 873	0.03
4 083	VICI PROPERTIES INC	USD	118 528	121 633	0.07
16 074	VICINITY CENTRES	AUD	19 222	20 282	0.01
216	VIFOR PHARMAAG	CHF	30 857	38 569	0.02
2 361	VINCI SA	EUR	250 282	209 707	0.11
5 886	VISA INC	USD	1 245 064	1 158 894	0.61
278	VISTRA CORP	USD	4 933	6 352	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 963	VIVENDI SE	EUR	29 565	30 035	0.02
2 011	VMWARE INC - A	USD	234 877	229 214	0.12
105 192	VODAFONE GROUP PLC	GBP	181 440	161 817	0.09
305	VOESTALPINE AG	EUR	12 295	6 467	0.00
832	VOLVO AB	SEK	22 653	13 364	0.01
5 867	VOLVO AB - B	SEK	145 671	90 678	0.05
3 064	VONOVIA SE	EUR	180 566	94 176	0.05
692	VORNADO REALTY TRUST	USD	30 296	19 784	0.01
524	VULCAN MATERIALS CO	USD	86 425	74 460	0.04
826	W R BERKLEY CORP - C	USD	39 818	56 383	0.03
3 225	WALGREENS BOOTS ALLIANCE INC	USD	156 491	122 228	0.07
6 523	WALMART INC	USD	917 329	793 066	0.42
6 463	WALT DISNEY CO	USD	1 106 140	610 107	0.33
1 647	WAREHOUSES DE PAUW CVA	EUR	60 585	51 656	0.03
8 315	WARNER BROS DISCOVERY INC	USD	250 483	111 587	0.06
5 192	WARTSILA OYJ ABP	EUR	49 322	40 330	0.02
692	WASTE CONNECTIONS INC	USD	75 119	85 780	0.05
1 197	WASTE MANAGEMENT INC	USD	152 255	183 117	0.10
264	WATERS CORP	USD	73 843	87 379	0.05
322	WAYFAIR INC	USD	95 497	14 026	0.01
233	WEBSTER FINANCIAL CORP	USD	11 438	9 821	0.01
475	WEC ENERGY GROUP INC	USD	43 989	47 804	0.03
414	WELCIA HOLDINGS CO LTD	JPY	14 304	8 289	0.00
1 856	WELLTOWER INC	USD	128 812	152 842	0.08
103	WENDEL SE	EUR	12 659	8 588	0.00
4 729	WESFARMERS LTD	AUD	180 290	136 285	0.07
280	WEST FRASER TIMBER CO LTD	CAD	22 018	21 440	0.01
2 369	WEST JAPAN RAILWAY CO	JPY	123 314	87 032	0.05
317	WEST PHARMACEUTICAL SERVICES INC	USD	93 948	95 851	0.05
1 268	WESTERN DIGITAL CORP	USD	80 265	56 844	0.03
1 527	WESTERN UNION CO	USD	35 543	25 150	0.01
750	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	57 906	61 560	0.03
11 290	WESTPAC BANKING CORP	AUD	194 413	151 387	0.08
759	WESTROCK CO	USD	38 941	30 239	0.02
3 024	WEYERHAEUSER CO	USD	105 315	100 155	0.05
22 979	WH GROUP LTD	HKD	20 242	17 746	0.01
7 314	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	41 011	34 860	0.02
2 033	WHEATON PRECIOUS METALS CORP	CAD	86 687	73 098	0.04
256	WHIRLPOOL CORP	USD	54 136	39 647	0.02
704	WHITBREAD PLC	GBP	30 953	21 187	0.01
914	WILLIAMS COS INC	USD	21 726	28 526	0.02
499	WILLIS TOWERS WATSON PLC	USD	112 845	98 498	0.05
539	WISETECH GLOBAL LTD	AUD	12 406	14 029	0.01
212	WIX.COM LTD	USD	53 910	13 897	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 021	WOLTERS KLUWER NV	EUR	90 394	98 799	0.05
734	WOODSIDE ENERGY GROUP LTD	AUD	12 837	16 070	0.01
5 427	WOOLWORTHS GROUP LTD	AUD	141 263	132 852	0.07
704	WORKDAY INC	USD	166 350	98 264	0.05
908	WORLDLINE SA	EUR	78 638	33 585	0.02
785	WP CAREY INC	USD	56 203	65 045	0.03
4 533	WPP PLC	GBP	55 273	45 397	0.02
576	WSP GLOBAL INC	CAD	57 583	64 989	0.03
197	WW GRAINGER INC	USD	81 835	89 523	0.05
381	WYNN RESORTS LTD	USD	45 107	21 709	0.01
1 068	XCEL ENERGY INC	USD	72 015	75 572	0.04
487	XERO LTD	AUD	49 738	25 772	0.01
7 000	XINYI GLASS HOLDINGS LTD	HKD	24 138	16 789	0.01
788	XYLEM INC/NY	USD	83 805	61 606	0.03
413	YAKULT HONSHA CO LTD	JPY	21 911	23 803	0.01
522	YAMAHA CORP	JPY	29 590	21 517	0.01
1 241	YAMAHA MOTOR CO LTD	JPY	30 656	22 709	0.01
1 247	YAMATO HOLDINGS CO LTD	JPY	32 747	19 918	0.01
423	YARA INTERNATIONAL ASA	NOK	20 504	17 623	0.01
2 496	YASKAWA ELECTRIC CORP	JPY	117 588	80 288	0.04
2 391	YOKOGAWA ELECTRIC CORP	JPY	42 176	39 441	0.02
1 062	YUM! BRANDS INC	USD	117 076	120 548	0.06
10 121	Z HOLDINGS CORP	JPY	54 840	29 531	0.02
981	ZALANDO SE	EUR	82 614	25 599	0.01
222	ZEBRA TECHNOLOGIES CORP - A	USD	97 029	65 257	0.03
437	ZENDESK INC	USD	57 687	32 369	0.02
733	ZILLOW GROUP INC	USD	76 226	23 273	0.01
892	ZIMMER BIOMET HOLDINGS INC	USD	135 794	93 714	0.05
2 071	ZOETIS INC	USD	337 921	355 984	0.19
1 859	ZOOM VIDEO COMMUNICATIONS INC	USD	640 457	200 716	0.11
517	ZOZO INC	JPY	15 017	9 305	0.00
299	ZSCALER INC	USD	58 463	44 703	0.02
584	ZURICH INSURANCE GROUP AG	CHF	242 129	253 269	0.14
9 367	3I GROUP PLC	GBP	151 892	126 106	0.07
1 895	3M CO	USD	346 090	245 232	0.13
Total Shares			205 023 723	185 839 877	99.34
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			205 023 723	185 839 877	99.34
Total Investments			205 023 723	185 839 877	99.34

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Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	13.94	United States of America	68.97
Technology Hardware and Equipment	12.89	Japan	5.85
Pharmaceuticals and Biotechnology	9.03	United Kingdom	3.30
Banks	5.34	Switzerland	3.24
Retailers	5.20	France	3.15
Automobiles and Parts	4.57	Canada	2.57
Investment Banking and Brokerage Services	3.20	Germany	1.86
Medical Equipment and Services	3.19	Australia	1.57
Industrial Support Services	3.02	Ireland	1.57
Real Estate Investment Trusts	2.80	Netherlands	1.43
Personal Care, Drug and Grocery Stores	2.75	Denmark	1.09
Non-life Insurance	2.51	Sweden	0.86
Telecommunications Service Providers	2.32	Spain	0.77
Beverages	1.90	Hong Kong (China)	0.69
Travel and Leisure	1.89	Italy	0.43
Industrial Transportation	1.88	Singapore	0.35
Health Care Providers	1.83	Finland	0.32
Electricity	1.67	Belgium	0.25
Electronic and Electrical Equipment	1.62	Israel	0.17
Industrial Engineering	1.52	Jersey	0.17
Food Producers	1.48	Cayman Islands	0.15
Personal Goods	1.44	Norway	0.13
General Industrials	1.28	New Zealand	0.10
Construction and Materials	1.26	Portugal	0.10
Chemicals	1.18	Bermuda	0.09
Life Insurance	1.14	Austria	0.07
Finance and Credit Services	1.11	Luxembourg	0.04
Media	0.98	Curacao	0.02
Telecommunications Equipment	0.95	Isle of Man	0.02
Aerospace and Defense	0.82	Liberia	0.01
Leisure Goods	0.75		
Oil, Gas and Coal	0.67		
Real Estate Investment and Services	0.62		
Gas, Water and Multi-utilities	0.48		
Alternative Energy	0.47		
Household Goods and Home Construction	0.37		
Industrial Metals and Mining	0.34		
Consumer Services	0.31		
Precious Metals and Mining	0.29		
Waste and Disposal Services	0.19		
Industrial Materials	0.11		
Mortgage Real Estate Investment Trusts	0.02		
Tobacco	0.01		
	99.34		99.34

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
127 883	ADIDAS AG - REG	EUR	35 129 121	21 581 535	1.69
1 029	ADYEN NV	EUR	2 161 348	1 428 252	0.11
27 388	AENA SME SA	EUR	3 845 443	3 320 795	0.26
8 395	AEROPORTS DE PARIS	EUR	946 069	1 014 536	0.08
22 327	AGEAS SA/NV	EUR	1 023 394	937 287	0.07
169 269	AKZO NOBEL NV	EUR	14 250 875	10 599 625	0.83
88 061	ALLIANZ SE - REG	EUR	18 932 308	16 037 669	1.26
189 256	ALSTOM SA	EUR	5 722 775	4 086 037	0.32
163 834	AMADEUS IT GROUP SA - A	EUR	9 516 938	8 709 415	0.68
20 090	AMUNDI SA	EUR	1 428 635	1 048 698	0.08
65 061	ANDRITZ AG	EUR	2 766 962	2 500 945	0.20
233 953	AROWNTOWN SA	EUR	1 347 393	709 579	0.06
5 264	ASM INTERNATIONAL NV	EUR	2 012 592	1 255 990	0.10
126 045	ASML HOLDING NV	EUR	70 904 014	57 457 613	4.51
65 583	ASSICURAZIONI GENERALI SPA	EUR	1 362 061	998 501	0.08
53 132	AUTO1 GROUP SE	EUR	1 004 896	371 127	0.03
729 413	AXA SA	EUR	16 990 119	15 799 086	1.24
84 159	BANCA MEDIOLANUM SPA	EUR	707 398	528 350	0.04
2 599 771	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	13 082 945	11 258 308	0.88
6 332 842	BANCO SANTANDER SA	EUR	19 836 561	17 022 679	1.34
17 502	BAWAG GROUP AG	EUR	716 412	702 880	0.06
211 426	BAYERISCHE MOTOREN WERKE AG	EUR	17 455 288	15 531 354	1.22
34 643	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	2 359 756	2 341 867	0.18
45 086	BEIERSDORF AG	EUR	4 291 830	4 394 983	0.35
25 919	BIOMERIEUX	EUR	2 848 815	2 415 651	0.19
655 357	BNP PARIBAS SA	EUR	34 301 727	29 730 270	2.33
750 041	BOLLORE SE	EUR	3 560 754	3 315 181	0.26
119 452	BRENNTAG SE	EUR	9 335 435	7 417 969	0.58
96 754	BUREAU VERITAS SA	EUR	2 439 382	2 365 635	0.19
1 478 903	CAIXABANK SA	EUR	3 779 950	4 905 521	0.39
75 008	CAPGEMINI SE	EUR	13 175 811	12 260 058	0.96
280 001	CARREFOUR SA	EUR	4 457 760	4 727 817	0.37
214 312	CELLNEX TELECOM SAU	EUR	10 720 729	7 935 973	0.62
17 029	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	570 429	626 327	0.05
63 054	COVESTRO AG	EUR	3 387 284	2 079 521	0.16
535 157	CREDIT AGRICOLE SA	EUR	5 803 441	4 672 456	0.37
9 477	CUREVAC NV	USD	301 769	123 375	0.01
165 053	DAIMLER TRUCK HOLDING AG	EUR	4 177 557	4 111 470	0.32
422 568	DANONE SA	EUR	23 596 674	22 505 972	1.77
276 782	DASSAULT SYSTEMES SE	EUR	11 897 585	9 719 200	0.76
108 159	DCC PLC	GBP	7 416 958	6 405 606	0.50
134 590	DEUTSCHE BANK AG - REG	EUR	1 438 059	1 119 520	0.09
61 640	DEUTSCHE BOERSE AG	EUR	8 877 377	9 837 744	0.77
199 982	DEUTSCHE POST AG - REG	EUR	10 916 950	7 147 357	0.56

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 470 374	DEUTSCHE TELEKOM AG - REG	EUR	24 225 262	27 857 706	2.19
6 037	DIASORIN SPA	EUR	964 501	755 832	0.06
64 368	EDP RENOVAVEIS SA	EUR	1 361 869	1 449 567	0.11
326 906	ELECTRICITE DE FRANCE SA	EUR	2 481 248	2 551 828	0.20
17 608	ELIA GROUP SA/NV	EUR	2 446 212	2 380 602	0.19
18 437	ELIA GROUP SA/NV - 44735 - RIGHTS - 23/06/2022	EUR	-	8 175	0.00
63 182	ELISA OYJ	EUR	3 273 589	3 387 819	0.27
1 594 507	E.ON SE	EUR	16 461 910	12 768 812	1.00
136 360	ERSTE GROUP BANK AG	EUR	4 622 653	3 299 912	0.26
90 852	ESSILORLUXOTTICA SA	EUR	13 825 747	12 982 751	1.02
21 498	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	876 040	557 873	0.04
40 399	EUROFINS SCIENTIFIC SE	EUR	3 861 406	3 033 157	0.24
81 854	FERRARI NV	EUR	15 538 542	14 340 821	1.13
254 457	FINECOBANK BANCA FINECO SPA	EUR	3 776 149	2 905 899	0.23
25 482	GLOBANT SA	USD	5 810 626	4 241 110	0.33
81 348	GRIFOLS SA	EUR	1 684 792	1 467 111	0.12
76 266	GRIFOLS SA	USD	975 592	866 651	0.07
8 679	HAPAG-LLOYD AG	EUR	2 381 464	2 143 713	0.17
68 013	HELLOFRESH SE	EUR	4 438 205	2 098 201	0.16
30 642	HENKEL AG & CO KGAA	EUR	2 266 208	1 789 493	0.14
61 594	HENKEL AG & CO KGAA - PFD	EUR	4 826 770	3 620 495	0.28
25 883	HERMES INTERNATIONAL	EUR	32 286 904	27 617 161	2.17
63 711	HUHTAMAKI OYJ	EUR	2 035 655	2 408 276	0.19
1 358 659	IBERDROLA SA	EUR	13 619 754	13 445 289	1.06
46 782	ICON PLC	USD	9 775 252	9 696 934	0.76
792 543	INDUSTRIA DE DISENO TEXTIL SA	EUR	17 901 312	17 111 003	1.34
584 731	INFINEON TECHNOLOGIES AG - REG	EUR	17 933 555	13 501 439	1.06
57 223	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	548 870	554 148	0.04
1 393 915	ING GROEP NV	EUR	14 772 975	13 146 012	1.03
10 466 680	INTESA SANPAOLO SPA	EUR	23 781 442	18 630 690	1.46
30 479	JDE PEET'S NV	EUR	837 908	827 810	0.06
181 286	JERONIMO MARTINS SGPS SA	EUR	3 923 982	3 759 872	0.30
52 646	JUST EAT TAKEAWAY.COM NV	EUR	2 338 594	793 165	0.06
224 632	KBC GROUP NV	EUR	15 435 046	12 026 797	0.94
68 723	KERING SA	EUR	44 551 473	33 681 142	2.64
120 592	KERRY GROUP PLC	EUR	12 756 473	11 014 873	0.86
275 444	KESKO OYJ - B	EUR	7 273 229	6 200 244	0.49
48 755	KINGSPAN GROUP PLC	EUR	4 041 985	2 798 537	0.22
19 059	KION GROUP AG	EUR	1 798 679	754 546	0.06
29 769	KNORR-BREMSE AG	EUR	2 866 363	1 620 029	0.13
32 535	KOJAMO OYJ	EUR	629 493	535 526	0.04
313 355	KONE OYJ - B	EUR	18 446 711	14 213 783	1.12
162 073	KONINKLIJKE DSM NV	EUR	26 238 757	22 220 208	1.74
1 395 084	KONINKLIJKE KPN NV	EUR	3 800 532	4 744 681	0.37

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
661 612	KONINKLIJKE PHILIPS NV	EUR	25 630 298	13 599 435	1.07
21 677	L OREAL SA PRIME FIDELITY 2023	EUR	-	7 138 236	0.56
156 193	LEGRAND SA	EUR	13 461 438	11 005 359	0.86
126 096	L'OREAL SA	EUR	46 333 467	41 523 413	3.26
4 781	MAYR MELNHOF KARTON AG	EUR	818 340	774 522	0.06
252 391	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	2 448 106	2 084 245	0.16
188 483	MERCEDES-BENZ GROUP AG	EUR	11 551 381	10 408 031	0.82
32 235	MERCK KGAA	EUR	5 506 493	5 189 835	0.41
238 258	MONCLER SPA	EUR	13 157 773	9 751 900	0.77
14 690	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	3 558 708	3 293 498	0.26
233 980	NEXI SPA	EUR	3 195 502	1 849 378	0.15
103 250	NN GROUP NV	EUR	4 415 175	4 474 855	0.35
765 839	NOKIA OYJ	EUR	3 813 923	3 399 942	0.27
1 444 043	NORDEA BANK ABP	SEK	13 586 699	12 131 247	0.95
39 573	ORION OYJ - B	EUR	1 496 133	1 685 810	0.13
293 112	PIRELLI & C SPA	EUR	1 480 402	1 136 102	0.09
229 238	POSTE ITALIANE SPA	EUR	2 500 703	2 042 969	0.16
321 258	PROSUS NV	EUR	23 599 342	20 072 200	1.58
55 515	PROXIMUS SADP	EUR	935 361	780 818	0.06
139 409	PUBLICIS GROUPE SA	EUR	8 258 214	6 504 824	0.51
83 109	PUMA SE	EUR	7 972 285	5 222 570	0.41
94 397	QIAGEN NV	EUR	4 112 915	4 219 546	0.33
81 204	RAIFFEISEN BANK INTERNATIONAL AG	EUR	1 616 048	839 649	0.07
18 740	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	922 290	777 897	0.06
866 711	RED ELECTRICA CORP SA	EUR	16 127 872	15 622 466	1.23
35 973	RTL GROUP SA	EUR	1 773 362	1 433 164	0.11
220 142	SAMPO OYJ - A	EUR	9 104 599	9 140 296	0.72
661 777	SANOFI	EUR	57 262 723	63 755 597	5.01
570 202	SAP SE	EUR	64 112 197	49 567 660	3.89
5 544	SARTORIUS AG	EUR	2 585 821	1 848 370	0.15
5 497	SARTORIUS STEDIM BIOTECH	EUR	2 254 446	1 645 252	0.13
357 975	SCHNEIDER ELECTRIC SE	EUR	53 922 340	40 415 378	3.17
6 389	SHURGARD SELF STORAGE SA	EUR	284 836	283 991	0.02
466 194	SIEMENS AG - REG	EUR	62 097 054	45 262 775	3.55
143 853	SIEMENS ENERGY AG	EUR	2 941 482	2 011 784	0.16
118 769	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	2 948 988	2 127 153	0.17
93 651	SIEMENS HEALTHINEERS AG	EUR	4 971 892	4 541 137	0.36
47 037	SMURFIT KAPPA GROUP PLC	EUR	1 902 506	1 508 947	0.12
467 802	SOCIETE GENERALE SA	EUR	11 517 211	9 772 384	0.77
49 288	SODEXO SA (ISIN FR0000121220)	EUR	3 691 152	3 305 253	0.26
4 562	SOFINA SA	EUR	1 555 532	889 590	0.07
1 515 718	STELLANTIS NV	EUR	24 686 224	17 873 347	1.40
265 088	STMICROELECTRONICS NV	EUR	10 076 905	7 948 664	0.62

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
165 543	SYMRISE AG	EUR	18 105 351	17 191 641	1.35
6 489 674	TELECOM ITALIA SPA/MILANO	EUR	2 447 040	1 620 472	0.13
4 079 266	TELECOM ITALIA SPA/MILANO - RSP	EUR	1 524 145	971 681	0.08
15 601	TELEPERFORMANCE	EUR	5 290 052	4 575 773	0.36
2 166 539	TERNA - RETE ELETTRICA NAZIONALE	EUR	16 567 251	16 223 044	1.27
63 469	UCB SA	EUR	5 983 227	5 118 140	0.40
318 749	UMICORE SA	EUR	13 005 276	10 620 717	0.83
962 611	UNICREDIT SPA	EUR	9 896 445	8 726 069	0.69
403 323	UNIVERSAL MUSIC GROUP NV	EUR	9 828 323	7 717 182	0.61
28 635	VANTAGE TOWERS AG	EUR	913 153	761 691	0.06
55 462	VERBUND AG	EUR	4 367 768	5 177 378	0.41
282 273	VINCI SA	EUR	25 519 696	23 981 914	1.88
382 819	VIVENDI SE	EUR	4 112 700	3 711 813	0.29
345 180	VONOVIA SE	EUR	16 872 069	10 148 292	0.80
57 059	WAREHOUSES DE PAUW CVA	EUR	1 952 043	1 711 770	0.13
83 568	WOLTERS KLUWER NV	EUR	7 127 126	7 735 054	0.61
152 424	WORLDLINE SA	EUR	9 860 220	5 392 761	0.42
166 247	ZALANDO SE	EUR	13 660 604	4 149 525	0.33
Total Shares			1 505 713 935	1 263 263 833	99.18
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 505 713 935	1 263 263 833	99.18
Total Investments			1 505 713 935	1 263 263 833	99.18

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	11.86	France	32.45
Personal Goods	11.50	Germany	24.94
Software and Computer Services	8.21	Netherlands	16.53
Pharmaceuticals and Biotechnology	7.32	Spain	8.31
Technology Hardware and Equipment	7.16	Italy	5.46
Automobiles and Parts	4.75	Finland	4.17
General Industrials	4.67	Belgium	2.75
Electricity	4.51	Ireland	2.47
Food Producers	4.38	Austria	1.04
Telecommunications Service Providers	3.93	Luxembourg	0.76
Chemicals	3.76	Portugal	0.30
Non-life Insurance	3.55		
Electronic and Electrical Equipment	3.49		99.18
Medical Equipment and Services	3.03		
Construction and Materials	2.10		
Media	2.02		
Personal Care, Drug and Grocery Stores	1.71		
Retailers	1.70		
Industrial Transportation	1.65		
Industrial Engineering	1.64		
Investment Banking and Brokerage Services	1.13		
Industrial Support Services	1.04		
Gas, Water and Multi-utilities	1.00		
Real Estate Investment and Services	0.92		
Life Insurance	0.59		
Household Goods and Home Construction	0.42		
Telecommunications Equipment	0.27		
Travel and Leisure	0.26		
Aerospace and Defense	0.19		
Alternative Energy	0.17		
Real Estate Investment Trusts	0.13		
Beverages	0.06		
Consumer Services	0.06		
	99.18		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 293	A O SMITH CORP	USD	145 574	125 381	0.02
63 958	ABBOTT LABORATORIES	USD	7 746 892	6 949 037	0.95
78 141	ABBVIE INC	USD	9 862 981	11 968 075	1.64
19 529	ACCENTURE PLC - A	USD	6 379 136	5 422 227	0.74
21 112	ACTIVISION BLIZZARD INC	USD	1 662 943	1 643 780	0.23
24 595	ADOBE INC	USD	13 368 351	9 003 245	1.23
41 159	ADVANCED MICRO DEVICES INC	USD	4 740 166	3 147 429	0.43
14 600	AFLAC INC	USD	882 988	807 818	0.11
12 567	AGILENT TECHNOLOGIES INC	USD	1 796 940	1 492 583	0.20
4 893	AKAMAI TECHNOLOGIES INC	USD	541 715	446 878	0.06
10 086	ALBEMARLE CORP	USD	2 265 427	2 107 772	0.29
738	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	142 705	107 032	0.01
1 952	ALLEGION PLC	USD	214 736	191 101	0.03
6 678	ALLSTATE CORP	USD	919 204	846 303	0.12
8 232	ALPHABET CLASS - A	USD	21 024 509	17 939 667	2.46
7 620	ALPHABET INC	USD	19 543 383	16 668 369	2.29
269 323	AMAZON.COM INC	USD	41 776 596	28 604 795	3.93
46 693	AMCOR PLC	USD	535 080	580 394	0.08
30 490	AMERICAN EXPRESS CO	USD	5 007 280	4 226 524	0.58
11 923	AMERICAN INTERNATIONAL GROUP INC	USD	744 562	609 623	0.08
2 833	AMERICAN WATER WORKS CO INC	USD	464 311	421 465	0.06
2 324	AMERIPRISE FINANCIAL INC	USD	653 322	552 368	0.08
8 617	AMERISOURCEBERGEN CORP	USD	1 126 702	1 219 133	0.17
22 563	AMGEN INC	USD	5 119 127	5 489 578	0.75
2 959	ANSYS INC	USD	978 219	708 059	0.10
3 178	AON PLC - A	USD	905 782	857 043	0.12
260 285	APPLE INC	USD	39 479 934	35 586 164	4.89
22 640	APPLIED MATERIALS INC	USD	2 976 632	2 059 787	0.28
11 579	APTIV PLC	USD	1 396 142	1 031 342	0.14
6 329	ARISTA NETWORKS INC	USD	681 006	593 280	0.08
3 422	ARTHUR J GALLAGHER & CO	USD	544 706	557 923	0.08
228 074	AT&T INC	USD	4 170 543	4 780 431	0.66
7 889	AUTODESK INC	USD	2 039 243	1 356 592	0.19
11 768	AUTOMATIC DATA PROCESSING INC	USD	2 470 295	2 471 751	0.34
174	AUTOZONE INC	USD	329 539	373 947	0.05
4 980	AVALONBAY COMMUNITIES INC	USD	1 163 389	967 365	0.13
2 012	AVERY DENNISON CORP	USD	350 105	325 682	0.04
395 124	BANK OF AMERICA CORP	USD	16 333 016	12 300 209	1.69
38 598	BANK OF NEW YORK MELLON CORP	USD	1 983 072	1 609 923	0.22
10 115	BATH & BODY WORKS INC	USD	547 370	272 296	0.04
9 765	BAXTER INTERNATIONAL INC	USD	752 688	627 206	0.09
7 741	BECTON DICKINSON AND CO	USD	1 903 455	1 908 389	0.26
4 812	BEST BUY CO INC	USD	487 708	313 694	0.04
7 512	BIOGEN INC	USD	1 832 936	1 531 997	0.21

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
518	BIO-RAD LABORATORIES INC	USD	313 368	256 410	0.04
630	BIO-TECHNE CORP	USD	286 834	218 383	0.03
5 886	BLACKROCK INC	USD	4 852 987	3 584 809	0.49
1 421	BOOKING HOLDINGS INC	USD	3 305 263	2 485 315	0.34
5 721	BORGWARNER INC	USD	251 541	190 910	0.03
6 500	BOSTON PROPERTIES INC	USD	744 627	578 370	0.08
45 174	BOSTON SCIENTIFIC CORP	USD	1 890 554	1 683 635	0.23
55 235	BRISTOL-MYERS SQUIBB CO	USD	3 562 769	4 253 095	0.58
1 933	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	311 088	275 549	0.04
3 277	BROWN & BROWN INC	USD	232 453	191 180	0.03
6 739	CADENCE DESIGN SYSTEMS INC	USD	1 044 644	1 011 052	0.14
18 056	CAPITAL ONE FINANCIAL CORP	USD	2 529 164	1 881 255	0.26
13 577	CARDINAL HEALTH INC	USD	723 174	709 670	0.10
19 482	CARRIER GLOBAL CORP	USD	941 843	694 728	0.10
14 204	CATERPILLAR INC	USD	2 948 921	2 539 107	0.35
1 897	CBOE GLOBAL MARKETS INC	USD	218 110	214 721	0.03
16 072	CBRE GROUP INC	USD	1 437 701	1 183 060	0.16
6 365	CELANESE CORP - A	USD	911 409	748 588	0.10
3 169	CERIDIAN HCM HOLDING INC	USD	294 011	149 197	0.02
15 830	CH ROBINSON WORLDWIDE INC	USD	1 635 465	1 604 687	0.22
646	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	233 056	138 225	0.02
37 892	CHARLES SCHWAB CORP	USD	2 811 076	2 394 017	0.33
3 112	CHARTER COMMUNICATIONS INC	USD	1 943 269	1 458 065	0.20
10 639	CHUBB LTD	USD	2 086 828	2 091 415	0.29
7 293	CHURCH & DWIGHT CO INC	USD	688 481	675 769	0.09
7 058	CIGNA CORP	USD	1 707 928	1 859 924	0.26
2 423	CINCINNATI FINANCIAL CORP	USD	327 112	288 289	0.04
2 280	CINTAS CORP	USD	952 012	851 648	0.12
195 512	CISCO SYSTEMS INC	USD	10 518 375	8 336 631	1.14
94 765	CITIGROUP INC	USD	5 977 458	4 358 242	0.60
9 931	CITIZENS FINANCIAL GROUP INC	USD	444 079	354 437	0.05
2 921	CITRIX SYSTEMS INC	USD	309 522	283 834	0.04
3 439	CLOROX CO	USD	589 808	484 830	0.07
9 041	CME GROUP INC	USD	1 899 690	1 850 693	0.25
138 202	COCA-COLA CO	USD	8 623 531	8 694 287	1.19
41 767	COLGATE-PALMOLIVE CO	USD	3 286 758	3 347 207	0.46
102 796	COMCAST CORP	USD	4 784 428	4 033 715	0.55
4 408	COMERICA INC	USD	351 269	323 459	0.04
22 615	CONAGRA BRANDS INC	USD	774 864	774 338	0.11
11 182	CONSOLIDATED EDISON INC	USD	1 062 332	1 063 408	0.15
7 965	CONSTELLATION ENERGY CORP	USD	449 480	456 076	0.06
5 592	COPART INC	USD	743 023	607 627	0.08
10 738	COSTCO WHOLESALE CORP	USD	5 583 147	5 146 509	0.71
7 140	CROWN CASTLE INTERNATIONAL CORP	USD	1 329 117	1 202 233	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
116 084	CSX CORP	USD	4 123 643	3 373 401	0.46
45 942	CVS HEALTH CORP	USD	4 207 169	4 256 986	0.58
9 557	DANAHER CORP	USD	2 735 606	2 422 891	0.33
2 330	DAVITA INC	USD	260 041	186 307	0.03
17 406	DEERE & CO	USD	6 420 344	5 212 575	0.71
6 974	DENTSPLY SIRONA INC	USD	384 146	249 181	0.03
6 206	DISCOVER FINANCIAL SERVICES	USD	696 787	586 963	0.08
2 206	DOLLAR GENERAL CORP	USD	492 600	541 441	0.07
8 393	DOVER CORP	USD	1 387 876	1 018 239	0.14
6 628	DR HORTON INC	USD	582 212	438 707	0.06
6 035	DUKE REALTY CORP	USD	317 256	331 623	0.05
36 950	EBAY INC	USD	2 293 953	1 539 707	0.21
27 610	ECOLAB INC	USD	5 338 364	4 245 314	0.58
27 215	EDWARDS LIFESCIENCES CORP	USD	2 959 129	2 587 874	0.35
7 812	ELECTRONIC ARTS INC	USD	1 044 421	950 330	0.13
6 493	ELEVANCE HEALTH INC	USD	2 872 388	3 133 392	0.43
15 992	ELI LILLY & CO	USD	3 948 660	5 185 086	0.71
3 020	EQUIFAX INC	USD	710 443	551 996	0.08
4 411	EQUINIX INC	USD	3 446 924	2 898 115	0.40
7 343	EQUITY RESIDENTIAL	USD	599 188	530 311	0.07
1 311	ESSEX PROPERTY TRUST INC	USD	431 073	342 840	0.05
10 737	ESTEE LAUDER COS INC - A	USD	3 083 846	2 734 392	0.37
7 770	ETSY INC	USD	1 253 653	568 842	0.08
14 381	EVERSOURCE ENERGY	USD	1 252 204	1 214 763	0.17
20 307	EXELON CORP	USD	916 796	920 313	0.13
1 508	EXPEDIA GROUP INC	USD	252 614	143 004	0.02
12 044	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	1 311 667	1 173 808	0.16
3 133	EXTRA SPACE STORAGE INC	USD	573 219	532 986	0.07
847	FACTSET RESEARCH SYSTEMS INC	USD	363 234	325 731	0.04
28 020	FASTENAL CO	USD	1 608 376	1 398 758	0.19
1 965	FEDERAL REALTY OP LP	USD	234 031	188 129	0.03
5 333	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	650 133	488 876	0.07
24 278	FIFTH THIRD BANCORP	USD	985 691	815 741	0.11
3 736	FIRST REPUBLIC BANK/CA	USD	684 028	538 731	0.07
45 548	FIRSTENERGY CORP	USD	1 997 696	1 748 588	0.24
5 966	FISERV INC	USD	632 388	530 795	0.07
607	FLEETCOR TECHNOLOGIES INC	USD	151 447	127 537	0.02
10 346	FMC CORP	USD	1 222 204	1 107 125	0.15
17 945	FORTINET INC	USD	1 010 841	1 015 328	0.14
24 990	FORTIVE CORP	USD	1 517 857	1 358 956	0.19
8 418	FRANKLIN RESOURCES INC	USD	254 998	196 224	0.03
2 878	GARMIN LTD	USD	389 105	282 764	0.04
1 388	GARTNER INC	USD	391 390	335 660	0.05
1 669	GENERAC HOLDINGS INC	USD	540 961	351 458	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
29 681	GENERAL MILLS INC	USD	1 983 981	2 239 431	0.31
9 679	GENERAL MOTORS CO	USD	515 132	307 405	0.04
1 558	GENUINE PARTS CO	USD	211 179	207 214	0.03
50 791	GILEAD SCIENCES INC	USD	3 168 551	3 139 392	0.43
1 609	GLOBAL PAYMENTS INC	USD	251 738	178 020	0.02
9 940	GOLDMAN SACHS GROUP INC	USD	3 469 372	2 952 379	0.40
11 552	HARTFORD FINANCIAL SERVICES GROUP INC	USD	808 522	755 847	0.10
6 761	HASBRO INC	USD	631 545	553 591	0.08
9 980	HEALTHPEAK PROPERTIES INC	USD	338 992	258 582	0.04
5 152	HENRY SCHEIN INC	USD	396 653	395 364	0.05
8 767	HERSHEY CO	USD	1 696 219	1 886 308	0.26
87 265	HEWLETT PACKARD ENTERPRISE CO	USD	1 399 899	1 157 134	0.16
7 728	HOLOGIC INC	USD	567 289	535 550	0.07
24 121	HOME DEPOT INC	USD	7 575 470	6 615 667	0.91
40 727	HOST HOTELS & RESORTS INC	USD	739 336	638 599	0.09
49 494	HP INC	USD	1 624 862	1 622 413	0.22
3 132	HUMANA INC	USD	1 353 050	1 465 995	0.20
39 148	HUNTINGTON BANCSHARES INC/OH	USD	586 992	470 950	0.06
2 009	IDEX CORP	USD	384 443	364 895	0.05
813	IDEXX LABORATORIES INC	USD	451 026	285 143	0.04
16 344	ILLINOIS TOOL WORKS INC	USD	3 407 627	2 978 694	0.41
7 057	ILLUMINA INC	USD	2 715 306	1 301 029	0.18
1 383	INCYTE CORP	USD	105 367	105 067	0.01
35 301	INGERSOLL RAND INC	USD	1 777 538	1 485 466	0.20
86 582	INTEL CORP	USD	4 348 625	3 239 033	0.44
14 376	INTERCONTINENTAL EXCHANGE INC	USD	1 740 873	1 351 919	0.19
16 455	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 136 020	2 323 281	0.32
31 916	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	4 316 785	3 801 834	0.52
17 937	INTERPUBLIC GROUP OF COS INC	USD	610 625	493 806	0.07
11 438	INTUIT INC	USD	6 077 650	4 408 663	0.60
1 932	INTUITIVE SURGICAL INC	USD	583 386	387 772	0.05
10 434	INVESCO LTD	USD	240 499	168 300	0.02
2 661	IQVIA HOLDINGS INC	USD	627 715	577 410	0.08
2 193	J M SMUCKER CO	USD	297 818	280 726	0.04
645	JACK HENRY & ASSOCIATES INC	USD	108 800	116 113	0.02
63 060	JOHNSON CONTROLS INTERNATIONAL PLC	USD	4 578 386	3 019 313	0.41
83 391	JPMORGAN CHASE & CO	USD	12 231 519	9 390 660	1.29
10 230	JUNIPER NETWORKS INC	USD	322 261	291 555	0.04
4 740	KELLOGG CO	USD	308 681	338 152	0.05
32 364	KEYCORP	USD	706 123	557 632	0.08
5 368	KEYSIGHT TECHNOLOGIES INC	USD	879 283	739 979	0.10
32 044	KIMCO REALTY CORP	USD	753 464	633 510	0.09
1 816	KLA CORP	USD	640 825	579 449	0.08
34 617	KRAFT HEINZ CO	USD	1 310 501	1 320 292	0.18

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 850	LAM RESEARCH CORP	USD	4 978 418	3 345 278	0.46
6 617	LAMB WESTON HOLDINGS INC	USD	405 909	472 851	0.06
3 604	LINCOLN NATIONAL CORP	USD	232 695	168 559	0.02
2 116	LIVE NATION ENTERTAINMENT INC	USD	243 592	174 739	0.02
19 362	LOWE'S COS INC	USD	3 982 939	3 381 961	0.46
1 097	MARKETAXESS HOLDINGS INC	USD	431 940	280 843	0.04
12 132	MARSH & MCLENNAN COS INC	USD	1 840 303	1 883 493	0.26
11 206	MASCO CORP	USD	636 324	567 024	0.08
38 820	MASTERCARD INC	USD	13 796 284	12 246 933	1.68
6 274	MATCH GROUP INC	USD	764 897	437 235	0.06
13 500	MCCORMICK & CO INC/MD	USD	1 232 912	1 123 875	0.15
26 675	MCDONALD'S CORP	USD	6 568 380	6 585 524	0.90
22 193	MCKESSON CORP	USD	6 147 724	7 239 579	0.99
54 306	MEDTRONIC PLC	USD	6 179 209	4 873 964	0.67
74 663	MERCK & CO INC	USD	5 947 756	6 807 026	0.93
42 742	META PLATFORMS INC	USD	12 952 547	6 892 148	0.94
19 649	METLIFE INC	USD	1 371 441	1 233 761	0.17
682	METTLER-TOLEDO INTERNATIONAL INC	USD	943 037	783 461	0.11
62 362	MICRON TECHNOLOGY INC	USD	4 755 778	3 447 371	0.47
176 894	MICROSOFT CORP	USD	53 374 446	45 431 685	6.24
565	MID-AMERICA APARTMENT COMMUNITIES INC	USD	104 602	98 689	0.01
5 068	MODERNA INC	USD	1 285 311	723 964	0.10
69 321	MONDELEZ INTERNATIONAL INC	USD	4 367 172	4 304 141	0.59
10 595	MONSTER BEVERAGE CORP	USD	907 619	982 157	0.13
7 102	MOODY'S CORP	USD	2 383 024	1 931 531	0.26
45 677	MORGAN STANLEY	USD	4 223 162	3 474 193	0.48
3 279	MOTOROLA SOLUTIONS INC	USD	745 837	687 278	0.09
2 562	MSCI INC	USD	1 393 543	1 055 928	0.14
2 037	M&T BANK CORP	USD	328 907	324 677	0.04
4 420	NASDAQ INC	USD	803 060	674 227	0.09
5 399	NETFLIX INC	USD	2 753 153	944 123	0.13
21 846	NEWS CORP	USD	482 467	340 361	0.05
6 729	NEWS CORP - B	USD	147 649	106 924	0.01
21 927	NIELSEN HOLDINGS PLC	USD	553 070	509 145	0.07
63 169	NIKE INC - B	USD	8 817 395	6 455 872	0.89
1 443	NORDSON CORP	USD	325 577	292 121	0.04
6 902	NORFOLK SOUTHERN CORP	USD	1 913 800	1 568 756	0.22
7 584	NORTHERN TRUST CORP	USD	844 313	731 704	0.10
26 173	NORTONLIFELOCK INC	USD	643 567	574 759	0.08
6 206	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	132 926	69 011	0.01
110 252	NVIDIA CORP	USD	24 412 009	16 713 100	2.29
90	NVR INC	USD	441 266	360 373	0.05
2 461	OLD DOMINION FREIGHT LINE INC	USD	728 226	630 705	0.09
6 415	OMNICOM GROUP INC	USD	539 177	408 058	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
59 412	ORACLE CORP	USD	4 898 623	4 151 116	0.57
732	O'REILLY AUTOMOTIVE INC	USD	496 666	462 448	0.06
6 324	ORGANON & CO	USD	209 527	213 435	0.03
11 658	OTIS WORLDWIDE CORP	USD	932 275	823 871	0.11
9 491	PACCAR INC	USD	837 499	781 489	0.11
2 041	PACKAGING CORP OF AMERICA	USD	319 254	280 638	0.04
7 195	PAYCHEX INC - AK9420	USD	820 233	819 295	0.11
645	PAYCOM SOFTWARE INC	USD	256 924	180 677	0.02
25 719	PAYPAL HOLDINGS INC	USD	5 262 124	1 796 215	0.25
11 177	PENTAIR PLC	USD	713 274	511 571	0.07
43 962	PEPSICO INC	USD	7 265 991	7 326 707	1.00
1 681	PERKINELMER INC	USD	283 094	239 072	0.03
127 387	PFIZER INC	USD	6 063 955	6 678 900	0.92
12 389	PNC FINANCIAL SERVICES GROUP INC	USD	2 283 194	1 954 613	0.27
1 047	POOL CORP	USD	458 918	367 738	0.05
7 281	PPG INDUSTRIES INC	USD	1 001 262	832 510	0.11
4 858	PRINCIPAL FINANCIAL GROUP INC	USD	354 274	324 466	0.04
82 817	PROCTER & GAMBLE CO	USD	12 346 215	11 908 255	1.63
34 269	PROLOGIS INC	USD	4 975 551	4 031 748	0.55
4 679	PRUDENTIAL FINANCIAL INC	USD	547 048	447 687	0.06
2 351	PTC INC	USD	291 982	250 005	0.03
12 095	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	845 671	765 372	0.10
2 399	PUBLIC STORAGE	USD	777 604	750 095	0.10
6 890	PULTEGROUP INC	USD	343 492	273 051	0.04
6 604	PVH CORP	USD	661 018	375 768	0.05
34 259	QUALCOMM INC	USD	5 255 071	4 376 245	0.60
3 250	QUANTA SERVICES INC	USD	422 262	407 355	0.06
2 069	QUEST DIAGNOSTICS INC	USD	292 596	275 136	0.04
1 985	RALPH LAUREN CORP - A	USD	223 508	177 955	0.02
3 441	RAYMOND JAMES FINANCIAL INC	USD	326 229	307 660	0.04
9 641	REALTY INCOME CORP	USD	655 961	658 095	0.09
3 097	REGENCY CENTERS CORP	USD	205 592	183 683	0.03
4 067	REGENERON PHARMACEUTICALS INC	USD	2 514 299	2 404 126	0.33
24 974	REGIONS FINANCIAL CORP	USD	551 657	468 263	0.06
10 944	REPUBLIC SERVICES INC	USD	1 414 047	1 432 241	0.20
466	RESMED INC	USD	97 185	97 688	0.01
6 122	ROBERT HALF INTERNATIONAL INC	USD	658 989	458 477	0.06
5 194	ROCKWELL AUTOMATION INC	USD	1 472 013	1 035 216	0.14
5 952	ROLLINS INC	USD	207 859	207 844	0.03
2 769	ROPER TECHNOLOGIES INC	USD	1 298 814	1 092 786	0.15
3 338	ROSS STORES INC	USD	331 236	234 428	0.03
4 478	ROYAL CARIBBEAN CRUISES LTD	USD	367 122	156 327	0.02
37 842	SALESFORCE INC	USD	9 072 118	6 245 444	0.86
1 289	SBA COMMUNICATIONS CORP	USD	432 162	412 544	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 225	SEALED AIR CORP	USD	281 629	243 867	0.03
4 535	SERVICENOW INC	USD	2 611 236	2 156 483	0.30
20 846	SHERWIN-WILLIAMS CO	USD	5 549 661	4 667 628	0.64
1 136	SIGNATURE BANK/NEW YORK NY	USD	325 107	203 583	0.03
10 874	SIMON PROPERTY GROUP INC	USD	1 400 658	1 032 160	0.14
1 443	SNAP-ON INC	USD	298 085	284 314	0.04
1 124	SOLAREEDGE TECHNOLOGIES INC	USD	314 514	307 616	0.04
12 978	S&P GLOBAL INC	USD	5 354 250	4 374 365	0.60
17 982	STANLEY BLACK & DECKER INC	USD	2 808 199	1 885 593	0.26
27 329	STARBUCKS CORP	USD	2 486 219	2 087 662	0.29
16 518	STATE STREET CORP	USD	1 365 451	1 018 335	0.14
792	STRYKER CORP	USD	201 633	157 553	0.02
1 189	SVB FINANCIAL GROUP	USD	708 555	469 643	0.06
17 253	SYNCHRONY FINANCIAL	USD	736 660	476 528	0.07
4 268	SYNOPSYS INC	USD	1 337 538	1 296 192	0.18
14 035	SYSCO CORP	USD	1 127 332	1 188 905	0.16
9 739	T ROWE PRICE GROUP INC	USD	1 686 658	1 106 448	0.15
3 332	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	542 193	408 270	0.06
13 961	TAPESTRY INC	USD	529 724	426 090	0.06
10 523	TARGET CORP	USD	2 274 098	1 486 163	0.20
13 387	TE CONNECTIVITY LTD	USD	1 745 705	1 514 739	0.21
786	TELEFLEX INC	USD	275 489	193 238	0.03
14 328	TESLA INC	USD	12 411 136	9 648 761	1.32
24 198	TEXAS INSTRUMENTS INC	USD	4 399 663	3 718 023	0.51
9 495	THERMO FISHER SCIENTIFIC INC	USD	5 428 458	5 158 444	0.71
37 578	TJX COS INC	USD	2 354 983	2 098 731	0.29
1 465	TRACTOR SUPPLY CO	USD	336 766	283 990	0.04
1 038	TRANE TECHNOLOGIES PLC	USD	182 434	134 805	0.02
3 736	TRAVELERS COS INC	USD	679 073	631 870	0.09
8 011	TRIMBLE INC	USD	572 597	466 481	0.06
24 035	TRUIST FINANCIAL CORP	USD	1 366 847	1 139 980	0.16
19 508	TWITTER INC	USD	981 321	729 404	0.10
1 125	TYLER TECHNOLOGIES INC	USD	521 849	374 040	0.05
11 996	TYSON FOODS INC - A	USD	1 009 759	1 032 376	0.14
3 227	UDR INC	USD	169 481	148 571	0.02
32 553	UNION PACIFIC CORP	USD	8 661 361	6 942 904	0.95
31 901	UNITED PARCEL SERVICE INC - B	USD	6 596 839	5 823 209	0.80
2 651	UNITED RENTALS INC	USD	925 734	643 954	0.09
31 223	UNITEDHEALTH GROUP INC	USD	13 848 274	16 037 068	2.20
34 666	US BANCORP/MN	USD	1 915 839	1 595 329	0.22
13 819	VENTAS INC	USD	755 213	710 711	0.10
1 287	VERISIGN INC	USD	281 387	215 354	0.03
11 008	VERISK ANALYTICS INC - A	USD	2 177 367	1 905 375	0.26
76 590	VERIZON COMMUNICATIONS INC	USD	3 923 594	3 886 943	0.53

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 083	VERTEX PHARMACEUTICALS INC	USD	1 693 921	1 995 919	0.27
7 112	VF CORP	USD	483 836	314 137	0.04
9 996	VIATRIS INC	USD	137 536	104 658	0.01
72 844	VISA INC	USD	15 901 167	14 342 254	1.97
2 371	VORNADO REALTY TRUST	USD	105 121	67 787	0.01
6 515	VULCAN MATERIALS CO	USD	1 186 678	925 782	0.13
24 903	WALGREENS BOOTS ALLIANCE INC	USD	1 194 341	943 824	0.13
89 201	WALT DISNEY CO	USD	13 331 604	8 420 573	1.15
6 669	WARNER BROS DISCOVERY INC	USD	158 056	89 498	0.01
1 540	WATERS CORP	USD	518 524	509 709	0.07
13 946	WELLTOWER INC	USD	1 156 438	1 148 453	0.16
1 884	WEST PHARMACEUTICAL SERVICES INC	USD	727 676	569 665	0.08
34 245	WEYERHAEUSER CO	USD	1 293 880	1 134 194	0.16
1 781	WILLIS TOWERS WATSON PLC	USD	399 732	351 552	0.05
11 586	XYLEM INC/NY	USD	1 212 923	905 793	0.12
11 413	YUM! BRANDS INC	USD	1 366 077	1 295 490	0.18
1 548	ZIMMER BIOMET HOLDINGS INC	USD	205 445	162 633	0.02
3 044	ZIONS BANCORP NA	USD	183 078	154 940	0.02
3 909	ZOETIS INC	USD	764 455	671 918	0.09
Total Shares			870 002 317	733 871 417	100.62
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			870 002 317	733 871 417	100.62
Total Investments			870 002 317	733 871 417	100.62

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	17.14	United States of America	97.64
Technology Hardware and Equipment	11.87	Ireland	2.11
Pharmaceuticals and Biotechnology	7.35	Switzerland	0.53
Retailers	6.91	Jersey	0.22
Industrial Support Services	4.95	United Kingdom	0.07
Banks	4.86	Bermuda	0.03
Personal Care, Drug and Grocery Stores	4.71	Liberia	0.02
Medical Equipment and Services	3.45		
Investment Banking and Brokerage Services	3.36		100.62
Health Care Providers	3.11		
Finance and Credit Services	3.10		
Industrial Transportation	2.92		
Real Estate Investment Trusts	2.69		
Industrial Engineering	2.51		
Beverages	2.33		
Telecommunications Service Providers	1.94		
Food Producers	1.89		
Travel and Leisure	1.78		
Chemicals	1.65		
Media	1.55		
Automobiles and Parts	1.53		
Telecommunications Equipment	1.40		
Electronic and Electrical Equipment	1.37		
Non-life Insurance	1.13		
Personal Goods	1.06		
General Industrials	0.89		
Electricity	0.85		
Leisure Goods	0.54		
Construction and Materials	0.44		
Life Insurance	0.41		
Consumer Services	0.29		
Waste and Disposal Services	0.20		
Real Estate Investment and Services	0.16		
Household Goods and Home Construction	0.10		
Open-end and Miscellaneous Investment Vehicles	0.08		
Gas, Water and Multi-utilities	0.06		
Alternative Energy	0.04		
	100.62		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
25 668	ABRDN PLC	GBP	79 159	47 665	0.07
2 208	ADDETECH AB	SEK	30 978	27 494	0.04
3 965	ADEVINTA ASA	NOK	55 237	27 313	0.04
3 683	ADIDAS AG - REG	EUR	956 111	621 543	0.93
1 684	ADMIRAL GROUP PLC	GBP	61 977	43 900	0.07
770	AENA SME SA	EUR	105 997	93 363	0.14
219	AEROPORTS DE PARIS	EUR	22 665	26 466	0.04
1 102	AGEAS SA/NV	EUR	50 516	46 262	0.07
705	AKER ASA - A	NOK	58 696	51 602	0.08
3 408	AKZO NOBEL NV	EUR	296 195	213 409	0.32
2 788	ALFA LAVAL AB	SEK	81 325	64 175	0.10
1 512	ALLFUNDS GROUP PLC	EUR	25 253	11 128	0.02
2 502	ALLIANZ SE - REG	EUR	541 808	455 664	0.68
4 772	ALSTOM SA	EUR	146 558	103 027	0.15
4 034	AMADEUS IT GROUP SA - A	EUR	228 388	214 447	0.32
525	AMUNDI SA	EUR	38 326	27 405	0.04
2 231	ANDRITZ AG	EUR	95 648	85 760	0.13
6 231	AROUNDTOWN SA	EUR	38 636	18 899	0.03
3 733	ASHTREAD GROUP PLC	GBP	213 737	149 138	0.22
52	ASM INTERNATIONAL NV	EUR	20 255	12 407	0.02
4 036	ASML HOLDING NV	EUR	2 268 223	1 839 810	2.76
11 110	ASSA ABLOY AB	SEK	267 808	225 350	0.34
19 013	ASTRAZENECA PLC	GBP	1 826 753	2 385 459	3.57
5 262	ATLAS COPCO AB - A	SEK	-	3 924	0.01
12 760	ATLAS COPCO AB - B	SEK	141 622	101 883	0.15
3 190	ATLAS COPCO AB (ISIN SE0017486871)	SEK	-	2 379	0.00
21 048	ATLAS COPCO AB (ISIN SE0017486889)	SEK	273 012	187 765	0.28
18 303	AUTO TRADER GROUP PLC	GBP	127 912	118 008	0.18
1 025	AUTO1 GROUP SE	EUR	26 524	7 160	0.01
4 367	AVAST PLC	GBP	26 996	26 228	0.04
584	AVEVA GROUP	GBP	24 990	15 272	0.02
19 798	AXA SA	EUR	475 083	428 825	0.64
1 518	AXFOOD AB	SEK	33 851	41 701	0.06
1 518	AXFOOD AB - RIGHTS - 23/05/2022	SEK	-	326	0.00
2 674	BANCA MEDIOLANUM SPA	EUR	22 174	16 787	0.03
54 658	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	266 316	236 696	0.36
134 335	BANCO SANTANDER SA	EUR	424 292	361 092	0.54
262 668	BARCLAYS PLC	GBP	514 040	467 237	0.70
28 337	BARRATT DEVELOPMENTS PLC	GBP	205 713	150 573	0.23
441	BAWAG GROUP AG	EUR	16 820	17 711	0.03
4 893	BAYERISCHE MOTOREN WERKE AG	EUR	398 853	359 440	0.54
844	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	56 754	57 054	0.09
1 182	BEIERSDORF AG	EUR	113 352	115 221	0.17
2 483	BERKELEY GROUP HOLDINGS PLC	GBP	122 140	107 420	0.16

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
667	BIOMERIEUX	EUR	72 598	62 164	0.09
7 536	B&M EUROPEAN VALUE RETAIL SA	GBP	48 625	32 103	0.05
16 751	BNP PARIBAS SA	EUR	849 247	759 909	1.14
25 448	BOLLORE SE	EUR	120 980	112 480	0.17
4 129	BRENNTAG SE	EUR	319 917	256 411	0.38
8 244	BRITISH LAND CO PLC	GBP	46 023	42 819	0.06
136 258	BT GROUP PLC	GBP	270 879	294 899	0.44
4 367	BUNZL PLC	GBP	124 427	137 940	0.21
11 504	BURBERRY GROUP PLC	GBP	240 751	219 308	0.33
2 076	BUREAU VERITAS SA	EUR	52 389	50 758	0.08
31 819	CAIXABANK SA	EUR	80 601	105 544	0.16
1 744	CAPGEMINI SE	EUR	288 017	285 057	0.43
3 031	CASTELLUM AB	SEK	66 292	37 190	0.06
4 657	CELLNEX TELECOM SAU	EUR	241 537	172 449	0.26
7	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	58 665	67 909	0.10
1	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	83 003	100 010	0.15
3 969	CHR HANSEN HOLDING A/S	DKK	273 348	275 714	0.41
3 438	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	150 201	169 409	0.25
1 135	COLOPLAST A/S	DKK	150 766	123 380	0.19
19 697	COMPASS GROUP PLC	GBP	370 177	384 421	0.58
22 760	CONVATEC GROUP PLC	GBP	56 931	59 333	0.09
445	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	14 908	16 367	0.02
1 353	COVESTRO AG	EUR	73 163	44 622	0.07
15 475	CREDIT AGRICOLE SA	EUR	168 461	135 112	0.20
1 918	CRODA INTERNATIONAL PLC	GBP	166 516	144 207	0.22
4 088	DAIMLER TRUCK HOLDING AG	EUR	103 140	101 832	0.15
5 477	DANONE SA	EUR	312 181	291 705	0.44
4 120	DANSKE BANK A/S	DKK	60 317	55 567	0.08
6 700	DASSAULT SYSTEMES SE	EUR	264 508	235 271	0.35
3 043	DCC PLC	GBP	211 628	180 219	0.27
1 545	DEUTSCHE BOERSE AG	EUR	220 377	246 582	0.37
33 726	DEUTSCHE TELEKOM AG - REG	EUR	553 765	638 973	0.96
192	DIASORIN SPA	EUR	29 637	24 038	0.04
7 380	DIRECT LINE INSURANCE GROUP PLC	GBP	25 959	21 579	0.03
5 498	DNB BANK ASA	NOK	97 415	93 978	0.14
1 245	EDP RENOVAVEIS SA	EUR	25 981	28 037	0.04
7 021	ELECTRICITE DE FRANCE SA	EUR	68 507	54 806	0.08
3 253	ELECTROLUX AB	SEK	66 942	41 800	0.06
400	ELIA GROUP SA/NV	EUR	55 280	54 080	0.08
400	ELIA GROUP SA/NV - 44735 - RIGHTS - 23/06/2022	EUR	-	177	0.00
1 692	ELISA OYJ	EUR	87 606	90 725	0.14
5 803	EMBRACER GROUP AB	SEK	55 260	42 245	0.06
59	EMS-CHEMIE HOLDING AG	CHF	55 116	41 882	0.06
727	ENTRAASA	NOK	13 977	8 693	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
32 187	E.ON SE	EUR	328 699	257 754	0.39
9 398	EPIROC AB - A	SEK	179 214	138 560	0.21
5 970	EPIROC AB - B	SEK	97 999	77 013	0.12
1 197	EQT AB	SEK	42 249	23 397	0.04
3 255	ERSTE GROUP BANK AG	EUR	102 568	78 771	0.12
1 669	ESSILORLUXOTTICA SA	EUR	273 579	238 500	0.36
933	EUROFINS SCIENTIFIC SE	EUR	92 563	70 050	0.11
15 068	EXPERIAN PLC	GBP	504 436	421 162	0.63
1 687	FABEGE AB	SEK	22 836	15 208	0.02
3 499	FARFETCH LTD - A	USD	107 836	23 964	0.04
1 032	FASTIGHETS AB BALDER - B	SEK	9 019	4 721	0.01
4 880	FERGUSON PLC	GBP	565 100	520 881	0.78
2 318	FERRARI NV	EUR	427 139	406 114	0.61
7 061	FINCOBANK BANCA FINECO SPA	EUR	102 866	80 637	0.12
229	GENMAB A/S	DKK	82 809	70 733	0.11
1 122	GETINGE AB - B	SEK	29 866	24 758	0.04
306	GIVAUDAN SA - REG	CHF	1 145 007	1 026 318	1.54
518	GLOBANT SA	USD	115 974	86 214	0.13
960	GRIFOLS SA	EUR	20 957	17 314	0.03
900	GRIFOLS SA	USD	12 105	10 227	0.02
51 572	GSK PLC	GBP	846 921	1 057 801	1.59
6 740	H & M HENNES & MAURITZ AB - B	SEK	106 341	76 855	0.12
4 231	HALMA PLC	GBP	130 554	98 746	0.15
164	HAPAG-LLOYD AG	EUR	45 244	40 508	0.06
3 646	HARGREAVES LANSDOWN PLC	GBP	65 380	33 368	0.05
1 556	HELLOFRESH SE	EUR	103 838	48 003	0.07
421	HENKEL AG & CO KGAA	EUR	31 737	24 586	0.04
776	HENKEL AG & CO KGAA - PFD	EUR	64 514	45 613	0.07
866	HERMES INTERNATIONAL	EUR	1 035 558	924 022	1.39
14 165	HEXAGON AB	SEK	176 154	140 484	0.21
10 314	HOLCIM AG - REG	CHF	448 016	420 948	0.63
1 129	HOLMEN AB	SEK	54 097	43 724	0.07
6 452	HOWDEN JOINERY GROUP PLC	GBP	69 239	45 167	0.07
208 900	HSBC HOLDINGS PLC	GBP	1 005 671	1 299 800	1.95
3 040	HUSQVARNA AB - B	SEK	33 447	21 350	0.03
43 805	IBERDROLA SA	EUR	434 546	433 494	0.65
1 516	ICON PLC	USD	312 783	314 235	0.47
17 332	INDUSTRIA DE DISENO TEXTIL SA	EUR	395 152	374 198	0.56
1 105	INDUSTRIVARDEN AB - A	SEK	30 375	23 744	0.04
1 023	INDUSTRIVARDEN AB - C	SEK	28 117	21 724	0.03
1 196	INDUTRADE AB	SEK	26 308	20 826	0.03
10 785	INFINEON TECHNOLOGIES AG - REG	EUR	334 173	249 026	0.37
29 691	INFORMA PLC	GBP	192 216	182 395	0.27
2 297	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	21 912	22 244	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
24 974	ING GROEP NV	EUR	252 541	235 530	0.35
2 761	INTERMEDIATE CAPITAL GROUP PLC	GBP	71 227	41 986	0.06
825	INTERTEK GROUP PLC	GBP	53 599	40 311	0.06
270 934	INTESA SANPAOLO SPA	EUR	600 697	482 263	0.72
1 555	INVESTMENT AB LATOUR - B	SEK	43 372	29 364	0.04
8 086	INVESTOR AB	SEK	158 198	138 614	0.21
24 941	INVESTOR AB - B	SEK	473 969	391 535	0.59
89 300	J SAINSBURY PLC	GBP	267 039	211 631	0.32
34 030	JD SPORTS FASHION PLC	GBP	66 634	45 621	0.07
714	JDE PEET'S NV	EUR	20 603	19 392	0.03
3 721	JERONIMO MARTINS SGPS SA	EUR	80 857	77 174	0.12
1 415	JUST EAT TAKEAWAY.COM NV	EUR	65 976	21 318	0.03
6 321	KBC GROUP NV	EUR	415 930	338 426	0.51
1 830	KERING SA	EUR	1 130 379	896 883	1.35
2 654	KERRY GROUP PLC	EUR	283 799	242 416	0.36
5 588	KESKO OYJ - B	EUR	150 493	125 786	0.19
1 078	KINGSPAN GROUP PLC	EUR	112 240	61 877	0.09
2 002	KINNEVIK AB - B	SEK	69 050	30 797	0.05
576	KION GROUP AG	EUR	55 140	22 804	0.03
966	KNORR-BREMSE AG	EUR	96 362	52 570	0.08
925	KOJAMO OYJ	EUR	17 647	15 226	0.02
8 610	KONE OYJ - B	EUR	504 497	390 550	0.59
3 284	KONINKLIJKE DSM NV	EUR	526 973	450 236	0.68
10 843	KONINKLIJKE KPN NV	EUR	29 806	36 877	0.06
14 451	KONINKLIJKE PHILIPS NV	EUR	594 479	297 040	0.45
412	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	97 053	93 028	0.14
11 878	LAND SECURITIES GROUP PLC	GBP	94 082	91 624	0.14
55 984	LEGAL & GENERAL GROUP PLC	GBP	182 958	155 764	0.23
4 074	LEGRAND SA	EUR	349 981	287 054	0.43
1 675	LIFCO AB	SEK	35 612	25 680	0.04
692 653	LLOYDS BANKING GROUP PLC	GBP	334 876	340 452	0.51
715	LOGITECH INTERNATIONAL SA - REG	CHF	52 854	35 625	0.05
3 898	LONDON STOCK EXCHANGE GROUP PLC	GBP	361 175	345 603	0.52
3 945	L'OREAL SA	EUR	1 394 623	1 299 088	1.95
178	MAYR MELNHOF KARTON AG	EUR	30 132	28 836	0.04
7 725	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	71 868	63 793	0.10
3 616	MERCEDES-BENZ GROUP AG	EUR	210 219	199 676	0.30
630	MERCK KGAA	EUR	102 227	101 430	0.15
7 035	MONCLER SPA	EUR	365 096	287 943	0.43
484	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	122 740	108 513	0.16
56 552	NATWEST GROUP PLC	GBP	131 552	143 417	0.22
25 122	NESTLE SA	CHF	2 763 270	2 797 077	4.19
5 969	NEXI SPA	EUR	85 391	47 179	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 951	NEXT PLC	GBP	247 041	200 893	0.30
14 899	NIBE INDUSTRIER AB - B	SEK	134 470	106 807	0.16
1 958	NN GROUP NV	EUR	82 404	84 860	0.13
43 298	NORDEA BANK ABP	SEK	387 812	363 742	0.55
686	NORDIC SEMICONDUCTOR ASA	NOK	15 380	10 148	0.02
15 060	NORSK HYDRO ASA	NOK	120 998	80 427	0.12
24 342	NOVARTIS AG - REG	CHF	1 866 676	1 966 280	2.94
12 025	NOVO NORDISK A/S	DKK	862 630	1 272 895	1.91
3 365	NOVOZYMES A/S - B	DKK	221 264	192 760	0.29
8 655	OCADO GROUP PLC	GBP	177 018	78 547	0.12
901	ORION OYJ - B	EUR	32 806	38 383	0.06
44 074	ORKLA ASA	NOK	354 984	335 908	0.50
3 455	ORSTED AS	DKK	392 098	344 680	0.52
667	PANDORA A/S	DKK	72 763	40 047	0.06
181	PARTNERS GROUP HOLDING AG	CHF	236 087	155 556	0.23
9 327	PEARSON PLC	GBP	78 591	81 243	0.12
764	PEPCO GROUP NV	PLN	7 377	5 663	0.01
6 296	PERSIMMON PLC	GBP	189 157	136 262	0.20
6 856	PIRELLI & C SPA	EUR	33 365	26 574	0.04
6 164	POSTE ITALIANE SPA	EUR	63 892	54 934	0.08
7 968	PROSUS NV	EUR	596 698	497 841	0.75
1 633	PROXIMUS SADP	EUR	27 516	22 968	0.03
6 728	PRUDENTIAL PLC	GBP	110 971	79 410	0.12
3 781	PUBLICIS GROUPE SA	EUR	220 506	176 421	0.26
2 044	PUMA SE	EUR	185 553	128 445	0.19
2 708	QIAGEN NV	EUR	118 999	121 048	0.18
1 650	RAIFFEISEN BANK INTERNATIONAL AG	EUR	31 997	17 061	0.03
15 853	RECKITT BENCKISER GROUP PLC	GBP	1 108 224	1 136 304	1.70
570	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	26 990	23 661	0.04
28 809	RED ELECTRICA CORP SA	EUR	538 142	519 282	0.78
34 837	RELX PLC	GBP	831 964	900 873	1.35
16 293	RENTOKIL INITIAL PLC	GBP	103 067	89 831	0.13
11 879	RIGHTMOVE PLC	GBP	88 215	78 439	0.12
3 036	RIO TINTO PLC	GBP	218 471	173 403	0.26
6 135	ROCHE HOLDING AG	CHF	1 917 559	1 952 546	2.92
243	ROCHE HOLDING AG - BR	CHF	81 540	89 441	0.13
1 255	RTL GROUP SA	EUR	63 233	49 999	0.07
487	SAGAX AB	SEK	14 369	8 578	0.01
10 832	SAGE GROUP PLC	GBP	82 812	79 881	0.12
1 324	SALMAR ASA	NOK	85 848	88 769	0.13
2 667	SAMHALLSBYGGNADSBOLAGET I NORDEN AB	SEK	10 249	4 241	0.01
6 312	SAMPO OYJ - A	EUR	260 424	262 074	0.39
8 544	SANDVIK AB	SEK	187 518	132 269	0.20
14 423	SANOFI	EUR	1 232 689	1 389 511	2.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 440	SAP SE	EUR	1 538 848	1 168 338	1.75
172	SARTORIUS AG	EUR	75 984	57 345	0.09
159	SARTORIUS STEDIM BIOTECH	EUR	63 011	47 589	0.07
13 996	SCATEC ASA	NOK	208 354	114 719	0.17
837	SCHIBSTED ASA	NOK	32 450	14 254	0.02
1 151	SCHIBSTED ASA - B	NOK	39 036	17 886	0.03
113	SCHINDLER HOLDING AG	CHF	27 411	19 656	0.03
55	SCHINDLER HOLDING AG - REG	CHF	13 099	9 430	0.01
9 434	SCHNEIDER ELECTRIC SE	EUR	1 435 477	1 065 099	1.60
887	SCHRODERS PLC (ISIN GB0002405495)	GBP	36 088	27 533	0.04
13 727	SEGRO PLC	GBP	177 680	155 768	0.23
1 673	SEVERN TRENT PLC	GBP	60 937	52 845	0.08
254	SHURGARD SELF STORAGE SA	EUR	11 482	11 290	0.02
14 023	SIEMENS AG - REG	EUR	1 826 359	1 361 492	2.04
3 487	SIEMENS ENERGY AG	EUR	72 251	48 766	0.07
2 671	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	76 019	47 838	0.07
2 440	SIEMENS HEALTHINEERS AG	EUR	128 116	118 316	0.18
3 777	SIKA AG	CHF	1 085 742	830 193	1.25
3 298	SINCH AB	SEK	47 578	10 250	0.02
17 056	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	178 346	159 843	0.24
4 336	SKANSKA AB - B	SEK	93 432	63 463	0.10
12 189	SMITH & NEPHEW PLC	GBP	211 355	162 487	0.24
11 939	SOCIETE GENERALE SA	EUR	276 011	249 406	0.37
1 004	SODEXO SA (ISIN FR0000121220)	EUR	75 892	67 328	0.10
130	SOFINA SA	EUR	43 935	25 350	0.04
393	SONOVA HOLDING AG	CHF	135 264	119 365	0.18
914	SPIRAX-SARCO ENGINEERING PLC	GBP	139 330	104 885	0.16
1 694	SPOTIFY TECHNOLOGY SA	USD	351 305	152 038	0.23
4 285	ST JAMES'S PLACE PLC	GBP	69 324	54 882	0.08
36 882	STANDARD CHARTERED PLC	GBP	201 649	265 047	0.40
30 637	STELLANTIS NV	EUR	498 822	361 272	0.54
3 669	STMICROELECTRONICS NV	EUR	159 684	110 015	0.17
3 980	STOREBRAND ASA	NOK	30 084	27 012	0.04
4 119	SVENSKA CELLULOSA AB SCA - B	SEK	59 311	58 749	0.09
19 924	SVENSKA HANDELSBANKEN AB	SEK	176 723	162 581	0.24
1 147	SWECO AB	SEK	17 147	11 381	0.02
13 047	SWEDBANK AB - A	SEK	227 846	157 468	0.24
1 504	SWEDISH ORPHAN BIOVITRUM AB	SEK	26 365	31 054	0.05
894	SWISS RE AG	CHF	78 155	66 079	0.10
235	SWISSCOM AG - REG	CHF	110 127	123 828	0.19
3 348	SYMRISE AG	EUR	373 925	347 690	0.52
97 905	TAYLOR WIMPEY PLC	GBP	173 042	132 674	0.20
31 202	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	315 416	222 136	0.33
388	TELEPERFORMANCE	EUR	129 889	113 800	0.17

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 236	TELE2 AB	SEK	15 546	13 441	0.02
13 046	TELIA CO AB	SEK	45 052	47 712	0.07
63 422	TERNA - RETE ELETTRICA NAZIONALE	EUR	488 621	474 904	0.71
7 457	THG PLC	GBP	33 514	7 142	0.01
1 370	TOMRA SYSTEMS ASA	NOK	29 829	24 231	0.04
25 584	UBS GROUP AG	CHF	333 064	393 384	0.59
1 917	UCB SA	EUR	180 168	154 587	0.23
4 551	UMICORE SA	EUR	185 602	151 639	0.23
27 910	UNICREDIT SPA	EUR	273 986	253 004	0.38
58 609	UNILEVER PLC	GBP	2 687 325	2 533 504	3.79
3 645	UNITED UTILITIES GROUP PLC	GBP	42 661	43 191	0.06
10 158	UNIVERSAL MUSIC GROUP NV	EUR	251 299	194 363	0.29
748	VANTAGE TOWERS AG	EUR	23 984	19 897	0.03
1 153	VERBUND AG	EUR	89 489	107 633	0.16
21 563	VESTAS WIND SYSTEMS A/S	DKK	719 411	434 644	0.65
6 593	VINCI SA	EUR	585 352	560 141	0.84
505	VITROLIFE AB	SEK	24 021	11 087	0.02
11 517	VIVENDI SE	EUR	126 046	111 669	0.17
8 474	VONOVIA SE	EUR	432 834	249 136	0.37
1 761	WAREHOUSES DE PAUW CVA	EUR	58 582	52 830	0.08
3 382	WISE PLC	GBP	19 811	11 685	0.02
1 957	WOLTERS KLUWER NV	EUR	159 720	181 140	0.27
3 642	WORLDLINE SA	EUR	256 367	128 854	0.19
14 670	WPP PLC	GBP	166 982	140 531	0.21
4 905	ZALANDO SE	EUR	379 163	122 429	0.18
893	ZURICH INSURANCE GROUP AG	CHF	323 817	370 440	0.56
10 985	3I GROUP PLC	GBP	154 382	141 460	0.21
Total Shares			73 574 337	65 721 281	98.58
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			73 574 337	65 721 281	98.58
Total Investments			73 574 337	65 721 281	98.58

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	16.77	United Kingdom	23.78
Banks	10.29	Switzerland	16.01
Food Producers	6.97	France	15.19
Personal Care, Drug and Grocery Stores	6.65	Germany	11.52
Personal Goods	6.63	Netherlands	7.63
Software and Computer Services	4.16	Sweden	4.84
Technology Hardware and Equipment	3.89	Denmark	4.22
Investment Banking and Brokerage Services	3.43	Spain	3.95
Construction and Materials	3.42	Italy	2.79
Chemicals	3.34	Finland	1.93
Media	3.30	Jersey	1.62
Electricity	3.05	Norway	1.34
Non-life Insurance	2.61	Belgium	1.27
General Industrials	2.54	Ireland	1.20
Industrial Support Services	2.54	Luxembourg	0.63
Telecommunications Service Providers	2.53	Austria	0.50
Industrial Engineering	2.12	Portugal	0.12
Automobiles and Parts	2.08	Cayman Islands	0.04
Medical Equipment and Services	2.02		
Electronic and Electrical Equipment	2.00		
Retailers	1.33		
Household Goods and Home Construction	0.96		
Alternative Energy	0.90		
Life Insurance	0.78		
Industrial Transportation	0.70		
Travel and Leisure	0.68		
Real Estate Investment and Services	0.56		
Gas, Water and Multi-utilities	0.53		
Real Estate Investment Trusts	0.51		
Industrial Metals and Mining	0.38		
Telecommunications Equipment	0.33		
Beverages	0.28		
Aerospace and Defense	0.08		
Consumer Services	0.07		
Industrial Materials	0.07		
Leisure Goods	0.06		
Health Care Providers	0.02		
	98.58		98.58

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
8 446	ABBOTT LABORATORIES	USD	1 018 291	917 657	0.46
10 799	ABBVIE INC	USD	1 220 304	1 653 974	0.83
161	ABIOMED INC	USD	52 908	39 849	0.02
10 789	ABRDN PLC	GBP	35 600	20 946	0.01
2 689	ACCENTURE PLC - A	USD	864 044	746 601	0.38
3 708	ACTIVISION BLIZZARD INC	USD	282 248	288 705	0.15
1 971	ADDETECH AB	SEK	38 116	25 658	0.01
1 067	ADIDAS AG - REG	EUR	339 677	188 251	0.09
1 429	ADMIRAL GROUP PLC	GBP	58 493	38 945	0.02
2 898	ADOBE INC	USD	1 651 623	1 060 841	0.53
7 854	ADVANCED MICRO DEVICES INC	USD	882 633	600 595	0.30
1 427	ADVANTEST CORP	JPY	119 834	76 258	0.04
33	ADYEN NV	EUR	91 539	47 886	0.02
448	AENA SME SA	EUR	74 213	56 789	0.03
2 383	AFLAC INC	USD	126 790	131 851	0.07
469	AGEAS SA/NV	EUR	23 921	20 583	0.01
1 783	AGILENT TECHNOLOGIES INC	USD	259 754	211 767	0.11
4 757	AGNICO EAGLE MINES LTD	CAD	285 195	217 286	0.11
71 506	AIA GROUP LTD	HKD	805 072	775 025	0.39
1 382	AIRBNB INC	USD	233 715	123 109	0.06
689	AKAMAI TECHNOLOGIES INC	USD	73 049	62 926	0.03
339	AKER ASA - A	NOK	31 403	25 940	0.01
2 961	AKZO NOBEL NV	EUR	279 901	193 845	0.10
2 046	ALBEMARLE CORP	USD	463 420	427 573	0.22
831	ALCON INC	CHF	64 648	57 877	0.03
489	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	94 750	70 920	0.04
2 278	ALFA LAVAL AB	SEK	84 347	54 819	0.03
2 834	ALFRESA HOLDINGS CORP	JPY	45 227	38 070	0.02
291	ALIGN TECHNOLOGY INC	USD	173 078	68 871	0.03
1 059	ALLIANZ SE - REG	EUR	248 631	201 631	0.10
3 647	ALLKEM LTD	AUD	31 369	25 856	0.01
842	ALLSTATE CORP	USD	116 625	106 707	0.05
1 713	ALLY FINANCIAL INC	USD	81 974	57 403	0.03
519	ALNYLAM PHARMACEUTICALS INC	USD	90 784	75 696	0.04
1 771	ALPHABET CLASS - A	USD	4 549 422	3 859 468	1.94
1 639	ALPHABET INC	USD	4 218 806	3 585 230	1.81
2 707	ALS LTD	AUD	27 297	19 880	0.01
2 953	ALSTOM SA	EUR	101 586	66 653	0.03
22 268	ALUMINA LTD	AUD	33 682	22 433	0.01
5 500	AMADA CO LTD	JPY	48 863	40 363	0.02
664	AMADEUS IT GROUP SA - A	EUR	45 064	36 903	0.02
54 039	AMAZON.COM INC	USD	8 712 397	5 739 481	2.89
6 873	AMCOR PLC	USD	80 907	85 431	0.04
3 815	AMERICAN EXPRESS CO	USD	606 575	528 835	0.27

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 181	AMERICAN INTERNATIONAL GROUP INC	USD	179 480	162 645	0.08
417	AMERICAN WATER WORKS CO INC	USD	69 026	62 037	0.03
488	AMERIPRISE FINANCIAL INC	USD	129 426	115 988	0.06
1 609	AMERISOURCEBERGEN CORP	USD	198 027	227 641	0.11
3 299	AMGEN INC	USD	727 828	802 647	0.40
617	ANDRITZ AG	EUR	28 819	24 795	0.01
437	ANSYS INC	USD	151 422	104 570	0.05
833	AON PLC - A	USD	231 678	224 643	0.11
60 194	APPLE INC	USD	8 567 923	8 229 723	4.15
4 143	APPLIED MATERIALS INC	USD	539 468	376 930	0.19
1 607	APTIV PLC	USD	216 290	143 135	0.07
1 429	ARCH CAPITAL GROUP LTD	USD	59 012	65 005	0.03
784	ARES MANAGEMENT CORP - A	USD	63 357	44 578	0.02
999	ARISTA NETWORKS INC	USD	101 747	93 646	0.05
2 132	ARISTOCRAT LEISURE LTD	AUD	68 726	50 403	0.03
5 777	AROUNDTOWN SA	EUR	38 066	18 318	0.01
812	ARTHUR J GALLAGHER & CO	USD	123 306	132 388	0.07
1 400	ASAHI INTECC CO LTD	JPY	27 606	21 105	0.01
19 743	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	43 659	40 431	0.02
3 567	ASHTREAD GROUP PLC	GBP	256 099	148 983	0.08
1 454	ASICS CORP	JPY	32 242	26 253	0.01
78	ASM INTERNATIONAL NV	EUR	34 421	19 457	0.01
1 763	ASML HOLDING NV	EUR	1 229 052	840 190	0.42
7 030	ASSA ABLOY AB	SEK	201 422	149 074	0.08
10 718	ASTELLAS PHARMA INC	JPY	177 317	166 859	0.08
8 862	ASTRAZENECA PLC	GBP	1 068 814	1 162 401	0.59
886	ASX LTD	AUD	54 751	49 782	0.03
7 703	ATLAS ARTERIA LTD	AUD	36 585	42 693	0.02
4 571	ATLAS COPCO AB - A	SEK	-	3 564	0.00
11 084	ATLAS COPCO AB - B	SEK	137 243	92 523	0.05
2 771	ATLAS COPCO AB (ISIN SE0017486871)	SEK	-	2 161	0.00
18 284	ATLAS COPCO AB (ISIN SE0017486889)	SEK	263 185	170 521	0.09
411	ATLASSIAN CORP PLC - A	USD	147 176	77 021	0.04
23 731	AT&T INC	USD	449 159	497 402	0.25
15 203	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	297 043	230 305	0.12
6 221	AUTO TRADER GROUP PLC	GBP	51 886	41 933	0.02
1 137	AUTODESK INC	USD	324 684	195 519	0.10
1 850	AUTOMATIC DATA PROCESSING INC	USD	384 485	388 574	0.20
874	AVALONBAY COMMUNITIES INC	USD	204 078	169 775	0.09
2 798	AVANTOR INC	USD	115 671	87 018	0.04
8 630	AXA SA	EUR	247 612	195 422	0.10
797	AXFOOD AB	SEK	20 382	22 889	0.01
797	AXFOOD AB - RIGHTS - 23/05/2022	SEK	-	179	0.00
924	AZBIL CORP	JPY	39 008	24 247	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 457	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	82 238	60 924	0.03
33 288	BANCO SANTANDER SA	EUR	122 967	93 545	0.05
1 420	BANDAI NAMCO HOLDINGS INC	JPY	107 333	100 123	0.05
16 653	BANK HAPOALIM BM	ILS	162 865	138 659	0.07
22 094	BANK LEUMI LE-ISRAEL BM	ILS	218 030	195 886	0.10
48 476	BANK OF AMERICA CORP	USD	2 014 103	1 509 057	0.76
3 934	BANK OF MONTREAL	CAD	393 364	377 504	0.19
4 804	BANK OF NEW YORK MELLON CORP	USD	249 197	200 375	0.10
7 611	BANK OF NOVA SCOTIA	CAD	473 062	449 489	0.23
122 466	BARCLAYS PLC	GBP	302 911	227 745	0.11
9 465	BARRATT DEVELOPMENTS PLC	GBP	84 443	52 580	0.03
939	BAXTER INTERNATIONAL INC	USD	81 113	60 312	0.03
100	BAYCURRENT CONSULTING INC	JPY	38 718	26 572	0.01
1 537	BAYERISCHE MOTOREN WERKE AG	EUR	152 340	118 040	0.06
659	BCE INC	CAD	32 954	32 324	0.02
1 500	BECTON DICKINSON AND CO	USD	360 379	369 795	0.19
773	BEIERSDORF AG	EUR	85 385	78 777	0.04
839	BERKELEY GROUP HOLDINGS PLC	GBP	49 606	37 947	0.02
703	BEST BUY CO INC	USD	76 989	45 829	0.02
1 060	BIOGEN INC	USD	284 106	216 176	0.11
809	BIOMARIN PHARMACEUTICAL INC	USD	63 566	67 042	0.03
341	BIOMERIEUX	EUR	43 385	33 226	0.02
102	BIO-RAD LABORATORIES INC	USD	57 449	50 490	0.03
829	BLACKROCK INC	USD	710 700	504 894	0.25
2 552	BLACKSTONE INC - A	USD	323 951	232 819	0.12
1 941	BLOCK INC - A	USD	405 425	119 294	0.06
7 338	BLUESCOPE STEEL LTD	AUD	114 006	80 230	0.04
4 653	B&M EUROPEAN VALUE RETAIL SA	GBP	37 307	20 723	0.01
8 653	BNP PARIBAS SA	EUR	544 321	410 384	0.21
18 893	BOC HONG KONG HOLDINGS LTD	HKD	61 186	74 638	0.04
8 564	BOLLORE SE	EUR	45 300	39 573	0.02
241	BOOKING HOLDINGS INC	USD	561 558	421 507	0.21
924	BOSTON PROPERTIES INC	USD	102 573	82 218	0.04
8 415	BOSTON SCIENTIFIC CORP	USD	355 058	313 627	0.16
14 316	BRAMBLES LTD	AUD	109 897	105 432	0.05
2 313	BRENNTAG SE	EUR	205 557	150 166	0.08
11 506	BRISTOL-MYERS SQUIBB CO	USD	705 169	885 962	0.45
5 858	BRITISH LAND CO PLC	GBP	38 595	31 809	0.02
966	BROADCOM INC	USD	485 967	469 292	0.24
425	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	71 341	60 584	0.03
6 538	BROOKFIELD ASSET MANAGEMENT INC	CAD	369 967	290 223	0.15
42 874	BT GROUP PLC	GBP	90 081	97 008	0.05
3 523	BUNZL PLC	GBP	124 844	116 338	0.06
3 794	BURBERRY GROUP PLC	GBP	94 657	75 615	0.04

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 803	BUREAU VERITAS SA	EUR	55 645	46 087	0.02
478	BURLINGTON STORES INC	USD	87 077	65 118	0.03
1 119	CADENCE DESIGN SYSTEMS INC	USD	174 875	167 884	0.08
2 600	CAE INC	CAD	69 007	63 936	0.03
7 343	CAIXABANK SA	EUR	21 388	25 464	0.01
3 495	CAMECO CORP	CAD	101 880	73 318	0.04
5 616	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	316 606	272 153	0.14
10 130	CANADIAN PACIFIC RAILWAY LTD	CAD	802 808	706 080	0.36
820	CAPGEMINI SE	EUR	169 717	140 121	0.07
2 603	CAPITAL ONE FINANCIAL CORP	USD	376 842	271 207	0.14
26 800	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	44 581	41 788	0.02
12 292	CAPITALAND INVESTMENT LTD/SINGAPORE	SGD	25 213	33 740	0.02
2 544	CARDINAL HEALTH INC	USD	129 743	132 975	0.07
2 472	CARREFOUR SA	EUR	45 252	43 637	0.02
3 793	CARRIER GLOBAL CORP	USD	195 833	135 258	0.07
384	CARVANA CO	USD	90 119	8 671	0.00
2 140	CASIO COMPUTER CO LTD	JPY	31 821	19 832	0.01
1 638	CASTELLUM AB	SEK	42 329	21 012	0.01
2 354	CATERPILLAR INC	USD	469 500	420 801	0.21
402	CBOE GLOBAL MARKETS INC	USD	49 041	45 502	0.02
2 546	CBRE GROUP INC	USD	230 918	187 411	0.09
791	CCL INDUSTRIES INC	CAD	35 717	37 308	0.02
957	CELANESE CORP - A	USD	141 027	112 553	0.06
1 100	CENTRAL JAPAN RAILWAY CO	JPY	145 528	126 756	0.06
605	CGI INC	CAD	48 877	48 093	0.02
155	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	57 621	33 165	0.02
7 143	CHARLES SCHWAB CORP	USD	528 454	451 295	0.23
499	CHARTER COMMUNICATIONS INC	USD	350 620	233 796	0.12
2 832	CHARTER HALL GROUP	AUD	41 984	21 090	0.01
500	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	59 968	60 890	0.03
4 600	CHIBA BANK LTD	JPY	27 333	25 090	0.01
5	CHOCOLAFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	55 981	50 711	0.03
16 000	CHOW TAI FOOK JEWELLERY GROUP LTD	HKD	29 150	30 096	0.02
1 866	CHR HANSEN HOLDING A/S	DKK	146 725	135 516	0.07
1 795	CHUBB LTD	USD	321 578	352 861	0.18
5 115	CHUGAI PHARMACEUTICAL CO LTD	JPY	195 392	130 647	0.07
1 877	CHURCH & DWIGHT CO INC	USD	168 320	173 923	0.09
601	CIGNA CORP	USD	144 006	158 376	0.08
600	CINCINNATI FINANCIAL CORP	USD	68 395	71 388	0.04
389	CINTAS CORP	USD	158 211	145 303	0.07
23 284	CISCO SYSTEMS INC	USD	1 227 163	992 829	0.50
12 572	CITIGROUP INC	USD	811 638	578 186	0.29
1 863	CITIZENS FINANCIAL GROUP INC	USD	85 312	66 490	0.03
8 500	CK ASSET HOLDINGS LTD	HKD	58 316	60 119	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 972	CLARIVATE PLC	USD	61 521	41 192	0.02
1 006	CLOROX CO	USD	167 559	141 826	0.07
1 286	CLOUDFLARE INC	USD	168 127	56 263	0.03
1 588	CME GROUP INC	USD	325 059	325 064	0.16
21 005	COCA-COLA CO	USD	1 299 867	1 321 424	0.67
1 738	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	84 484	89 533	0.05
256	COCHLEAR LTD	AUD	42 271	34 978	0.02
791	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	67 634	53 385	0.03
140	COINBASE GLOBAL INC - A	USD	37 619	6 583	0.00
7 172	COLGATE-PALMOLIVE CO	USD	558 301	574 764	0.29
302	COLOPLAST A/S	DKK	48 434	34 321	0.02
9 996	COMCAST CORP	USD	517 075	392 243	0.20
8 386	COMMONWEALTH BANK OF AUSTRALIA	AUD	601 723	521 179	0.26
6 587	COMPASS GROUP PLC	GBP	143 103	134 400	0.07
1 679	COMPUTERSHARE LTD	AUD	25 933	28 448	0.01
5 107	CONAGRA BRANDS INC	USD	172 957	174 864	0.09
7 100	CONCORDIA FINANCIAL GROUP LTD	JPY	26 651	24 563	0.01
1 645	CONSOLIDATED EDISON INC	USD	155 749	156 440	0.08
52	CONSTELLATION SOFTWARE INC/CANADA	CAD	83 798	77 032	0.04
58 012	CONTACT ENERGY LTD	NZD	319 116	262 584	0.13
10 572	CONVATEC GROUP PLC	GBP	30 150	28 813	0.01
147	COOPER COS INC	USD	59 510	46 029	0.02
954	COPART INC	USD	132 812	103 662	0.05
1 666	COSTAR GROUP INC	USD	143 328	100 643	0.05
1 890	COSTCO WHOLESALE CORP	USD	972 898	905 839	0.46
363	COUPA SOFTWARE INC	USD	81 930	20 727	0.01
1 175	COVESTRO AG	EUR	71 950	40 513	0.02
9 382	CREDIT AGRICOLE SA	EUR	113 638	85 637	0.04
1 666	CRODA INTERNATIONAL PLC	GBP	185 739	130 953	0.07
785	CROWDSTRIKE HOLDINGS INC - A	USD	200 711	132 320	0.07
2 041	CROWN CASTLE INTERNATIONAL CORP	USD	374 159	343 664	0.17
2 032	CSL LTD	AUD	444 756	375 952	0.19
17 728	CSX CORP	USD	635 196	515 176	0.26
5 788	CVS HEALTH CORP	USD	534 122	536 316	0.27
187	CYBERARK SOFTWARE LTD	USD	31 946	23 929	0.01
1 918	DAIFUKU CO LTD	JPY	162 490	109 556	0.06
16 996	DAIICHI SANKYO CO LTD	JPY	444 801	429 982	0.22
2 214	DAIMLER TRUCK HOLDING AG	EUR	62 152	57 657	0.03
743	DAITO TRUST CONSTRUCTION CO LTD	JPY	82 223	64 043	0.03
4 708	DAIWA HOUSE INDUSTRY CO LTD	JPY	143 108	109 578	0.06
13 285	DAIWA SECURITIES GROUP INC	JPY	73 506	59 260	0.03
2 639	DANAHER CORP	USD	766 258	669 039	0.34
4 173	DANONE SA	EUR	269 569	232 355	0.12
2 337	DANSKE BANK A/S	DKK	37 502	32 952	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 770	DASSAULT SYSTEMES SE	EUR	195 898	138 400	0.07
829	DATADOG INC	USD	127 015	78 954	0.04
324	DAVITA INC	USD	36 722	25 907	0.01
12 668	DBS GROUP HOLDINGS LTD	SGD	283 884	270 164	0.14
1 639	DCC PLC	GBP	134 111	101 480	0.05
2 122	DEERE & CO	USD	706 335	635 475	0.32
1 900	DENSO CORP	JPY	156 700	100 807	0.05
1 651	DENTSPLY SIRONA INC	USD	93 684	58 990	0.03
1 132	DENTSU GROUP INC	JPY	40 487	33 955	0.02
2 936	DEUTSCHE BANK AG - REG	EUR	36 637	25 532	0.01
837	DEUTSCHE BOERSE AG	EUR	139 780	139 657	0.07
5 751	DEUTSCHE POST AG - REG	EUR	313 381	214 883	0.11
10 779	DEUTSCHE TELEKOM AG - REG	EUR	202 104	213 501	0.11
1 200	DEXCOM INC	USD	155 610	89 436	0.05
5 231	DEXUS	AUD	40 791	31 942	0.02
103	DISCO CORP	JPY	28 645	24 413	0.01
1 346	DISCOVER FINANCIAL SERVICES	USD	148 236	127 305	0.06
3 501	DNB BANK ASA	NOK	78 783	62 563	0.03
927	DOCUSIGN INC	USD	196 675	53 191	0.03
1 238	DOLLARAMA INC	CAD	56 555	71 136	0.04
107	DOMINO'S PIZZA INC	USD	54 544	41 699	0.02
707	DOORDASH INC	USD	110 652	45 368	0.02
1 251	DOVER CORP	USD	206 466	151 771	0.08
1 557	DR HORTON INC	USD	132 687	103 058	0.05
1 667	DUKE REALTY CORP	USD	85 995	91 602	0.05
700	EBARA CORP	JPY	39 241	26 175	0.01
4 560	EBAY INC	USD	310 590	190 015	0.10
4 930	ECOLAB INC	USD	947 657	758 037	0.38
1 082	EDP RENOVAVEIS SA	EUR	27 622	25 474	0.01
3 886	EDWARDS LIFESCIENCES CORP	USD	418 037	369 520	0.19
1 848	EISAI CO LTD	JPY	130 654	77 876	0.04
1 750	ELANCO ANIMAL HEALTH INC	USD	57 437	34 353	0.02
6 054	ELECTRICITE DE FRANCE SA	EUR	57 485	49 405	0.02
1 332	ELECTRONIC ARTS INC	USD	178 069	162 038	0.08
786	ELEVANCE HEALTH INC	USD	349 271	379 308	0.19
3 209	ELI LILLY & CO	USD	745 246	1 040 453	0.52
1 281	ELIA GROUP SA/NV	EUR	196 296	181 063	0.09
1 281	ELIA GROUP SA/NV - 44735 - RIGHTS - 23/06/2022	EUR	-	594	0.00
667	ELISA OYJ	EUR	37 917	37 390	0.02
3 143	EMBRACER GROUP AB	SEK	32 871	23 920	0.01
1 603	EMERSON ELECTRIC CO	USD	157 174	127 503	0.06
32	EMS-CHEMIE HOLDING AG	CHF	35 002	23 748	0.01
39 381	ENEL SPA	EUR	281 222	214 912	0.11
379	ENPHASE ENERGY INC	USD	69 407	73 996	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
27 962	E.ON SE	EUR	333 544	234 097	0.12
109	EPAM SYSTEMS INC	USD	60 917	32 131	0.02
5 149	EPIROC AB - A	SEK	120 479	79 365	0.04
3 270	EPIROC AB - B	SEK	65 276	44 100	0.02
1 022	EQT AB	SEK	48 510	20 884	0.01
515	EQUIFAX INC	USD	128 390	94 132	0.05
783	EQUINIX INC	USD	643 644	514 447	0.26
1 188	EQUITABLE HOLDINGS INC	USD	36 721	30 971	0.02
1 758	EQUITY RESIDENTIAL	USD	145 349	126 963	0.06
298	ESSEX PROPERTY TRUST INC	USD	99 422	77 930	0.04
867	ESSILORLUXOTTICA SA	EUR	175 026	129 525	0.07
2 178	ESTEE LAUDER COS INC - A	USD	626 604	554 671	0.28
1 034	ETSY INC	USD	224 394	75 699	0.04
593	EUROFINS SCIENTIFIC SE	EUR	69 082	46 546	0.02
2 316	EVERSOURCE ENERGY	USD	202 702	195 633	0.10
23 799	EVOLUTION MINING LTD	AUD	78 801	38 949	0.02
917	EXACT SCIENCES CORP	USD	64 117	36 121	0.02
2 989	EXELON CORP	USD	129 828	135 461	0.07
471	EXPEDIA GROUP INC	USD	86 271	44 665	0.02
1 649	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	185 703	160 712	0.08
10 068	EXPERIAN PLC	GBP	424 079	294 198	0.15
677	EXTRA SPACE STORAGE INC	USD	124 576	115 171	0.06
1 100	FANCL CORP	JPY	24 648	20 096	0.01
2 124	FANUC CORP	JPY	418 469	332 073	0.17
511	FAST RETAILING CO LTD	JPY	359 083	267 358	0.13
4 228	FASTENAL CO	USD	239 460	211 062	0.11
3 002	FERGUSON PLC	GBP	418 054	334 991	0.17
1 249	FIDELITY NATIONAL FINANCIAL INC - A	USD	59 893	46 163	0.02
1 926	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	234 366	176 556	0.09
3 777	FIFTH THIRD BANCORP	USD	154 384	126 907	0.06
683	FIRST INTERNATIONAL BANK OF ISRAEL LTD	ILS	29 556	25 373	0.01
837	FIRST REPUBLIC BANK/CA	USD	161 748	120 695	0.06
6 906	FIRSTENERGY CORP	USD	305 421	265 121	0.13
1 829	FISERV INC	USD	192 578	162 726	0.08
262	FLEETCOR TECHNOLOGIES INC	USD	67 028	55 049	0.03
7 815	FORD MOTOR CO	USD	127 829	86 981	0.04
12 548	FORTESCUE METALS GROUP LTD	AUD	195 087	151 257	0.08
3 155	FORTINET INC	USD	177 843	178 510	0.09
3 736	FORTIVE CORP	USD	225 482	203 164	0.10
864	FOX CORP (ISIN US35137L1052)	USD	33 030	27 786	0.01
1 359	FRANKLIN RESOURCES INC	USD	42 782	31 678	0.02
656	GARMIN LTD	USD	93 551	64 452	0.03
260	GARTNER INC	USD	74 501	62 876	0.03
122	GEBERIT AG - REG	CHF	92 854	58 465	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
285	GENERAC HOLDINGS INC	USD	99 532	60 015	0.03
4 651	GENERAL MILLS INC	USD	306 687	350 918	0.18
134	GENMAB A/S	DKK	46 113	43 270	0.02
365	GENUINE PARTS CO	USD	50 699	48 545	0.02
640	GEORGE WESTON LTD	CAD	71 325	74 607	0.04
774	GETINGE AB - B	SEK	19 186	17 856	0.01
700	GILDAN ACTIVEWEAR INC	CAD	26 278	20 106	0.01
7 827	GILEAD SCIENCES INC	USD	487 203	483 787	0.24
145	GIVAUDAN SA - REG	CHF	629 381	508 431	0.26
880	GLOBAL PAYMENTS INC	USD	137 981	97 363	0.05
450	GLOBANT SA	USD	120 363	78 300	0.04
1 771	GOLDMAN SACHS GROUP INC	USD	634 916	526 022	0.26
6 677	GOODMAN GROUP	AUD	102 203	81 910	0.04
7 599	GPT GROUP	AUD	28 217	22 051	0.01
25 913	GSK PLC	GBP	523 779	555 662	0.28
2 064	H & M HENNES & MAURITZ AB - B	SEK	39 783	24 605	0.01
2 104	HALMA PLC	GBP	80 315	51 337	0.03
5 202	HANG SENG BANK LTD	HKD	95 979	91 816	0.05
1 200	HANKYU HANSHIN HOLDINGS INC	JPY	34 865	32 682	0.02
117	HAPAG-LLOYD AG	EUR	36 626	30 212	0.02
2 185	HARGREAVES LANSDOWN PLC	GBP	44 265	20 906	0.01
1 533	HARTFORD FINANCIAL SERVICES GROUP INC	USD	103 158	100 304	0.05
985	HASBRO INC	USD	90 742	80 652	0.04
863	HEALTHPEAK PROPERTIES INC	USD	28 799	22 360	0.01
962	HELLOFRESH SE	EUR	72 204	31 027	0.02
493	HENKEL AG & CO KGAA	EUR	41 110	30 100	0.02
909	HENKEL AG & CO KGAA - PFD	EUR	80 788	55 859	0.03
319	HERMES INTERNATIONAL	EUR	466 583	355 843	0.18
1 337	HERSHEY CO	USD	240 504	287 669	0.14
11 112	HEWLETT PACKARD ENTERPRISE CO	USD	179 723	147 345	0.07
7 631	HEXAGON AB	SEK	113 001	79 122	0.04
200	HIROSE ELECTRIC CO LTD	JPY	32 367	26 514	0.01
500	HITACHI TRANSPORT SYSTEM LTD	JPY	27 538	31 504	0.02
14 868	HOLCIM AG - REG	CHF	699 771	634 391	0.32
981	HOLMEN AB	SEK	55 516	39 719	0.02
1 423	HOLOGIC INC	USD	100 936	98 614	0.05
3 666	HOME DEPOT INC	USD	1 158 171	1 005 473	0.51
4 300	HONDA MOTOR CO LTD	JPY	121 573	104 228	0.05
8 891	HONG KONG EXCHANGES & CLEARING LTD	HKD	511 295	437 358	0.22
782	HORIZON THERAPEUTICS PLC	USD	83 498	62 372	0.03
866	HORMEL FOODS CORP	USD	42 153	41 014	0.02
5 945	HOWDEN JOINERY GROUP PLC	GBP	67 923	43 509	0.02
3 040	HOYA CORP	JPY	390 602	259 235	0.13
7 201	HP INC	USD	207 173	236 049	0.12

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
119 354	HSBC HOLDINGS PLC	GBP	688 109	776 388	0.39
168	HUBSPOT INC	USD	108 873	50 509	0.03
2 700	HULIC CO LTD	JPY	24 363	20 868	0.01
337	HUMANA INC	USD	146 652	157 740	0.08
7 074	HUNTINGTON BANCSHARES INC/OH	USD	108 579	85 100	0.04
3 052	HUSQVARNA AB - B	SEK	39 480	22 409	0.01
17 502	HYDRO ONE LTD	CAD	467 613	469 597	0.24
69 559	IBERDROLA SA	EUR	782 257	719 642	0.36
668	ICON PLC	USD	170 653	144 756	0.07
335	IDEXX LABORATORIES INC	USD	194 421	117 495	0.06
11 050	IGO LTD	AUD	108 868	75 528	0.04
2 305	ILLINOIS TOOL WORKS INC	USD	478 888	420 086	0.21
947	ILLUMINA INC	USD	379 872	174 589	0.09
651	INCYTE CORP	USD	47 317	49 456	0.02
2 295	INDUSTRIA DE DISENO TEXTIL SA	EUR	77 988	51 801	0.03
1 138	INDUTRADE AB	SEK	30 989	20 717	0.01
6 116	INFINEON TECHNOLOGIES AG - REG	EUR	210 852	147 637	0.07
9 616	INFORMA PLC	GBP	69 896	61 757	0.03
16 838	ING GROEP NV	EUR	224 813	166 017	0.08
4 153	INGERSOLL RAND INC	USD	222 533	174 758	0.09
273	INSULET CORP	USD	73 138	59 498	0.03
8 754	INSURANCE AUSTRALIA GROUP LTD	AUD	28 854	26 245	0.01
721	INTACT FINANCIAL CORP	CAD	94 002	101 483	0.05
6 261	INTEL CORP	USD	319 005	234 224	0.12
2 451	INTERCONTINENTAL EXCHANGE INC	USD	304 760	230 492	0.12
1 696	INTERMEDIATE CAPITAL GROUP PLC	GBP	49 319	26 963	0.01
2 577	INTERNATIONAL BUSINESS MACHINES CORP	USD	324 675	363 847	0.18
5 615	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	753 467	668 859	0.34
1 070	INTERTEK GROUP PLC	GBP	76 852	54 658	0.03
1 562	INTUIT INC	USD	831 683	602 057	0.30
1 369	INTUITIVE SURGICAL INC	USD	437 147	274 772	0.14
1 151	INVESTMENT AB LATOUR - B	SEK	39 524	22 723	0.01
3 801	INVESTOR AB	SEK	90 204	68 120	0.03
11 723	INVESTOR AB - B	SEK	268 882	192 397	0.10
2 284	INVITATION HOMES INC REITS	USD	85 928	81 265	0.04
823	IQVIA HOLDINGS INC	USD	193 070	178 583	0.09
5 300	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	42 004	42 913	0.02
5 585	ISRAEL DISCOUNT BANK A	ILS	37 292	28 961	0.01
5 944	ISUZU MOTORS LTD	JPY	75 752	65 673	0.03
2 869	IVANHOE MINES LTD	CAD	26 782	16 481	0.01
605	J M SMUCKER CO	USD	77 853	77 446	0.04
36 693	J SAINSBURY PLC	GBP	122 086	90 911	0.05
2 874	JAMES HARDIE INDUSTRIES PLC	AUD	87 808	62 786	0.03
2 463	JAPAN EXCHANGE GROUP INC	JPY	57 570	35 498	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 100	JAPAN POST HOLDINGS CO LTD	JPY	70 152	64 913	0.03
6	JAPAN REAL ESTATE INVESTMENT CORP	JPY	31 422	27 559	0.01
1 274	JARDINE MATHESON HOLDINGS LTD	USD	69 936	66 961	0.03
18 143	JD SPORTS FASHION PLC	GBP	35 414	25 428	0.01
2 644	JERONIMO MARTINS SGPS SA	EUR	63 926	57 329	0.03
7 694	JOHNSON CONTROLS INTERNATIONAL PLC	USD	601 891	368 389	0.19
14 877	JPMORGAN CHASE & CO	USD	2 298 392	1 675 298	0.84
6 363	KAJIMA CORP	JPY	79 309	72 925	0.04
2 472	KBC GROUP NV	EUR	210 598	138 366	0.07
6 000	KDDI CORP	JPY	196 868	189 422	0.10
2 300	KEIHAN ELECTRIC RAILWAY CO LTD	JPY	56 739	57 223	0.03
1 300	KEIO CORP	JPY	58 328	46 458	0.02
2 400	KEISEI ELECTRIC RAILWAY CO LTD	JPY	67 172	66 070	0.03
595	KELLOGG CO	USD	38 137	42 447	0.02
645	KERING SA	EUR	483 843	330 482	0.17
1 423	KERRY GROUP PLC	EUR	173 709	135 884	0.07
2 896	KESKO OYJ - B	EUR	92 378	68 152	0.03
8 654	KEURIG DR PEPPER INC	USD	327 987	306 265	0.15
5 142	KEYCORP	USD	111 894	88 597	0.04
920	KEYENCE CORP	JPY	527 919	314 082	0.16
896	KEYSIGHT TECHNOLOGIES INC	USD	147 426	123 514	0.06
1 260	KINGSPAN GROUP PLC	EUR	141 186	75 611	0.04
2 708	KKR & CO INC	USD	200 493	125 353	0.06
501	KLA CORP	USD	171 822	159 859	0.08
487	KNORR-BREMSE AG	EUR	53 456	27 707	0.01
700	KOITO MANUFACTURING CO LTD	JPY	34 648	22 182	0.01
400	KONAMI HOLDINGS CORP	JPY	25 407	22 112	0.01
5 481	KONE OYJ - B	EUR	348 913	259 918	0.13
2 853	KONINKLIJKE DSM NV	EUR	533 967	408 924	0.21
5 439	KONINKLIJKE PHILIPS NV	EUR	250 786	116 880	0.06
300	KOSE CORP	JPY	31 693	27 250	0.01
5 654	KRAFT HEINZ CO	USD	210 458	215 644	0.11
8 822	KUBOTA CORP	JPY	185 815	131 627	0.07
358	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	103 473	84 509	0.04
1 500	KYOWA KIRIN CO LTD	JPY	35 012	33 676	0.02
166	LABORATORY CORP OF AMERICA HOLDINGS	USD	51 435	38 904	0.02
1 246	LAM RESEARCH CORP	USD	812 189	530 983	0.27
6 287	LAND SECURITIES GROUP PLC	GBP	59 158	50 701	0.03
400	LASERTEC	JPY	82 602	47 551	0.02
30 859	LEGAL & GENERAL GROUP PLC	GBP	119 428	89 761	0.05
2 921	LEGRAND SA	EUR	297 185	215 168	0.11
951	LENNAR CORP (ISIN US5260571048)	USD	91 506	67 112	0.03
568	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	93 065	65 684	0.03
1 020	LIBERTY GLOBAL PLC - C	USD	28 744	22 532	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
551	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	27 011	19 864	0.01
5 300	LINK REIT	HKD	45 368	43 227	0.02
328	LIVE NATION ENTERTAINMENT INC	USD	39 169	27 086	0.01
699	LKQ CORP	USD	41 150	34 314	0.02
403 276	LLOYDS BANKING GROUP PLC	GBP	246 040	207 227	0.10
1 720	LOBLAW COS LTD	CAD	139 020	154 796	0.08
337	LOGITECH INTERNATIONAL SA - REG	CHF	28 253	17 554	0.01
1 886	LONDON STOCK EXCHANGE GROUP PLC	GBP	192 058	174 816	0.09
2 200	L'OREAL SA	EUR	936 891	757 387	0.38
2 957	LOWE'S COS INC	USD	607 397	516 499	0.26
2 772	LUCID GROUP INC	USD	70 409	47 568	0.02
624	LULULEMON ATHLETICA INC	USD	241 389	170 109	0.09
11 549	LYNAS CORP LTD	AUD	93 515	69 330	0.03
1 577	MACQUARIE GROUP LTD	AUD	205 727	178 395	0.09
3 032	MAKITA CORP	JPY	133 092	75 479	0.04
32	MARKEL CORP	USD	40 164	41 384	0.02
191	MARKETAXESS HOLDINGS INC	USD	78 962	48 898	0.02
2 248	MARSH & MCLENNAN COS INC	USD	341 877	349 002	0.18
400	MARTIN MARIETTA MATERIALS INC	USD	153 956	119 696	0.06
2 129	MARUI GROUP CO LTD	JPY	41 152	37 219	0.02
2 939	MARVELL TECHNOLOGY INC	USD	189 306	127 935	0.06
2 871	MASCO CORP	USD	156 787	145 273	0.07
5 017	MASTERCARD INC	USD	1 728 881	1 582 762	0.80
1 042	MATCH GROUP INC	USD	151 069	72 617	0.04
588	MAYR MELNHOF KARTON AG	EUR	105 594	99 585	0.05
2 246	MCCORMICK & CO INC/MD	USD	196 895	186 980	0.09
4 054	MCDONALD'S CORP	USD	989 953	1 000 851	0.50
8 600	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	359 536	312 716	0.16
3 072	MCKESSON CORP	USD	764 615	1 002 116	0.50
7 846	MEDTRONIC PLC	USD	923 298	704 179	0.35
812	MEIJI HOLDINGS CO LTD	JPY	49 450	39 807	0.02
1 530	MERCEDES-BENZ GROUP AG	EUR	111 159	88 327	0.04
13 710	MERCK & CO INC	USD	1 107 281	1 249 940	0.63
511	MERCK KGAA	EUR	110 173	86 010	0.04
19 719	MERCURY NZ LTD	NZD	76 909	69 271	0.03
9 586	META PLATFORMS INC	USD	2 996 716	1 545 742	0.78
1 737	METLIFE INC	USD	122 076	109 066	0.05
2 529	METRO INC/CN	CAD	134 843	135 457	0.07
120	METTLER-TOLEDO INTERNATIONAL INC	USD	165 271	137 852	0.07
1 351	MICROCHIP TECHNOLOGY INC	USD	101 514	78 466	0.04
9 478	MICRON TECHNOLOGY INC	USD	711 661	523 944	0.26
39 326	MICROSOFT CORP	USD	12 054 270	10 100 096	5.09
452	MID-AMERICA APARTMENT COMMUNITIES INC	USD	83 892	78 951	0.04
2 000	MINEBEA MITSUMI INC	JPY	46 375	34 007	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
15 944	MIRVAC GROUP	AUD	33 208	21 653	0.01
1 300	MISUMI GROUP INC	JPY	52 522	27 367	0.01
6 554	MITSUBISHI ESTATE CO LTD	JPY	100 575	94 990	0.05
93 176	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	513 146	500 258	0.25
4 099	mitsui FUDOSAN CO LTD	JPY	89 618	88 026	0.04
2 208	MIZRAHI TEFAHOT BANK LTD	ILS	82 138	72 820	0.04
20 760	MIZUHO FINANCIAL GROUP INC	JPY	284 403	235 786	0.12
1 321	MODERNA INC	USD	330 843	188 705	0.10
9 499	MONDELEZ INTERNATIONAL INC	USD	599 738	589 793	0.30
233	MONGODB INC	USD	111 361	60 464	0.03
123	MONOLITHIC POWER SYSTEMS INC	USD	59 861	47 237	0.02
1 806	MONSTER BEVERAGE CORP	USD	157 129	167 416	0.08
960	MOODY'S CORP	USD	345 531	261 091	0.13
7 616	MORGAN STANLEY	USD	691 489	579 273	0.29
668	MOTOROLA SOLUTIONS INC	USD	152 804	140 013	0.07
1 558	MOWI ASA	NOK	39 385	35 340	0.02
1 400	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	45 644	42 849	0.02
435	MSCI INC	USD	241 005	179 285	0.09
526	M&T BANK CORP	USD	78 305	83 839	0.04
6 500	MTR CORP LTD	HKD	35 169	33 962	0.02
2 148	M3 INC	JPY	129 456	61 631	0.03
1 300	NABTESCO CORP	JPY	34 733	30 334	0.02
649	NASDAQ INC	USD	120 887	98 998	0.05
16 914	NATIONAL AUSTRALIA BANK LTD	AUD	336 823	318 565	0.16
1 823	NATIONAL BANK OF CANADA	CAD	140 729	119 378	0.06
32 868	NATWEST GROUP PLC	GBP	93 084	87 142	0.04
2 144	NEC CORP	JPY	99 661	83 169	0.04
13 275	NESTLE SA	CHF	1 760 746	1 545 211	0.78
1 506	NETFLIX INC	USD	906 073	263 354	0.13
12 000	NEW WORLD DEVELOPMENT CO LTD	HKD	47 332	43 049	0.02
1 951	NEXON CO LTD	JPY	37 243	39 895	0.02
1 009	NEXT PLC	GBP	103 886	71 811	0.04
2 100	NGK SPARK PLUG CO LTD	JPY	34 026	38 072	0.02
10 444	NIBE INDUSTRIER AB - B	SEK	130 260	78 273	0.04
293	NICE LTD	ILS	78 047	56 096	0.03
3 021	NIDEC CORP	JPY	329 560	186 346	0.09
8 204	NIKE INC - B	USD	1 199 199	838 449	0.42
513	NINTENDO CO LTD	JPY	238 879	221 581	0.11
800	NIPPON EXPRESS HOLDINGS INC	JPY	55 206	43 399	0.02
6 600	NIPPON PAINT HOLDINGS CO LTD	JPY	79 243	49 116	0.02
14	NIPPON PROLOGIS REIT INC	JPY	43 433	34 419	0.02
400	NISSIN FOODS HOLDINGS CO LTD	JPY	28 095	27 588	0.01
410	NITORI HOLDINGS CO LTD	JPY	74 098	38 916	0.02
591	NN GROUP NV	EUR	30 352	26 778	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
27 537	NOMURA HOLDINGS INC	JPY	130 561	100 516	0.05
20	NOMURA REAL ESTATE MASTER FUND INC	JPY	26 423	24 938	0.01
3 472	NOMURA RESEARCH INSTITUTE LTD	JPY	133 210	92 260	0.05
24 761	NORDEA BANK ABP	SEK	285 807	217 469	0.11
13 083	NORSK HYDRO ASA	NOK	128 825	73 044	0.04
4 160	NORTHERN STAR RESOURCES LTD	AUD	33 622	19 566	0.01
1 151	NORTHERN TRUST CORP	USD	131 187	111 048	0.06
19 796	NORTHLAND POWER INC	CAD	652 669	588 084	0.30
3 030	NORTONLIFELock INC	USD	74 414	66 539	0.03
9 914	NOVARTIS AG - REG	CHF	836 823	837 224	0.42
5 263	NOVO NORDISK A/S	DKK	510 435	582 431	0.29
2 801	NOVOZYMES A/S - B	DKK	198 040	167 745	0.08
2 800	NTT DATA CORP	JPY	58 939	38 665	0.02
13 641	NVIDIA CORP	USD	3 042 840	2 067 838	1.04
11 256	OBAYASHI CORP	JPY	89 210	81 610	0.04
308	OBIC CO LTD	JPY	58 350	43 506	0.02
5 675	OCADO GROUP PLC	GBP	116 569	53 843	0.03
1 800	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	30 050	24 180	0.01
575	OKTA INC	USD	136 403	51 980	0.03
420	OLD DOMINION FREIGHT LINE INC	USD	137 451	107 638	0.05
10 638	OLYMPUS CORP	JPY	230 576	213 496	0.11
686	OMNICOM GROUP INC	USD	52 453	43 636	0.02
1 616	OMRON CORP	JPY	139 654	81 969	0.04
3 487	ONO PHARMACEUTICAL CO LTD	JPY	82 910	89 373	0.05
1 109	OPEN TEXT CORP	CAD	47 675	41 861	0.02
7 688	ORACLE CORP	USD	658 407	537 161	0.27
208	O'REILLY AUTOMOTIVE INC	USD	132 471	131 406	0.07
1 800	ORIENTAL LAND	JPY	346 826	250 679	0.13
586	ORION OYJ - B	EUR	22 310	26 098	0.01
2 414	ORIX CORP	JPY	45 112	40 442	0.02
17 126	ORKLA ASA	NOK	153 476	136 457	0.07
3 001	ORSTED AS	DKK	390 907	312 995	0.16
1 988	OTIS WORLDWIDE CORP	USD	163 543	140 492	0.07
21 499	OVERSEA-CHINESE BANKING CORP LTD	SGD	185 676	175 953	0.09
1 471	OZ MINERALS LTD	AUD	29 523	17 965	0.01
2 305	PACCAR INC	USD	201 558	189 794	0.10
6 624	PALANTIR TECHNOLOGIES INC	USD	131 265	60 080	0.03
334	PALO ALTO NETWORKS INC	USD	151 308	164 976	0.08
5 100	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	74 486	81 274	0.04
1 633	PARAMOUNT GLOBAL - B	USD	61 744	40 302	0.02
88	PARTNERS GROUP HOLDING AG	CHF	138 976	79 067	0.04
1 282	PAYCHEX INC - AK9420	USD	145 675	145 981	0.07
175	PAYCOM SOFTWARE INC	USD	80 643	49 021	0.02
4 548	PAYPAL HOLDINGS INC	USD	1 028 815	317 632	0.16

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 705	PEARSON PLC	GBP	26 733	24 633	0.01
1 457	PELOTON INTERACTIVE INC - A	USD	111 788	13 375	0.01
8 939	PEPSICO INC	USD	1 447 442	1 489 773	0.75
547	PERKINELMER INC	USD	108 129	77 794	0.04
2 227	PERSIMMON PLC	GBP	81 294	50 389	0.03
24 389	PFIZER INC	USD	1 069 379	1 278 714	0.64
14 445	PILBARA MINERALS LTD	AUD	34 785	22 746	0.01
2 636	PINTEREST INC - A	USD	138 000	47 870	0.02
2 238	PNC FINANCIAL SERVICES GROUP INC	USD	418 753	353 089	0.18
179	POOL CORP	USD	75 690	62 870	0.03
1 072	PPG INDUSTRIES INC	USD	149 064	122 572	0.06
969	PRINCIPAL FINANCIAL GROUP INC	USD	65 716	64 720	0.03
17 282	PROCTER & GAMBLE CO	USD	2 540 487	2 484 978	1.25
1 296	PROGRESSIVE CORP	USD	147 731	150 686	0.08
4 788	PROLOGIS INC	USD	660 834	563 308	0.28
2 760	PROSUS NV	EUR	234 319	180 282	0.09
1 095	PRUDENTIAL FINANCIAL INC	USD	129 396	104 770	0.05
4 046	PRUDENTIAL PLC	GBP	76 258	49 925	0.03
861	PUBLIC STORAGE	USD	276 802	269 209	0.14
1 263	PUBLICIS GROUPE SA	EUR	85 101	61 610	0.03
780	PUMA SE	EUR	89 114	51 243	0.03
9 923	QANTAS AIRWAYS LTD	AUD	38 905	30 501	0.02
4 748	QBE INSURANCE GROUP LTD	AUD	39 246	39 669	0.02
1 438	QIAGEN NV	EUR	69 477	67 200	0.03
5 378	QUALCOMM INC	USD	772 125	686 986	0.35
257	QUEST DIAGNOSTICS INC	USD	39 739	34 176	0.02
10 490	RAKUTEN GROUP INC	JPY	102 285	47 255	0.02
819	RAYMOND JAMES FINANCIAL INC	USD	74 046	73 227	0.04
2 568	REALTY INCOME CORP	USD	175 255	175 292	0.09
7 301	RECKITT BENCKISER GROUP PLC	GBP	596 522	547 102	0.28
23 103	RECRUIT HOLDINGS CO LTD	JPY	1 197 984	679 375	0.34
23 461	RED ELECTRICA CORP SA	EUR	488 304	442 105	0.22
587	REGENERON PHARMACEUTICALS INC	USD	347 521	346 993	0.17
3 483	REGIONS FINANCIAL CORP	USD	74 310	65 306	0.03
21 666	RELX PLC	GBP	644 027	585 740	0.30
15 008	RENTOKIL INITIAL PLC	GBP	111 129	86 507	0.04
1 611	REPUBLIC SERVICES INC	USD	207 694	210 832	0.11
536	RESMED INC	USD	134 624	112 362	0.06
14 224	RESONA HOLDINGS INC	JPY	55 902	53 198	0.03
1 333	RESTAURANT BRANDS INTERNATIONAL INC	CAD	79 935	66 726	0.03
4 493	RIGHTMOVE PLC	GBP	41 938	31 016	0.02
260	RINGCENTRAL INC - A	USD	64 975	13 588	0.01
2 496	RIO TINTO LTD	AUD	223 725	176 269	0.09
7 268	RIO TINTO PLC	GBP	581 924	433 982	0.22

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
805	RITCHIE BROS AUCTIONEERS INC	CAD	49 837	52 266	0.03
1 033	RIVIAN AUTOMOTIVE INC	USD	51 898	26 589	0.01
2 495	ROCHE HOLDING AG	CHF	940 881	830 158	0.42
99	ROCHE HOLDING AG - BR	CHF	41 156	38 095	0.02
829	ROCKWELL AUTOMATION INC	USD	249 707	165 228	0.08
1 049	ROGERS COMMUNICATIONS INC - B	CAD	49 424	50 160	0.03
569	ROKU INC	USD	180 446	46 738	0.02
1 015	ROLLINS INC	USD	35 576	35 444	0.02
472	ROPER TECHNOLOGIES INC	USD	222 893	186 275	0.09
491	ROSS STORES INC	USD	49 447	34 483	0.02
9 052	ROYAL BANK OF CANADA	CAD	902 587	874 658	0.44
644	ROYAL CARIBBEAN CRUISES LTD	USD	53 954	22 482	0.01
1 182	ROYALTY PHARMA PLC	USD	47 354	49 691	0.03
5 343	SAGE GROUP PLC	GBP	51 592	41 193	0.02
4 877	SALESFORCE INC	USD	1 305 854	804 900	0.41
579	SALMAR ASA	NOK	40 142	40 584	0.02
3 188	SAMPO OYJ - A	EUR	155 112	138 382	0.07
7 185	SANDVIK AB	SEK	172 459	116 286	0.06
7 365	SANOFI	EUR	735 643	741 793	0.37
4 358	SANTEN PHARMACEUTICAL CO LTD	JPY	59 196	34 131	0.02
5 687	SAP SE	EUR	781 369	516 840	0.26
120	SARTORIUS AG	EUR	69 870	41 826	0.02
119	SARTORIUS STEDIM BIOTECH	EUR	59 612	37 235	0.02
469	SBA COMMUNICATIONS CORP	USD	158 235	150 103	0.08
1 100	SBI HOLDINGS INC/JAPAN	JPY	27 920	21 497	0.01
7 391	SCATEC ASA	NOK	113 604	63 334	0.03
24 931	SCENTRE GROUP	AUD	51 406	44 402	0.02
248	SCHINDLER HOLDING AG	CHF	67 252	45 099	0.02
121	SCHINDLER HOLDING AG - REG	CHF	32 138	21 688	0.01
5 809	SCHNEIDER ELECTRIC SE	EUR	983 468	685 644	0.35
565	SCHRODERS PLC (ISIN GB0002405495)	GBP	26 502	18 335	0.01
816	SCREEN HOLDINGS CO LTD	JPY	75 296	55 079	0.03
1 777	SEA LTD	USD	515 382	118 810	0.06
557	SEAGEN INC	USD	93 212	98 556	0.05
1 500	SECOM CO LTD	JPY	109 019	92 558	0.05
8 363	SEGRO PLC	GBP	137 472	99 213	0.05
3 219	SEKISUI HOUSE LTD	JPY	65 361	56 310	0.03
876	SERVICENOW INC	USD	542 888	416 556	0.21
1 453	SEVERN TRENT PLC	GBP	58 886	47 982	0.02
2 560	SG HOLDINGS CO LTD	JPY	59 750	43 133	0.02
26	SGS SA - REG	CHF	76 730	59 339	0.03
1 552	SHAW COMMUNICATIONS INC	CAD	45 610	45 636	0.02
4 757	SHERWIN-WILLIAMS CO	USD	1 257 925	1 065 139	0.54
2 352	SHIMADZU CORP	JPY	89 818	74 271	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
507	SHIMANO INC	JPY	130 570	85 536	0.04
7 342	SHIMIZU CORP	JPY	51 946	40 532	0.02
2 043	SHIONOGI & CO LTD	JPY	129 172	103 086	0.05
5 269	SHISEIDO CO LTD	JPY	303 464	211 218	0.11
4 490	SHOPIFY INC	CAD	599 713	139 999	0.07
8 856	SIEMENS AG - REG	EUR	1 355 263	898 908	0.45
1 889	SIEMENS ENERGY AG	EUR	43 549	27 618	0.01
1 663	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	43 515	31 138	0.02
1 356	SIEMENS HEALTHINEERS AG	EUR	86 122	68 741	0.03
2 496	SIKA AG	CHF	814 619	573 561	0.29
2 148	SIMON PROPERTY GROUP INC	USD	281 428	203 888	0.10
3 600	SINGAPORE EXCHANGE LTD	SGD	26 536	24 471	0.01
15 300	SINGAPORE TELECOMMUNICATIONS LTD	SGD	26 400	27 814	0.01
8 584	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	120 436	84 103	0.04
3 724	SKANSKA AB - B	SEK	87 191	56 983	0.03
1 562	SKF AB - B	SEK	25 803	22 941	0.01
258	SKYWORKS SOLUTIONS INC	USD	40 691	23 901	0.01
308	SMC CORP	JPY	190 782	137 093	0.07
5 801	SMITH & NEPHEW PLC	GBP	105 831	80 846	0.04
7 052	SNAP INC	USD	343 926	92 593	0.05
1 002	SNOWFLAKE INC - A	USD	331 713	139 338	0.07
6 217	SOCIETE GENERALE SA	EUR	187 167	135 776	0.07
385	SODEXO SA (ISIN FR0000121220)	EUR	31 614	26 992	0.01
3 522	SOFI TECHNOLOGIES INC	USD	33 283	18 561	0.01
71	SOFINA SA	EUR	30 533	14 474	0.01
15 200	SOFTBANK CORP	JPY	198 839	168 553	0.08
5 547	SOFTBANK GROUP CORP	JPY	271 022	213 747	0.11
10 600	SOJITZ CORP	JPY	175 226	149 885	0.08
166	SONOVA HOLDING AG	CHF	64 680	52 710	0.03
10 204	SONY GROUP CORP	JPY	1 107 474	833 340	0.42
1 579	S&P GLOBAL INC	USD	663 613	532 218	0.27
682	SPIRAX-SARCO ENGINEERING PLC	GBP	131 261	81 819	0.04
547	SPLUNK INC	USD	87 090	48 388	0.02
493	SPOTIFY TECHNOLOGY SA	USD	94 027	46 258	0.02
697	SS&C TECHNOLOGIES HOLDINGS INC	USD	50 702	40 475	0.02
10 996	SSE PLC	GBP	238 072	215 813	0.11
1 972	ST JAMES'S PLACE PLC	GBP	40 803	26 405	0.01
17 883	STANDARD CHARTERED PLC	GBP	111 170	134 354	0.07
2 066	STANLEY BLACK & DECKER INC	USD	343 966	216 641	0.11
3 516	STARBUCKS CORP	USD	360 716	268 587	0.14
2 077	STATE STREET CORP	USD	174 416	128 047	0.06
236	STERIS PLC	USD	57 678	48 651	0.02
8 952	STOCKLAND	AUD	29 161	22 222	0.01
1 229	STRYKER CORP	USD	320 002	244 485	0.12

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 500	SUMITOMO FORESTRY CO LTD	JPY	26 652	21 232	0.01
11 247	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	376 717	333 796	0.17
3 066	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	101 387	94 335	0.05
2 232	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	69 430	58 866	0.03
548	SUN COMMUNITIES INC	USD	98 819	87 329	0.04
9 654	SUN HUNG KAI PROPERTIES LTD	HKD	122 445	114 048	0.06
3 591	SUN LIFE FINANCIAL INC	CAD	192 966	164 194	0.08
5 230	SUNCORP GROUP LTD	AUD	40 527	39 488	0.02
275	SVB FINANCIAL GROUP	USD	176 383	108 622	0.05
3 578	SVENSKA CELLULOSA AB SCA - B	SEK	56 598	53 352	0.03
9 037	SVENSKA HANDELSBANKEN AB	SEK	98 510	77 094	0.04
5 784	SWEDBANK AB - A	SEK	121 176	72 982	0.04
50	SWISSCOM AG - REG	CHF	28 016	27 544	0.01
2 197	SYMRISE AG	EUR	282 392	238 528	0.12
2 739	SYNCHRONY FINANCIAL	USD	126 190	75 651	0.04
699	SYNOPSIS INC	USD	212 638	212 286	0.11
3 260	SYSCO CORP	USD	259 803	276 155	0.14
1 639	SYSMEX CORP	JPY	134 682	98 517	0.05
1 254	T ROWE PRICE GROUP INC	USD	224 802	142 467	0.07
4 394	TAISEI CORP	JPY	139 831	136 650	0.07
12 391	TAKEDA PHARMACEUTICAL CO LTD	JPY	375 823	348 230	0.18
568	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	96 372	69 597	0.04
1 433	TARGET CORP	USD	321 262	202 383	0.10
32 632	TAYLOR WIMPEY PLC	GBP	68 208	46 231	0.02
1 580	TE CONNECTIVITY LTD	USD	206 948	178 777	0.09
15 690	TECHTRONIC INDUSTRIES CO LTD	HKD	264 857	163 659	0.08
499	TELADOC HEALTH INC	USD	46 282	16 572	0.01
194	TELEFLEX INC	USD	70 652	47 695	0.02
11 321	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	128 350	84 261	0.04
446	TELEPERFORMANCE	EUR	173 626	136 757	0.07
1 822	TELUS CORP	CAD	40 428	40 496	0.02
75 898	TENARIS SA	EUR	1 160 681	973 594	0.49
556	TERADYNE INC	USD	65 736	49 790	0.03
67 374	TERNA - RETE ELETTRICA NAZIONALE	EUR	581 676	527 426	0.27
3 401	TERUMO CORP	JPY	143 598	102 339	0.05
3 284	TESLA INC	USD	2 950 405	2 211 510	1.11
3 788	TEXAS INSTRUMENTS INC	USD	695 022	582 026	0.29
355	TFI INTERNATIONAL INC	CAD	38 794	28 437	0.01
1 757	THERMO FISHER SCIENTIFIC INC	USD	1 007 234	954 542	0.48
1 449	THOMSON REUTERS RG	CAD	157 944	150 739	0.08
5 739	TJX COS INC	USD	357 998	320 523	0.16
1 484	T-MOBILE US INC	USD	183 124	199 657	0.10
268	TMX GROUP LTD	CAD	28 707	27 217	0.01
1 100	TOBU RAILWAY CO LTD	JPY	26 857	25 060	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 100	TOKIO MARINE HOLDINGS INC	JPY	181 099	180 334	0.09
1 231	TOKYO ELECTRON LTD	JPY	535 976	401 408	0.20
5 800	TOKYU CORP	JPY	75 676	68 223	0.03
1 574	TOMRA SYSTEMS ASA	NOK	31 416	29 104	0.01
635	TOROMONT INDUSTRIES LTD	CAD	56 614	51 236	0.03
11 636	TORONTO-DOMINION BANK	CAD	788 681	761 437	0.38
1 000	TOYOTA INDUSTRIES CORP	JPY	79 122	61 831	0.03
129 280	TOYOTA MOTOR CORP	JPY	2 216 759	1 998 364	1.01
1 100	TOYOTA TSUSHO CORP	JPY	45 617	35 869	0.02
310	TRACTOR SUPPLY CO	USD	72 959	60 094	0.03
1 811	TRADE DESK INC - A	USD	142 603	75 863	0.04
455	TRADEWEB MARKETS INC	USD	39 701	31 054	0.02
1 425	TRANE TECHNOLOGIES PLC	USD	239 969	185 065	0.09
784	TRANSUNION	USD	85 623	62 712	0.03
29 557	TRANSURBAN GROUP	AUD	304 150	292 266	0.15
752	TRAVELERS COS INC	USD	123 309	127 186	0.06
615	TREND MICRO INC/JAPAN	JPY	34 594	29 968	0.02
1 651	TRIMBLE INC	USD	119 103	96 138	0.05
5 014	TRUIST FINANCIAL CORP	USD	292 036	237 814	0.12
649	TWILIO INC - A	USD	197 171	54 393	0.03
3 426	TWITTER INC	USD	201 161	128 098	0.06
182	TYLER TECHNOLOGIES INC	USD	96 689	60 511	0.03
3 759	TYSON FOODS INC - A	USD	319 526	323 500	0.16
12 312	UBER TECHNOLOGIES INC	USD	510 813	251 904	0.13
10 017	UBS GROUP AG	CHF	164 107	161 023	0.08
786	UCB SA	EUR	90 144	66 264	0.03
1 241	UDR INC	USD	63 766	57 136	0.03
1 341	UIPATH INC	USD	58 592	24 393	0.01
164	ULTA BEAUTY INC	USD	65 308	63 219	0.03
2 705	UMICORE SA	EUR	123 711	94 227	0.05
1 500	UNICHARM CORP	JPY	61 121	50 127	0.03
28 032	UNILEVER PLC	GBP	1 488 513	1 266 819	0.64
3 090	UNION PACIFIC CORP	USD	775 270	659 035	0.33
8 536	UNITED OVERSEAS BANK LTD	SGD	166 085	161 005	0.08
4 848	UNITED PARCEL SERVICE INC - B	USD	991 910	884 954	0.45
281	UNITED RENTALS INC	USD	95 267	68 258	0.03
3 167	UNITED UTILITIES GROUP PLC	GBP	46 890	39 233	0.02
4 063	UNITEDHEALTH GROUP INC	USD	1 698 788	2 086 878	1.05
811	UNITY SOFTWARE INC	USD	115 874	29 861	0.02
3 968	UNIVERSAL MUSIC GROUP NV	EUR	111 988	79 374	0.04
6 206	US BANCORP/MN	USD	349 174	285 600	0.14
557	VEEVA SYSTEMS INC	USD	161 550	110 308	0.06
1 607	VENTAS INC	USD	82 887	82 648	0.04
997	VERBUND AG	EUR	97 910	97 300	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
355	VERISIGN INC	USD	77 036	59 402	0.03
1 340	VERISK ANALYTICS INC - A	USD	268 225	231 941	0.12
13 367	VERIZON COMMUNICATIONS INC	USD	717 363	678 375	0.34
1 214	VERTEX PHARMACEUTICALS INC	USD	270 372	342 093	0.17
11 956	VESTAS WIND SYSTEMS A/S	DKK	446 489	251 949	0.13
1 588	VF CORP	USD	106 456	70 142	0.04
33 696	VICINITY CENTRES	AUD	43 980	42 518	0.02
5 516	VINCI SA	EUR	575 725	489 939	0.25
9 364	VISA INC	USD	2 042 457	1 843 677	0.93
3 375	VIVENDI SE	EUR	42 870	34 211	0.02
1 726	VMWARE INC - A	USD	209 681	196 729	0.10
5 806	VONOVIA SE	EUR	332 846	178 455	0.09
959	VULCAN MATERIALS CO	USD	173 860	136 274	0.07
4 492	WALGREENS BOOTS ALLIANCE INC	USD	210 325	170 247	0.09
12 395	WALT DISNEY CO	USD	1 996 652	1 170 088	0.59
922	WAREHOUSES DE PAUW CVA	EUR	32 473	28 917	0.01
1 069	WARNER BROS DISCOVERY INC	USD	27 361	14 346	0.01
297	WATERS CORP	USD	97 602	98 301	0.05
1 632	WELLTOWER INC	USD	128 839	134 395	0.07
321	WEST PHARMACEUTICAL SERVICES INC	USD	124 663	97 061	0.05
528	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	46 397	43 338	0.02
18 730	WESTPAC BANKING CORP	AUD	317 333	251 149	0.13
5 528	WEYERHAEUSER CO	USD	203 042	183 087	0.09
5 707	WHEATON PRECIOUS METALS CORP	CAD	263 740	205 199	0.10
193	WHIRLPOOL CORP	USD	39 310	29 890	0.02
458	WILLIS TOWERS WATSON PLC	USD	106 469	90 405	0.05
257	WIX.COM LTD	USD	51 901	16 846	0.01
1 919	WOLTERS KLUWER NV	EUR	194 964	185 696	0.09
955	WORKDAY INC	USD	250 287	133 299	0.07
1 736	WORLDLINE SA	EUR	128 351	64 211	0.03
89 057	WORLEY LTD	AUD	866 440	872 043	0.44
758	WP CAREY INC	USD	57 200	62 808	0.03
4 214	WPP PLC	GBP	57 933	42 203	0.02
538	WSP GLOBAL INC	CAD	71 120	60 702	0.03
1 540	XYLEM INC/NY	USD	179 034	120 397	0.06
700	YAKULT HONSHA CO LTD	JPY	36 653	40 344	0.02
900	YAMAHA CORP	JPY	39 462	37 098	0.02
1 870	YAMAHA MOTOR CO LTD	JPY	45 317	34 219	0.02
1 263	YASKAWA ELECTRIC CORP	JPY	54 796	40 626	0.02
1 680	YUM! BRANDS INC	USD	210 645	190 697	0.10
20 272	Z HOLDINGS CORP	JPY	124 114	59 150	0.03
1 772	ZALANDO SE	EUR	166 724	46 239	0.02
95	ZEBRA TECHNOLOGIES CORP - A	USD	55 838	27 925	0.01
764	ZIMMER BIOMET HOLDINGS INC	USD	106 627	80 266	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 735	ZOETIS INC	USD	346 222	298 229	0.15
960	ZOOM VIDEO COMMUNICATIONS INC	USD	266 903	103 651	0.05
1 258	ZOOMINFO TECHNOLOGIES INC	USD	78 971	41 816	0.02
301	ZSCALER INC	USD	86 018	45 003	0.02
298	ZURICH INSURANCE GROUP AG	CHF	126 865	129 237	0.07
6 030	3I GROUP PLC	GBP	104 530	81 181	0.04
Total Shares			241 624 492	197 529 394	99.49
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			241 624 492	197 529 394	99.49
Total Investments			241 624 492	197 529 394	99.49

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Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	14.36	United States of America	63.71
Technology Hardware and Equipment	9.39	Japan	7.61
Pharmaceuticals and Biotechnology	8.57	United Kingdom	4.54
Banks	7.65	Canada	3.60
Retailers	5.02	Switzerland	3.24
Personal Care, Drug and Grocery Stores	4.60	France	2.86
Industrial Support Services	3.83	Australia	2.26
Investment Banking and Brokerage Services	3.55	Germany	2.13
Medical Equipment and Services	3.09	Ireland	1.46
Automobiles and Parts	2.58	Netherlands	1.17
Food Producers	2.58	Sweden	0.93
Real Estate Investment Trusts	2.25	Hong Kong (China)	0.89
Industrial Transportation	2.23	Denmark	0.79
Electricity	2.19	Spain	0.78
Industrial Engineering	2.19	Luxembourg	0.60
Travel and Leisure	1.78	Jersey	0.47
Chemicals	1.71	Singapore	0.39
Beverages	1.70	Finland	0.38
Construction and Materials	1.66	Italy	0.37
Telecommunications Service Providers	1.61	Israel	0.31
Finance and Credit Services	1.59	Belgium	0.27
Electronic and Electrical Equipment	1.58	Norway	0.23
General Industrials	1.46	New Zealand	0.17
Personal Goods	1.44	Austria	0.11
Health Care Providers	1.43	Cayman Islands	0.11
Non-life Insurance	1.42	Bermuda	0.07
Media	1.41	Portugal	0.03
Industrial Metals and Mining	1.11	Liberia	0.01
Leisure Goods	1.01		
Life Insurance	0.85		
Telecommunications Equipment	0.80		
Gas, Water and Multi-utilities	0.49		
Real Estate Investment and Services	0.49		
Household Goods and Home Construction	0.45		
Oil, Gas and Coal	0.44		
Consumer Services	0.30		
Precious Metals and Mining	0.24		
Alternative Energy	0.21		
Waste and Disposal Services	0.11		
Aerospace and Defense	0.06		
Open-end and Miscellaneous Investment Vehicles	0.04		
Industrial Materials	0.02		
	99.49		99.49

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
437 590	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	459 931	434 089	0.33
377 120	BUNDESobligation FRN 16/04/2027	EUR	372 258	358 939	0.28
465 730	BUNDESobligation 0% 05/04/2024	EUR	474 818	461 380	0.35
476 360	BUNDESobligation 0% 09/10/2026	EUR	490 563	456 720	0.35
495 630	BUNDESobligation 0% 10/04/2026	EUR	509 723	478 863	0.37
99 330	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	102 200	96 737	0.07
495 630	BUNDESobligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	509 194	481 876	0.37
396 300	BUNDESobligation 0% 11/04/2025	EUR	406 313	387 593	0.30
367 400	BUNDESobligation 0% 13/10/2023	EUR	373 551	365 681	0.28
446 460	BUNDESobligation 0% 18/10/2024	EUR	456 624	438 951	0.34
495 630	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	508 129	452 104	0.35
495 630	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	505 072	444 025	0.34
476 180	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2032	EUR	454 551	417 715	0.32
446 460	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	443 793	365 553	0.28
495 730	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	490 608	398 463	0.31
585 320	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	602 931	563 131	0.43
525 520	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	539 712	483 216	0.37
159 220	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	161 747	144 121	0.11
634 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	647 011	574 066	0.44
159 220	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	158 969	141 332	0.11
614 320	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001102564)	EUR	625 941	544 625	0.42
119 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	108 973	76 420	0.06
604 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	546 834	384 779	0.30
287 390	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2052	EUR	250 296	176 285	0.14
436 830	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	449 970	412 464	0.32
476 360	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	492 441	443 391	0.34
604 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	632 054	584 514	0.45
525 520	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	550 965	495 366	0.38
505 260	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	529 887	478 931	0.37
604 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	636 445	596 261	0.46
505 260	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	538 244	488 627	0.38
585 320	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	622 066	569 001	0.44
446 460	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	470 701	449 228	0.35
545 790	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	583 771	548 115	0.42
594 950	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	741 907	547 604	0.42
446 460	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	475 539	453 902	0.35
446 460	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	476 115	455 429	0.35
446 460	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	473 005	454 425	0.35
565 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	856 921	657 407	0.51

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
624 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	959 170	736 317	0.57
386 670	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	634 403	493 874	0.38
545 790	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	882 670	715 039	0.55
367 400	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	642 183	509 705	0.39
273 390	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	375 995	330 941	0.25
485 990	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	796 562	661 068	0.51
406 930	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	764 389	602 517	0.46
426 200	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	666 676	570 793	0.44
337 510	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	476 220	419 218	0.32
253 130	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2024	EUR	298 998	275 140	0.21
232 860	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	367 134	316 853	0.24
273 390	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.5% 04/07/2027	EUR	392 557	345 543	0.27
545 790	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	569 590	542 084	0.42
386 590	BUNDESSCHATZANWEISUNGEN 0% 15/03/2024	EUR	387 581	383 118	0.29
317 240	BUNDESSCHATZANWEISUNGEN 0% 15/09/2023	EUR	321 500	315 686	0.24
297 980	BUNDESSCHATZANWEISUNGEN 0% 15/12/2023	EUR	301 926	296 293	0.23
317 240	BUNDESSCHATZANWEISUNGEN 0% 16/06/2023	EUR	321 613	316 085	0.24
119 000	BUNDESSCHATZANWEISUNGEN 0.2% 14/06/2024	EUR	118 303	117 905	0.09
115 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	116 738	114 345	0.09
80 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	81 623	78 583	0.06
79 000	FINLAND GOVERNMENT BOND 0% 15/09/2026	EUR	80 499	74 849	0.06
108 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	108 372	93 593	0.07
79 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	76 782	60 353	0.05
79 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	65 987	43 907	0.03
127 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	126 363	108 831	0.08
79 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	76 085	56 028	0.04
133 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	139 474	129 551	0.10
79 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2043	EUR	70 127	55 691	0.04
134 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	141 342	128 391	0.10
100 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	105 519	94 125	0.07
125 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	131 648	115 706	0.09
97 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	103 354	89 127	0.07
97 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	102 938	96 399	0.07
90 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	100 643	81 398	0.06
84 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	102 198	71 388	0.05
99 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	106 588	101 326	0.08
109 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	157 285	115 237	0.09
105 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	127 821	112 984	0.09
121 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	143 848	131 872	0.10
858 440	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	893 060	844 276	0.65
1 144 500	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	1 391 980	1 215 916	0.92
627 590	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	637 721	621 502	0.48
351 120	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2025	EUR	349 505	341 499	0.26
903 290	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	917 613	865 081	0.66

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
768 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	768 213	721 708	0.55
843 470	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	857 642	834 192	0.64
947 770	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	965 933	920 948	0.71
589 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2032	EUR	530 655	486 643	0.37
846 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	847 368	748 982	0.58
1 022 400	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	1 014 141	880 798	0.68
909 980	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	899 137	763 291	0.59
783 540	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	810 140	748 516	0.58
954 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	994 634	927 831	0.71
983 370	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	1 024 036	914 337	0.70
487 890	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	467 379	354 842	0.27
201 540	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	146 385	87 347	0.07
281 660	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	264 351	190 261	0.15
115 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/02/2028	EUR	112 141	110 331	0.08
1 043 110	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	1 110 427	1 000 029	0.76
605 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	569 636	383 152	0.29
382 570	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	348 591	236 390	0.18
1 000 990	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	1 067 546	952 541	0.72
769 380	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	829 546	756 301	0.58
751 410	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	800 827	747 503	0.57
767 940	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	857 465	696 982	0.54
829 370	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	926 181	733 495	0.56
69 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2038	EUR	64 329	59 423	0.05
1 055 730	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	1 203 095	1 030 603	0.78
657 890	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	754 483	529 470	0.41
279 310	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	347 976	220 180	0.17
613 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	742 281	570 185	0.44
763 470	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	825 014	778 281	0.60
570 560	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	726 587	520 750	0.40
751 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	815 544	772 875	0.59
1 072 420	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	1 282 337	1 146 094	0.87
588 690	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	901 917	672 343	0.52
875 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	1 046 014	950 854	0.73
398 810	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	747 707	522 800	0.40
331 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	646 883	438 959	0.34
526 250	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	831 570	649 024	0.50
890 180	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	994 483	934 066	0.72
762 560	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	1 315 222	1 000 096	0.76
574 770	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	918 860	741 166	0.57
785 500	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	1 135 495	984 073	0.75
697 370	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	1 136 028	942 984	0.72
607 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	782 897	704 388	0.54
182 500	IRELAND GOVERNMENT BOND 0% 18/10/2031	EUR	178 866	152 570	0.12
144 180	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	148 178	136 236	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
160 980	IRELAND GOVERNMENT BOND 0.2% 18/10/2030	EUR	162 444	140 986	0.11
85 430	IRELAND GOVERNMENT BOND 0.35% 18/10/2032	EUR	82 830	72 223	0.06
107 100	IRELAND GOVERNMENT BOND 0.4% 15/05/2035	EUR	107 255	85 594	0.07
81 880	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	79 824	59 101	0.05
167 860	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	180 287	161 901	0.12
231 500	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	247 434	229 972	0.18
203 490	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	221 999	196 877	0.15
101 130	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	113 243	93 444	0.07
136 630	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	153 317	131 616	0.10
141 510	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	163 149	112 670	0.09
133 500	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	156 788	124 582	0.10
209 420	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	262 052	193 734	0.15
187 070	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	226 755	197 209	0.15
159 780	IRELAND GOVERNMENT BOND 3.4% 18/03/2024	EUR	177 369	166 938	0.13
228 340	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	279 158	254 736	0.20
412 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/04/2026	EUR	409 370	379 604	0.29
348 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/08/2026	EUR	343 129	317 696	0.24
297 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/01/2024	EUR	298 963	291 419	0.22
363 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/04/2024	EUR	365 095	354 186	0.27
274 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/08/2024	EUR	275 058	265 459	0.20
274 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/12/2024	EUR	271 560	262 725	0.20
251 000	ITALY BUONI POLIENNALI DEL TESORO 0% 29/11/2023	EUR	249 636	247 022	0.19
303 000	ITALY BUONI POLIENNALI DEL TESORO 0% 30/01/2024	EUR	304 741	297 216	0.23
389 000	ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/03/2028	EUR	383 291	339 873	0.26
327 000	ITALY BUONI POLIENNALI DEL TESORO 0.3% 15/08/2023	EUR	331 379	325 149	0.25
426 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	431 912	411 201	0.32
324 000	ITALY BUONI POLIENNALI DEL TESORO 0.45% 15/02/2029	EUR	307 814	277 516	0.21
388 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 01/02/2026	EUR	394 469	366 893	0.28
313 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 15/07/2028	EUR	313 256	275 086	0.21
422 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 01/08/2031	EUR	407 185	335 663	0.26
323 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 15/06/2023	EUR	328 937	323 065	0.25
366 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/10/2023	EUR	373 754	364 419	0.28
380 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	392 304	355 745	0.27
465 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/04/2031	EUR	464 979	384 364	0.30
327 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	305 342	233 298	0.18
357 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	328 854	287 049	0.22
375 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	381 113	318 094	0.24
391 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/12/2031	EUR	392 466	318 974	0.25
433 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	448 414	400 534	0.31
224 000	ITALY BUONI POLIENNALI DEL TESORO 1.1% 01/04/2027	EUR	217 196	210 580	0.16
137 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 15/08/2025	EUR	134 958	133 586	0.10
424 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	445 826	405 637	0.31
491 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	513 528	435 782	0.33
286 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	291 826	224 124	0.17

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
306 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	323 961	302 056	0.23
363 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	381 561	361 392	0.28
412 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/06/2025	EUR	435 710	407 612	0.31
268 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	256 353	184 028	0.14
450 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	480 323	440 820	0.34
505 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	537 317	439 628	0.34
458 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	491 762	408 568	0.31
325 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	309 300	216 424	0.17
325 000	ITALY BUONI POLIENNALI DEL TESORO 1.75% 01/07/2024	EUR	344 292	326 911	0.25
329 000	ITALY BUONI POLIENNALI DEL TESORO 1.8% 01/03/2041	EUR	336 473	250 705	0.19
368 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	395 647	366 962	0.28
293 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	310 805	295 159	0.23
477 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	524 022	463 100	0.36
425 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	460 485	424 847	0.33
381 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	420 120	373 209	0.29
333 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	365 740	331 738	0.25
99 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	96 138	65 235	0.05
163 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	159 630	118 128	0.09
383 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	423 454	378 913	0.29
341 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	380 677	294 614	0.23
373 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	430 283	341 235	0.26
314 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	355 367	249 445	0.19
347 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/10/2023	EUR	368 390	353 277	0.27
424 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	461 530	432 111	0.33
79 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2032	EUR	74 092	72 900	0.06
344 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	380 151	349 624	0.27
352 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	415 832	302 083	0.23
191 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	225 023	151 188	0.12
463 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	534 066	465 097	0.36
74 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 15/06/2029	EUR	74 307	73 419	0.06
297 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	364 693	277 511	0.21
475 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	556 416	478 776	0.37
282 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	349 405	265 664	0.20
99 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/03/2038	EUR	97 980	95 348	0.07
325 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	422 306	308 880	0.24
294 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	372 342	291 342	0.22
365 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	479 475	356 200	0.27
539 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	661 716	561 255	0.43
393 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	442 618	411 609	0.32
265 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	382 019	274 877	0.21
553 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	756 271	586 661	0.45
461 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	520 511	485 742	0.37
465 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	560 164	504 892	0.39
484 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/08/2023	EUR	535 782	504 163	0.39

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
494 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	639 086	550 094	0.42
357 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	565 168	419 511	0.32
510 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	605 132	553 335	0.43
498 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	729 041	575 798	0.44
452 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	705 335	536 985	0.41
439 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	690 591	523 639	0.40
631 390	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	864 399	731 983	0.56
432 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	651 139	523 921	0.40
630 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	932 364	769 778	0.59
550 120	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	759 196	661 657	0.51
246 180	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	339 133	297 915	0.23
237 670	ITALY BUONI POLIENNALI DEL TESORO 9% 01/11/2023	EUR	290 696	262 295	0.20
159 120	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2027	EUR	162 071	147 886	0.11
279 560	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2031	EUR	276 402	233 712	0.18
252 870	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	255 420	221 818	0.17
181 340	KINGDOM OF BELGIUM GOVERNMENT BOND 0.2% 22/10/2023	EUR	185 057	180 506	0.14
201 330	KINGDOM OF BELGIUM GOVERNMENT BOND 0.35% 22/06/2032	EUR	189 793	170 647	0.13
177 690	KINGDOM OF BELGIUM GOVERNMENT BOND 0.4% 22/06/2040	EUR	169 665	123 814	0.10
255 790	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	265 309	253 693	0.19
109 700	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	90 456	50 473	0.04
307 840	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2027	EUR	326 478	299 651	0.23
308 180	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	330 757	296 549	0.23
350 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	377 530	333 550	0.26
332 230	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	356 602	329 605	0.25
349 200	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	382 590	324 023	0.25
206 790	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	232 515	191 529	0.15
120 320	KINGDOM OF BELGIUM GOVERNMENT BOND 1.4% 22/06/2053	EUR	118 269	88 122	0.07
140 410	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	160 856	123 828	0.10
219 280	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	256 410	178 187	0.14
221 760	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	268 404	180 553	0.14
170 600	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	208 455	159 187	0.12
151 220	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	201 800	131 214	0.10
253 890	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	269 111	258 105	0.20
128 760	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	175 904	117 081	0.09
298 300	KINGDOM OF BELGIUM GOVERNMENT BOND 2.6% 22/06/2024	EUR	327 775	309 039	0.24
179 320	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	241 536	194 383	0.15
193 060	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	318 357	230 938	0.18
171 710	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	242 639	202 875	0.16
342 860	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	572 129	428 164	0.33
235 080	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	291 464	263 760	0.20
394 110	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	643 001	514 124	0.39
404 680	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	565 106	496 793	0.38
305 020	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	310 554	302 397	0.23
165 070	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	164 351	158 678	0.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
313 180	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	320 993	296 394	0.23
201 630	NETHERLANDS GOVERNMENT BOND 0% 15/01/2029	EUR	201 414	183 282	0.14
158 950	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	154 038	117 194	0.09
270 170	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	228 574	154 456	0.12
278 530	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	282 002	245 970	0.19
265 100	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	267 383	229 205	0.18
395 710	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	409 428	386 767	0.30
242 770	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	252 226	222 911	0.17
212 710	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	222 428	165 999	0.13
376 270	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	395 943	366 750	0.28
168 650	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2032	EUR	166 411	149 542	0.11
305 080	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	327 018	297 392	0.23
340 040	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	363 143	327 867	0.25
349 430	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	367 625	353 798	0.27
345 330	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	373 396	354 032	0.27
307 780	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	397 595	329 909	0.25
407 150	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	650 851	474 289	0.36
373 630	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	640 655	479 853	0.37
356 290	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	569 814	449 887	0.35
259 060	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	361 051	316 468	0.24
194 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	196 592	192 739	0.15
226 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	230 062	222 633	0.17
235 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	235 745	206 189	0.16
256 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	254 349	218 317	0.17
153 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	155 677	148 655	0.11
98 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2028	EUR	95 541	88 666	0.07
105 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	95 123	69 227	0.05
120 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	117 358	91 764	0.07
233 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	244 999	216 993	0.17
234 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	246 017	224 851	0.17
69 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	61 649	36 253	0.03
215 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	230 025	206 336	0.16
134 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	136 017	91 602	0.07
303 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	322 329	296 419	0.23
87 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	75 077	38 132	0.03
124 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.9% 20/02/2032	EUR	121 395	112 679	0.09
239 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	256 509	239 813	0.18
52 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	66 637	36 374	0.03
174 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	208 675	149 934	0.12
212 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	227 887	216 092	0.17
237 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	250 457	240 982	0.19
79 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	77 307	72 127	0.06
119 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	191 683	99 317	0.08
170 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	217 520	176 494	0.14

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
140 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	220 434	162 428	0.12
75 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	153 809	101 423	0.08
297 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	472 912	370 760	0.28
183 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	230 321	207 705	0.16
187 950	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	264 834	233 421	0.18
424 000	SPAIN GOVERNMENT BOND 0% 31/01/2025	EUR	429 674	410 546	0.32
422 000	SPAIN GOVERNMENT BOND 0% 31/01/2026	EUR	427 156	399 419	0.31
265 000	SPAIN GOVERNMENT BOND 0% 31/01/2027	EUR	259 572	245 003	0.19
376 000	SPAIN GOVERNMENT BOND 0% 31/01/2028	EUR	374 868	339 265	0.26
386 000	SPAIN GOVERNMENT BOND 0% 31/05/2024	EUR	390 692	378 844	0.29
226 000	SPAIN GOVERNMENT BOND 0% 31/05/2025	EUR	221 647	217 046	0.17
436 000	SPAIN GOVERNMENT BOND 0.1% 30/04/2031	EUR	420 180	359 787	0.28
351 000	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	358 581	345 212	0.27
420 000	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	427 905	418 324	0.32
451 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	456 999	398 558	0.31
432 000	SPAIN GOVERNMENT BOND 0.5% 31/10/2031	EUR	434 080	364 366	0.28
451 000	SPAIN GOVERNMENT BOND 0.6% 31/10/2029	EUR	463 559	406 626	0.31
429 000	SPAIN GOVERNMENT BOND 0.7% 30/04/2032	EUR	408 777	363 462	0.28
432 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2027	EUR	452 172	411 726	0.32
95 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2029	EUR	91 317	87 224	0.07
227 000	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	221 464	171 853	0.13
144 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	134 314	102 443	0.08
388 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	348 509	237 235	0.18
358 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	360 283	270 763	0.21
498 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	536 804	461 726	0.35
498 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	537 553	491 740	0.38
476 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	520 068	463 824	0.36
463 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	504 917	449 730	0.35
423 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	464 337	408 123	0.31
474 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	518 067	465 240	0.36
124 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	101 083	68 687	0.05
471 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	512 750	466 314	0.36
431 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	464 014	434 388	0.33
437 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	496 293	396 748	0.30
139 000	SPAIN GOVERNMENT BOND 1.9% 31/10/2052	EUR	138 687	104 197	0.08
426 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	471 546	432 126	0.33
456 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	521 303	448 221	0.34
493 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	545 981	505 187	0.39
381 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	455 774	374 089	0.29
345 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	441 321	324 107	0.25
480 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	531 999	498 278	0.38
368 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	494 475	361 424	0.28
296 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	452 155	305 490	0.23
420 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	471 973	441 021	0.34

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
441 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	654 194	519 560	0.40
418 000	SPAIN GOVERNMENT BOND 4.4% 31/10/2023	EUR	467 547	437 353	0.34
454 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	548 366	498 964	0.38
426 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	698 396	540 424	0.42
348 000	SPAIN GOVERNMENT BOND 4.8% 31/01/2024	EUR	396 888	368 967	0.28
382 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	636 091	493 957	0.38
372 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	509 771	442 420	0.34
301 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	540 133	410 052	0.32
483 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	749 115	627 050	0.48
465 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	611 698	544 520	0.42
505 420	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	729 603	632 169	0.49
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			149 916 889	129 128 079	99.20
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			149 916 889	129 128 079	99.20
Total Investments			149 916 889	129 128 079	99.20

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.20
	99.20

Geographical classification	%
France	24.78
Italy	23.19
Germany	18.65
Spain	14.86
Belgium	5.74
Netherlands	4.89
Austria	3.66
Ireland	1.93
Finland	1.50
	99.20

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
3 196 650	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	3 238 252	3 115 408	4.88
5 114 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	5 064 039	4 638 766	7.26
5 106 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	4 952 721	4 544 446	7.12
4 086 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	3 441 075	2 628 262	4.12
9 068 280	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	7 950 050	6 159 022	9.65
18 657 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	21 261 337	17 392 035	27.23
4 377 710	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	4 729 147	4 226 548	6.62
8 628 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	7 646 295	5 952 440	9.32
6 666 080	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	7 165 013	6 194 468	9.70
7 093 000	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	6 921 028	5 562 855	8.71
4 625 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	4 060 814	3 307 190	5.18
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			76 429 771	63 721 440	99.79
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			76 429 771	63 721 440	99.79
Total Investments			76 429 771	63 721 440	99.79

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.79
	99.79

Geographical classification	%
France	36.88
Germany	23.38
Belgium	9.70
Italy	9.32
Netherlands	8.71
Ireland	6.62
Spain	5.18
	99.79

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
100 000	ABANCA CORP BANCARIA SA FRN 08/09/2027	EUR	88 736	85 439	0.19
331 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	345 400	321 265	0.70
200 000	ABN AMRO BANK NV - REGS - FRN 13/12/2029	USD	173 424	163 534	0.35
200 000	ABN AMRO BANK NV 0.5% 15/04/2026	EUR	206 808	187 802	0.41
100 000	ABN AMRO BANK NV 0.5% 23/09/2029	EUR	98 628	80 971	0.18
200 000	ACEA SPA 0% 28/09/2025	EUR	191 956	185 120	0.40
100 000	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	105 055	94 301	0.20
200 000	ADIF ALTA VELOCIDAD 0.55% 31/10/2031	EUR	198 489	167 986	0.36
129 000	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	135 727	108 195	0.23
250 000	AES CORP 2.45% 15/01/2031	USD	216 806	193 070	0.42
100 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2% 18/05/2032	USD	82 723	75 607	0.16
200 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2.95% 15/03/2034	USD	169 124	160 081	0.35
100 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.8% 15/04/2026	USD	91 703	93 961	0.20
100 000	APPLE INC 0% 15/11/2025	EUR	101 354	94 239	0.20
300 000	APPLE INC 0.5% 15/11/2031	EUR	311 928	252 609	0.55
250 000	APPLE INC 3% 20/06/2027	USD	229 304	234 371	0.51
91 000	ARIZONA PUBLIC SERVICE CO 2.65% 15/09/2050	USD	73 387	56 228	0.12
100 000	ARKEMA SA 0.125% 14/10/2026	EUR	101 683	90 872	0.20
170 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	182 563	134 876	0.29
116 000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	127 053	91 282	0.20
150 000	AVALONBAY COMMUNITIES INC 2.05% 15/01/2032	USD	125 095	118 911	0.26
150 000	AVANGRID INC 3.15% 01/12/2024	USD	139 127	140 400	0.30
273 000	AVANGRID INC 3.2% 15/04/2025	USD	249 454	254 401	0.55
148 000	AVANGRID INC 3.8% 01/06/2029	USD	142 337	132 869	0.29
200 000	AXA SA FRN 07/10/2041	EUR	201 662	153 564	0.33
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	315 217	279 188	0.60
200 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	210 979	193 703	0.42
100 000	BANCO DE SABADELL SA FRN 11/03/2027	EUR	102 908	91 634	0.20
300 000	BANCO SANTANDER SA FRN 24/06/2029	EUR	298 739	251 913	0.55
200 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	203 578	180 518	0.39
200 000	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	210 784	180 334	0.39
240 000	BANK HAPOALIM BM FRN 21/01/2032	USD	212 983	197 427	0.43
224 000	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	224 985	196 316	0.43
200 000	BANKINTER SA 0.625% 06/10/2027	EUR	204 194	170 587	0.37
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.1% 08/10/2027	EUR	201 579	174 795	0.38
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	98 782	86 120	0.19
100 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.625% 20/04/2030	EUR	97 706	75 555	0.16
200 000	BNP PARIBAS SA - REGS - FRN 30/06/2027	USD	169 147	169 048	0.37
200 000	BNP PARIBAS SA FRN 04/06/2026	EUR	204 119	186 366	0.40
200 000	BNP PARIBAS SA FRN 14/10/2027	EUR	202 455	177 085	0.38
200 000	BNP PARIBAS SA 1.125% 28/08/2024	EUR	208 042	194 787	0.42
190 000	BOSTON PROPERTIES LP 2.45% 01/10/2033	USD	158 937	140 288	0.30
222 000	BOSTON PROPERTIES LP 3.4% 21/06/2029	USD	206 896	190 946	0.41

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
314 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	313 931	292 878	0.63
200 000	BPCE SA 0.125% 04/12/2024	EUR	199 793	191 974	0.42
200 000	BPIFRANCE SACA 0% 25/05/2028	EUR	194 826	180 801	0.39
400 000	CAIXABANK SA FRN 09/02/2029	EUR	400 468	330 772	0.72
200 000	CAIXABANK SA FRN 18/11/2026	EUR	201 952	180 535	0.39
120 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.95% 23/10/2025	USD	102 880	103 793	0.22
270 000	CDP FINANCIAL INC 1% 26/05/2026	USD	230 651	237 108	0.51
100 000	CESKA SPORITELNA AS FRN 13/09/2028	EUR	85 726	83 228	0.18
225 000	CHINA MERCHANTS BANK CO LTD/HONG KONG 1.2% 10/09/2025	USD	190 479	199 138	0.43
252 000	CITIGROUP INC FRN 15/05/2024	USD	219 115	236 436	0.51
200 000	CNP ASSURANCES FRN 27/07/2050	EUR	212 918	165 123	0.36
200 000	COLBUN SA - REGS - 3.15% 19/01/2032	USD	170 987	154 042	0.33
300 000	COMMERZBANK AG FRN 24/03/2026	EUR	307 141	280 285	0.61
300 000	COOPERATIEVE RABOBANK UA FRN 24/02/2027	USD	252 905	253 765	0.55
400 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	408 627	360 654	0.79
300 000	COVIVIO 1.875% 20/05/2026	EUR	328 603	288 181	0.62
100 000	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	104 698	80 002	0.17
300 000	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	329 078	267 317	0.58
300 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	305 699	278 884	0.60
100 000	CREDIT AGRICOLE SA/LONDON 0.75% 05/12/2023	EUR	102 348	99 028	0.21
392 000	CTP BV 2.125% 01/10/2025	EUR	419 394	346 745	0.76
100 000	CTP NV 0.75% 18/02/2027	EUR	100 715	77 958	0.17
100 000	CTP NV 1.25% 21/06/2029	EUR	98 402	69 877	0.15
190 000	CTP NV 1.5% 27/09/2031	EUR	185 981	115 245	0.25
200 000	DAIMLER AG 0.75% 11/03/2033	EUR	207 175	152 160	0.33
200 000	DANSKE BANK A/S FRN 09/06/2029	EUR	200 537	168 226	0.36
150 000	DANSKE BANK A/S FRN 17/02/2027	EUR	147 956	139 721	0.30
209 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	215 812	202 466	0.44
300 000	DEUTSCHE BANK AG FRN 23/02/2028	EUR	286 920	270 970	0.59
200 000	DEUTSCHE BANK AG/NEW YORK NY 1.686% 19/03/2026	USD	171 753	171 990	0.37
200 000	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	205 145	184 415	0.40
200 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	203 374	142 772	0.31
100 000	DIGITAL DUTCH FINCO BV 1.5% 15/03/2030	EUR	107 836	81 222	0.18
323 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	356 539	311 182	0.67
200 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	194 937	141 483	0.31
220 000	DNB BANK ASA FRN 18/01/2028	EUR	206 817	198 452	0.43
210 000	DOMINION ENERGY INC 2.25% 15/08/2031	USD	172 897	165 846	0.36
295 000	DUKE ENERGY FLORIDA LLC 2.5% 01/12/2029	USD	264 127	251 563	0.54
100 000	DUKE ENERGY PROGRESS LLC 3.45% 15/03/2029	USD	95 058	91 254	0.20
50 000	DUKE REALTY LP 1.75% 01/02/2031	USD	39 015	39 040	0.08
100 000	DUKE REALTY LP 2.875% 15/11/2029	USD	87 217	86 291	0.19
200 000	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	217 103	189 333	0.41
310 000	EDP FINANCE BV - REGS - 1.71% 24/01/2028	USD	260 706	254 817	0.55
274 000	EDP FINANCE BV 1.875% 13/10/2025	EUR	297 205	270 103	0.59

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	EDP FINANCE BV 1.875% 21/09/2029	EUR	291 465	273 459	0.59
151 000	ENEL FINANCE INTERNATIONAL NV 1% 16/09/2024	EUR	156 823	147 800	0.32
300 000	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	318 153	281 788	0.61
300 000	ENEL FINANCE INTERNATIONAL NV 1.5% 21/07/2025	EUR	319 225	293 597	0.64
300 000	ENGIE SA FRN PERPETUAL (ISIN FR0013398229)	EUR	326 187	283 550	0.61
100 000	ENGIE SA FRN PERPETUAL (ISIN FR0014000RR2)	EUR	99 845	76 571	0.17
200 000	ENGIE SA FRN PERPETUAL (ISIN FR00140046Y4)	EUR	190 775	138 630	0.30
100 000	ENGIE SA 0.375% 21/06/2027	EUR	91 802	89 751	0.19
300 000	ENGIE SA 0.5% 24/10/2030	EUR	308 473	242 965	0.53
200 000	ENGIE SA 1% 26/10/2036	EUR	185 691	135 777	0.29
200 000	ENGIE SA 1.375% 21/06/2039	EUR	222 979	133 868	0.29
100 000	ENGIE SA 1.375% 28/02/2029	EUR	100 769	90 948	0.20
200 000	ENGIE SA 1.5% 27/03/2028	EUR	219 437	187 433	0.41
300 000	ENGIE SA 1.75% 27/03/2028	EUR	333 839	283 526	0.61
200 000	ENGIE SA 2.125% 30/03/2032	EUR	236 394	181 258	0.39
300 000	ENGIE SA 2.375% 19/05/2026	EUR	336 295	300 663	0.65
255 000	E.ON INTERNATIONAL FINANCE BV 1.25% 19/10/2027	EUR	274 446	235 826	0.51
109 000	E.ON SE 0% 28/08/2024	EUR	109 865	104 892	0.23
200 000	E.ON SE 0.35% 28/02/2030	EUR	202 716	162 345	0.35
350 000	E.ON SE 0.375% 29/09/2027	EUR	358 718	308 740	0.67
150 000	E.ON SE 0.6% 01/10/2032	EUR	152 871	115 058	0.25
280 000	E.ON SE 0.875% 18/10/2034	EUR	244 093	209 113	0.45
90 000	E.ON SE 0.875% 20/08/2031	EUR	88 176	74 823	0.16
160 000	E.ON SE 1% 07/10/2025	EUR	167 450	153 822	0.33
30 000	EQUINIX INC 0.25% 15/03/2027	EUR	30 102	26 002	0.06
106 000	EQUINIX INC 1% 15/03/2033	EUR	108 339	78 389	0.17
180 000	EQUINIX INC 1% 15/09/2025	USD	155 018	154 593	0.33
119 000	EQUINIX INC 1.55% 15/03/2028	USD	100 256	96 015	0.21
279 000	EQUINIX INC 2.5% 15/05/2031	USD	243 271	218 545	0.47
90 000	EQUINIX INC 3.9% 15/04/2032	USD	80 369	78 178	0.17
80 000	ERP OPERATING LP 4.15% 01/12/2028	USD	79 703	75 339	0.16
100 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	108 080	82 121	0.18
100 000	EWE AG 0.25% 08/06/2028	EUR	99 172	83 667	0.18
50 000	FEDERAL REALTY INVESTMENT TRUST 1.25% 15/02/2026	USD	42 390	42 904	0.09
200 000	FIBRIA OVERSEAS FINANCE LTD 5.5% 17/01/2027	USD	196 300	189 987	0.41
100 000	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	100 721	76 670	0.17
200 000	GECINA SA 0.875% 30/06/2036	EUR	200 271	133 146	0.29
400 000	GECINA SA 1% 30/01/2029	EUR	430 275	347 719	0.76
200 000	GECINA SA 1.375% 30/06/2027	EUR	218 536	184 894	0.40
300 000	GECINA SA 1.625% 14/03/2030	EUR	339 254	264 717	0.57
100 000	GECINA SA 1.625% 29/05/2034	EUR	114 865	79 691	0.17
178 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	185 196	144 929	0.31
100 000	GLOBALWORTH REAL ESTATE INVESTMENTS LTD 2.95% 29/07/2026	EUR	104 341	80 484	0.17
110 000	HERA SPA 0.875% 05/07/2027	EUR	111 195	99 766	0.22

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
181 000	HOST HOTELS & RESORTS LP 3.375% 15/12/2029	USD	160 365	147 048	0.32
371 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	385 579	367 283	0.81
200 000	HYUNDAI CAPITAL SERVICES INC - REGS - 1.25% 08/02/2026	USD	168 222	172 503	0.37
200 000	IBERDROLA FINANZAS SA FRN PERPETUAL	EUR	192 453	157 475	0.34
200 000	IBERDROLA FINANZAS SA 1% 07/03/2024	EUR	206 467	199 429	0.43
400 000	IBERDROLA FINANZAS SA 1% 07/03/2025	EUR	417 530	391 357	0.86
200 000	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	217 429	190 908	0.41
200 000	IBERDROLA FINANZAS SA 1.375% 11/03/2032	EUR	190 000	173 825	0.38
100 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1721244371)	EUR	101 649	98 159	0.21
400 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1890845875)	EUR	436 280	382 366	0.84
200 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295333988)	EUR	204 218	146 365	0.32
200 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295335413)	EUR	203 858	166 225	0.36
500 000	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	532 213	484 881	1.06
300 000	ICADE 1.5% 13/09/2027	EUR	326 846	273 881	0.59
200 000	INDUSTRIAL BANK CO LTD/HONG KONG 0.875% 10/06/2024	USD	180 786	182 215	0.39
300 000	ING GROEP NV - REGS - FRN 01/07/2026	USD	257 722	261 207	0.57
100 000	ING GROEP NV FRN 09/06/2032	EUR	101 355	84 185	0.18
300 000	ING GROEP NV 2.5% 15/11/2030	EUR	362 976	279 099	0.60
300 000	ING GROEP NV 4.625% 06/01/2026	USD	291 680	287 119	0.62
100 000	INTERSTATE POWER & LIGHT CO 3.5% 30/09/2049	USD	87 165	77 311	0.17
129 000	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	132 757	123 770	0.27
400 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	409 119	339 563	0.75
219 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 1.75% 15/09/2030	USD	182 655	170 975	0.37
150 000	JPMORGAN CHASE & CO FRN 09/08/2025	USD	133 125	133 364	0.29
243 000	JPMORGAN CHASE & CO FRN 16/09/2024	USD	207 578	222 983	0.48
345 000	KAISER FOUNDATION HOSPITALS 2.81% 01/06/2041	USD	301 461	257 773	0.56
180 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	162 108	167 677	0.36
200 000	KBC GROUP NV FRN 16/06/2027	EUR	200 462	180 871	0.39
200 000	KBC GROUP NV 0.875% 27/06/2023	EUR	204 835	199 185	0.43
200 000	KIA CORP - REGS - 1.75% 16/10/2026	USD	171 562	173 270	0.38
200 000	KIA CORP - REGS - 2.375% 14/02/2025	USD	175 538	183 317	0.40
153 000	KILROY REALTY LP 2.5% 15/11/2032	USD	129 787	114 728	0.25
100 000	KILROY REALTY LP 2.65% 15/11/2033	USD	84 541	74 362	0.16
300 000	KOREA DEVELOPMENT BANK 0.4% 19/06/2024	USD	254 294	271 607	0.59
519 000	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	521 193	464 389	1.02
200 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	225 616	202 822	0.44
200 000	LG CHEM LTD - REGS - 3.25% 15/10/2024	USD	182 614	189 287	0.41
200 000	LG CHEM LTD 1.375% 07/07/2026	USD	166 272	171 990	0.37
211 000	LIBERTY UTILITIES FINANCE GP 1 2.05% 15/09/2030	USD	175 727	166 282	0.36
240 000	MAF SUKUK LTD 3.9325% 28/02/2030	USD	220 814	220 585	0.48
100 000	MBANK SA FRN 21/09/2027	EUR	97 150	81 670	0.18
250 000	MERCEDES-BENZ GROUP AG 0.75% 10/09/2030	EUR	263 288	209 000	0.45
246 000	METROPOLITAN LIFE GLOBAL FUNDING I 0.95% 02/07/2025	USD	209 855	216 819	0.47

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	MIDAMERICAN ENERGY CO 2.7% 01/08/2052	USD	84 617	69 475	0.15
105 000	MIDAMERICAN ENERGY CO 3.15% 15/04/2050	USD	94 080	79 486	0.17
228 000	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	220 261	212 614	0.46
180 000	MIDAMERICAN ENERGY CO 4.25% 15/07/2049	USD	190 500	161 685	0.35
200 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.98% 09/10/2023	EUR	205 557	198 483	0.43
200 000	MITSUBISHI UFJ FINANCIAL GROUP INC 2.527% 13/09/2023	USD	177 839	189 162	0.41
357 000	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	361 848	329 025	0.71
150 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.25% 09/09/2029	EUR	140 025	122 094	0.26
100 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.625% 09/09/2032	EUR	90 949	77 119	0.17
160 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 1.25% 09/09/2041	EUR	136 352	100 504	0.22
100 000	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	101 534	82 153	0.18
300 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	311 972	230 209	0.50
200 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	191 478	144 065	0.31
250 000	NATIONA BK GROIP INC 3.625% 20/06/2023	USD	226 254	240 795	0.52
135 000	NATIONAL AUSTRALIA BANK LTD 0.625% 30/08/2023	EUR	137 977	133 990	0.29
100 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 0.5% 21/09/2028	EUR	99 350	83 678	0.18
200 000	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	207 628	191 494	0.41
100 000	NE PROPERTY BV 2% 20/01/2030	EUR	87 672	71 162	0.15
158 000	NE PROPERTY BV 3.375% 14/07/2027	EUR	178 044	136 252	0.30
100 000	NEDERLANDSE WATERSCHAPS BANK NV 0.5% 26/04/2051	EUR	105 764	63 615	0.14
378 000	NEXTERA ENERGY CAPITAL HOLDINGS INC 1.9% 15/06/2028	USD	323 305	315 317	0.68
120 000	NIAGARA MOHAWK POWER CORP 1.96% 27/06/2030	USD	102 945	95 287	0.21
200 000	NIBC BANK NV 0.25% 09/09/2026	EUR	197 694	171 954	0.37
190 000	NIDEC CORP 0.046% 30/03/2026	EUR	189 345	172 031	0.37
300 000	NORDEA BANK ABP 0.375% 28/05/2026	EUR	309 190	278 192	0.60
200 000	NORDEA BANK ABP 1.125% 16/02/2027	EUR	190 186	184 232	0.40
200 000	NORINCHUKIN BANK 2.08% 22/09/2031	USD	169 647	156 652	0.34
191 000	NORTHERN STATES POWER CO/MN 2.6% 01/06/2051	USD	157 116	129 724	0.28
156 000	NORTHERN STATES POWER CO/MN 2.9% 01/03/2050	USD	136 517	113 187	0.25
180 000	NRW BANK 0% 03/02/2031	EUR	178 250	151 212	0.33
52 000	NSTAR ELECTRIC CO 3.25% 15/05/2029	USD	49 286	47 230	0.10
200 000	NTT FINANCE CORP 0.399% 13/12/2028	EUR	196 552	173 772	0.38
220 000	NXP BV / NXP FUNDING LLC / NXP USA INC 2.5% 11/05/2031	USD	177 582	173 683	0.38
250 000	NXP BV / NXP FUNDING LLC / NXP USA INC 3.4% 01/05/2030	USD	224 323	211 677	0.46
100 000	OP CORPORATE BANK PLC 0.375% 26/02/2024	EUR	101 986	97 859	0.21
200 000	OP MORTGAGE BANK 0.05% 25/03/2031	EUR	183 555	166 728	0.36
117 000	OWENS CORNING 3.95% 15/08/2029	USD	112 895	104 142	0.23
230 000	PNC FINANCIAL SERVICES GROUP INC 2.2% 01/11/2024	USD	207 638	213 471	0.46
100 000	POWER FINANCE CORP LTD 1.841% 21/09/2028	EUR	100 147	83 630	0.18
100 000	PROLOGIS EURO FINANCE LLC 1.5% 08/02/2034	EUR	95 334	76 187	0.17

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	PROLOGIS INTERNATIONAL FUNDING II SA 0.75% 23/03/2033	EUR	202 112	140 114	0.30
130 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	143 906	102 739	0.22
227 000	PROLOGIS LP 1.25% 15/10/2030	USD	183 270	172 296	0.37
100 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	101 582	70 999	0.15
300 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	307 590	262 102	0.57
200 000	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	204 399	179 647	0.39
100 000	RWE AG 0.5% 26/11/2028	EUR	99 950	84 702	0.18
50 000	RWE AG 0.625% 11/06/2031	EUR	49 744	38 779	0.08
200 000	RWE AG 1% 26/11/2033	EUR	198 494	146 590	0.32
100 000	SELP FINANCE SARL 0.875% 27/05/2029	EUR	98 582	80 451	0.17
281 000	SK BATTERY AMERICA INC 2.125% 26/01/2026	USD	238 470	243 095	0.53
190 000	SMURFIT KAPPA TREASURY ULC 1% 22/09/2033	EUR	186 425	135 484	0.29
200 000	SOCIEDAD QUIMICA Y MINERA DE CHILE SA - REGS - 3.5% 10/09/2051	USD	169 066	141 693	0.31
300 000	SOCIETE GENERALE SA FRN 22/09/2028	EUR	308 695	261 783	0.57
300 000	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	323 856	288 148	0.62
271 000	SPAREBANK 1 SMN 0.01% 18/02/2028	EUR	268 686	230 505	0.50
100 000	SPAREBANK 1 SR-BANK ASA FRN 15/07/2027	EUR	100 470	90 445	0.20
100 000	SSE PLC 0.875% 06/09/2025	EUR	102 302	94 793	0.21
300 000	SSE PLC 1.375% 04/09/2027	EUR	322 894	276 633	0.60
106 000	STORA ENSO OYJ 0.625% 02/12/2030	EUR	108 645	83 150	0.18
397 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.508% 12/01/2024	USD	337 652	362 067	0.79
196 000	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	196 068	167 546	0.36
200 000	SVENSKA HANDELSBANKEN AB 0.375% 03/07/2023	EUR	200 798	198 205	0.43
200 000	SWEDBANK AB 1.538% 16/11/2026	USD	172 291	172 992	0.37
200 000	SWIRE PROPERTIES MTN FINANCING LTD 3.5% 10/01/2028	USD	184 162	186 194	0.40
100 000	TALANX AG FRN 01/12/2042	EUR	99 527	77 755	0.17
200 000	TELEFONICA EMISIONES SA 1.069% 05/02/2024	EUR	206 266	199 181	0.43
200 000	TELIA CO AB FRN 30/06/2083	EUR	191 276	177 296	0.38
100 000	TERNA - RETE ELETTRICA NAZIONALE 0.375% 23/06/2029	EUR	99 260	83 850	0.18
100 000	TERNA - RETE ELETTRICA NAZIONALE 1% 10/04/2026	EUR	105 208	95 327	0.21
200 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	202 893	156 928	0.34
215 000	TERNA SPA 1% 23/07/2023	EUR	220 813	214 233	0.46
50 000	TOYOTA MOTOR CREDIT CORP 2.15% 13/02/2030	USD	44 893	41 544	0.09
110 000	UDR INC 1.9% 15/03/2033	USD	89 006	79 889	0.17
200 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 14/03/2025	EUR	209 480	187 387	0.41
200 000	UNICREDIT SPA FRN 05/07/2029	EUR	200 599	164 437	0.36
200 000	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	USD	180 056	182 827	0.40
300 000	VERIZON COMMUNICATIONS INC 1.5% 18/09/2030	USD	245 678	230 212	0.50
254 000	VERIZON COMMUNICATIONS INC 2.85% 03/09/2041	USD	213 653	183 567	0.40
150 000	VERIZON COMMUNICATIONS INC 3.875% 01/03/2052	USD	135 659	121 847	0.26
300 000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	290 733	278 460	0.60
144 000	VESTEDA FINANCE BV 1.5% 24/05/2027	EUR	155 668	134 658	0.29
100 000	VINCI SA 0% 27/11/2028	EUR	98 300	84 403	0.18
185 000	VODAFONE GROUP PLC 0.9% 24/11/2026	EUR	194 366	173 591	0.38

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	EUR	314 627	255 605	0.55
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.25% 23/09/2032	EUR	107 252	79 292	0.17
200 000	VONOVIA SE 0.625% 24/03/2031	EUR	203 690	144 837	0.31
100 000	WELLTOWER INC 2.7% 15/02/2027	USD	90 472	88 543	0.19
100 000	WELLTOWER INC 3.85% 15/06/2032	USD	90 352	87 437	0.19
200 000	WESTPAC BANKING CORP FRN 13/05/2031	EUR	202 151	175 270	0.38
Total Bonds			51 003 468	45 241 483	98.01
Suprationals, Governments and Local Public Authorities, Debt Instruments					
200 000	ARAB PETROLEUM INVESTMENTS CORP - REGS - 1.483% 06/10/2026	USD	171 983	173 127	0.37
100 000	ILE-DE-FRANCE MOBILITES 0.4% 28/05/2031	EUR	93 891	86 520	0.19
100 000	ILE-DE-FRANCE MOBILITES 0.675% 24/11/2036	EUR	89 420	77 864	0.17
200 000	ILE-DE-FRANCE MOBILITES 0.95% 28/05/2041	EUR	200 998	150 457	0.32
100 000	ILE-DE-FRANCE MOBILITES 1.275% 14/02/2042	EUR	94 514	78 492	0.17
Total Suprationals, Governments and Local Public Authorities, Debt Instruments			650 806	566 460	1.22
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			51 654 274	45 807 943	99.23
Total Investments			51 654 274	45 807 943	99.23

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	34.44	United States of America	21.23
Investment Banking and Brokerage Services	17.04	Netherlands	19.83
Gas, Water and Multi-utilities	10.47	France	14.50
Real Estate Investment Trusts	7.70	Spain	8.01
Electricity	6.82	Germany	7.60
Real Estate Investment and Services	4.57	Italy	3.89
Technology Hardware and Equipment	4.40	Japan	3.43
Telecommunications Service Providers	3.16	South Korea	2.52
Non-life Insurance	1.80	United Kingdom	2.19
Automobiles and Parts	1.55	Finland	1.76
Chemicals	1.29	Luxembourg	1.62
Governments	1.22	Sweden	1.55
Health Care Providers	0.92	Hong Kong (China)	1.23
Alternative Energy	0.72	Norway	1.13
Industrial Transportation	0.60	Ireland	1.09
Electronic and Electrical Equipment	0.55	Belgium	0.99
Industrial Engineering	0.53	Cayman Islands	0.89
Construction and Materials	0.41	Canada	0.74
Life Insurance	0.36	Austria	0.72
Travel and Leisure	0.32	Australia	0.67
Finance and Credit Services	0.18	Denmark	0.67
Industrial Materials	0.18	Chile	0.64
		Israel	0.43
		Portugal	0.41
		Singapore	0.40
		Saudi Arabia	0.38
		Czech Republic	0.18
		India	0.18
		Poland	0.18
		Guernsey	0.17
	99.23		99.23

Notes to the financial statements

1 - General

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

As at June 30, 2022, 98 Sub-Funds are available to investors:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF.

For the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF, the following Shares Classes have been launched during the period:

On May 06, 2022:

- Class Monthly Hedged to CHF - Acc
- Class Monthly Hedged to USD - Acc
- Class Monthly Hedged to EUR - Acc
- Class Monthly Hedged to GBP - Dist
- Class Monthly Hedged to CHF - Dist.

The following Sub-Fund has been renamed during the period:

On April 24, 2022:

- MULTI UNITS LUXEMBOURG - Lyxor Green Bond ESG Screened (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF.

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

In order to protect the interests of investors in the Fund, the Board of Directors of the Company took the decision to suspend the valuation of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF, and the issue, redemptions and conversion of shares of the Sub-Fund with effect from March 4, 2022 until further notice. The decision was directly related to the conflict between Russia and Ukraine and the resulting suspension of the Sub-Fund underlying market and discontinuation of the benchmark index of the Sub-Fund. As a result, no net asset value was determined as of the date of the unaudited semi-annual report. The last official net asset value of the Sub-Fund was EUR 13 633 590.69 as of March 4, 2022. This net asset value does however not give any indication of the net asset value of the Sub-Fund, which remains impossible to determine as at the drafting date of the current report, due to the persistent suspension of the underlying market.

Within each Sub-Fund, the Fund may create different Classes of Shares which are entitled to regular dividend payments ("Distribution Shares") or with earnings reinvested ("Capitalisation Shares"), or which differ also by the targeted investors, their reference currencies, their currency hedging policy, by the management fees or the subscription/redemption fees.

Capitalisation and distribution shares have been issued during the period ended June 30, 2022.

The amounts invested in the several Classes of Shares of one Sub-Fund are themselves invested in a common underlying portfolio of investments within the Sub-Fund, although the Net Asset Value per share of each Class of Shares may differ as a result of either the distribution policy, and/or the management fees and/or the subscription and redemption fees for each Class.

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	LU0252633754	Capitalisation
	Class Dist	LU2090062436	Distribution

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	LU0252634307	Capitalisation
	Class Dist	LU2090062600	Distribution
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	LU1135865084	Capitalisation
	Class Daily Hedged to CHF - Dist	LU1302703878	Distribution
	Class Daily Hedged to EUR - Dist	LU0959211243	Distribution
	Class Daily Hedged to EUR - Acc	LU0959211326	Capitalisation
	Class Daily Hedged to GBP - Dist	LU1950341179	Distribution
	Class Dist (EUR)	LU0496786574	Distribution
	Class Dist (USD)	LU0496786657	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class S - Acc	LU2266995542	Capitalisation
	Class Dist	LU0496786905	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR)	LU0533034558	Capitalisation
	Class Acc (USD)	LU0533034632	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR)	LU0533033824	Capitalisation
	Class Acc (USD)	LU0533034046	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR)	LU0533034129	Capitalisation
	Class Acc (USD)	LU0533034392	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	LU0533033667	Capitalisation
	Class Acc (USD)	LU0533033741	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	LU0533033238	Capitalisation
	Class Acc (USD)	LU0533033311	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR)	LU0533033402	Capitalisation
	Class Acc (USD)	LU0533033584	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR)	LU0533032420	Capitalisation
	Class Acc (USD)	LU0533032776	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	LU0533032859	Capitalisation
	Class Acc (USD)	LU0533033071	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR)	LU0533032008	Capitalisation
	Class Acc (USD)	LU0533032180	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (EUR)	LU0533032263	Capitalisation
	Class Acc (USD)	LU0533032347	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	LU0832435464	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc	LU0855692520	Capitalisation
	Class Dist	LU0832436512	Distribution
	Class Monthly Hedged to GBP - Acc	LU1040688639	Capitalisation
	Class S - Dist	LU2181361846	Distribution
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	Class Acc	LU0959210781	Capitalisation
	Class Dist	LU0959210278	Distribution
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	LU1215415214	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	LU1220245556	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	LU1233598447	Capitalisation
	Class Dist	LU2090062352	Distribution
	Class S - Dist	LU2181362653	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	LU1287022708	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc	LU1287023003	Capitalisation
	Class Dist	LU2090062865	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc	LU1287023185	Capitalisation
	Class Dist	LU2090062949	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc	LU1287023268	Capitalisation
	Class Dist	LU2090062782	Distribution
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	LU1287023342	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	LU1327051279	Capitalisation

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	LU1390062245	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1390062831	Capitalisation
	Class Monthly Hedged to GBP - Dist	LU2418815390	Distribution
	Class Monthly Hedged to EUR - Dist	LU2418815473	Distribution
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF	Class Acc	LU1407887089	Capitalisation
	Class Dist	LU1407887162	Distribution
	Class Monthly Hedged to EUR - Dist	LU1407887329	Distribution
	Class Monthly Hedged to HKD - Acc	LU2338178218	Capitalisation
	Class Monthly Hedged to MXN - Acc	LU2093217771	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF	Class Dist	LU1407888996	Distribution
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10Y+ (DR) UCITS ETF	Class Acc	LU1407890547	Capitalisation
	Class Dist	LU1407890620	Distribution
	Class Monthly Hedged to EUR - Dist	LU1407890976	Distribution
	Class Monthly Hedged to HKD - Acc	LU2338178648	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	LU1407891602	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF	Class Dist	LU1407892592	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF	Class Dist	LU1407893301	Distribution
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF	Class Dist	LU1407888053	Distribution
	Class Monthly Hedged to HKD - Acc	LU2338178481	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF	Class Dist	LU1439943090	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Acc	LU1452600197	Capitalisation
	Class Dist	LU1452600270	Distribution
	Class Monthly Hedged to EUR - Dist	LU1452600437	Distribution
	Class Monthly Hedged to GBP - Dist	LU1452600601	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	LU1563454310	Capitalisation
	Class Dist	LU1563454401	Distribution
	Class Monthly Hedged to EUR - Acc	LU1563454823	Capitalisation
	Class Monthly Hedged to CHF - Acc	LU1563455713	Capitalisation
	Class Monthly Hedged to GBP - Dist	LU1563455630	Distribution
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF	Class Acc	LU1605710802	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	LU1646361276	Capitalisation
	Class Dist	LU1646360971	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF	Class Acc	LU1646359452	Capitalisation
	Class Daily Hedged to CHF - Acc	LU1646360039	Capitalisation
	Class Daily Hedged to EUR - Acc	LU1646359965	Capitalisation
	Class Daily Hedged to GBP - Acc	LU1646359619	Capitalisation
	Class Daily Hedged to USD - Acc	LU1646359882	Capitalisation
	Class Daily Hedged to EUR - Dist	LU1646360542	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc	LU1650487413	Capitalisation
	Class Dist	LU1650487926	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc	LU1650488494	Capitalisation
	Class Dist	LU1650488817	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Acc	LU1650489385	Capitalisation
	Class Dist	LU1650489898	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc	LU1650490474	Capitalisation
	Class Dist	LU1650490805	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	Class Acc	LU1650491282	Capitalisation
	Class Dist	LU1650491795	Distribution
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	LU1650492173	Capitalisation
	Class Dist	LU1650492256	Distribution
	Class Monthly Hedged to EUR - Acc	LU1650492330	Capitalisation
	Class Monthly Hedged to USD - Acc	LU1650492504	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF	Class Acc	LU1769088581	Capitalisation

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	LU1781541179	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	Class Acc	LU1781541252	Capitalisation
	Class Dist	LU2090063673	Distribution
	Class Daily Hedged to GBP - Acc	LU1781541682	Capitalisation
	Class Daily Hedged EUR - Dist	LU2133056387	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	LU1781541849	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	Class Dist	LU1781541096	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF	Class Dist	LU1781540957	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF	Class Acc	LU1792117340	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF	Class Acc	LU1792117696	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	Class Acc	LU1792117779	Capitalisation
	Class Dist	LU1799934499	Distribution
	Class Monthly Hedged to EUR - Acc	LU1799934903	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	Class Acc	LU1829218319	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	LU1829220216	Capitalisation
	Class Acc (USD)	LU1829220133	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc	LU1829221024	Capitalisation
	Class Dist (USD)	LU2197908721	Distribution
	Class Daily Hedged to EUR - Acc	LU1954152853	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	LU1829219390	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF	Class Acc	LU1829219127	Capitalisation
	Class Monthly Hedged to SEK - Acc	LU2093240757	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF	Class Acc	LU1829218822	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF	Class Acc	LU1829218749	Capitalisation
	Class Daily Hedged to EUR - Acc	LU1900069219	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF	Class Acc	LU1829218582	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	LU1829219556	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	LU1829219713	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	LU1841731745	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1879532940	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	Class Acc	LU1900068914	Capitalisation
	Class USD	LU1900069136	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist	LU1900067940	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	LU1900068161	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc	LU1900068328	Capitalisation
	Class USD	LU1900068674	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	LU1900065811	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF	Class Acc	LU1900066033	Capitalisation
	Class Dist	LU2090063327	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	LU1900066207	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	LU1900066462	Capitalisation
	Class Dist	LU2090063160	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc	LU1900066629	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	LU1900066975	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	LU1900067601	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	LU1910940268	Distribution
	Class Dist	LU1910939849	Distribution
	Class Monthly Hedged to GBP - Dist	LU1910940425	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF	Class Acc	LU1923627092	Capitalisation
	Class Dist	LU1923627332	Distribution

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	LU1940199711	Capitalisation
	Class Monthly Hedged to EUR - Acc	LU1940199984	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Acc	LU1981859819	Capitalisation
	Class Monthly Hedged to CHF - Acc	LU1981860668	Capitalisation
	Class Monthly Hedged to CHF - Dist	LU1981860742	Distribution
	Class Monthly Hedged to EUR - Acc	LU1981860072	Capitalisation
	Class Monthly Hedged to GBP - Dist	LU1981860585	Distribution
	Class Monthly Hedged to USD - Acc	LU1981860239	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	LU2009202107	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	Class Dist	LU2099288503	Distribution
	Class Monthly Hedged to EUR - Dist	LU2099289147	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF	Class Acc	LU2099287448	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc	LU2018762653	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	LU2055175025	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF	Class Acc	LU2056738144	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	LU2056738490	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF	Class Acc	LU2056739464	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	Class Acc	LU2195226068	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF	Class Acc	LU2198883410	Capitalisation
	Class Daily Hedged to EUR - Acc	LU2198884145	Capitalisation
	Class Dist	LU2198883501	Distribution
	Class S - Acc	LU2286442004	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	Class Acc	LU2198884491	Capitalisation
	Class S - Acc	LU2266995971	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF	Class Acc	LU2198882362	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF	Class Dist	LU2329745918	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF	Class Acc	LU2356220926	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF	Class Acc	LU2370241684	Capitalisation

The following Sub-Funds are listed in NYSE Euronext Paris Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y(DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

The following Sub-Funds are listed in Deutsche Boerse Frankfurt Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF

Notes to the financial statements (continued)

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

The following Sub-Funds are listed in Borsa Italiana Milan Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

The following Sub-Funds are listed in Warsaw Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

The following Sub-Funds are listed in SIX Swiss Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS EFFF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EM ESG Climate Transition CTB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

The following Sub-Funds are listed in London Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

The following Sub-Funds are listed in Luxembourg Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF

The following Sub-Funds are listed in NYSE Euronext Amsterdam Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF

The following Sub-Fund is listed in NYSE Euronext Brussels Stock Exchange:

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

The following Sub-Fund is listed in Wiener Borse Stock Exchange:

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

The following Sub-Funds are listed in SGX Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF

Notes to the financial statements (continued)

The following Sub-Funds are listed in NASDAQ OMX Stockholm Stock Exchange:

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

The following Sub-Funds are listed in Bolsa Mexicana de Valores:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF.

Notes to the financial statements (continued)

2 - Significant accounting policies

2.1 Presentation of financial statements

The financial statements are prepared in accordance with Luxembourg regulations relating to Undertakings for Collective Investment.

2.2 Valuation of investment in securities

2.2.1 Securities listed on a recognised stock exchange or dealt in on any other regulated market that operates regularly, is recognised and is open to the public, are valued at their last available closing prices, or, in the event that there should be several such markets, on the basis of their last available closing prices on the main market for the relevant security.

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

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

2.2.4 Securities not listed or traded on a stock exchange or not dealt in on another regulated market are valued at their face value with interest accrued.

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

2.2.6 Investments in open-ended UCIs are valued on the basis of the last available net asset value of the units or shares of such UCIs.

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

2.3 Valuation of Futures

The value of financial derivative instruments traded on exchanges or on other Regulated Markets shall be based upon the last available settlement prices of these financial derivative instruments on exchanges and Regulated Markets on which the particular financial derivative instruments are traded by the Fund; provided that if financial derivative instruments could not be liquidated on the day with respect to which net assets are being determined, the basis for determining the value of such financial derivative instruments shall be such value as the Directors may deem fair and reasonable. The financial derivative instruments which are not listed on any official stock exchange or traded on any other organised market will be valued in a reliable and verifiable manner on a daily basis and verified by a competent professional appointed by the Fund.

2.4 Valuation of total return swaps

Swaps linked to indexes or financial instruments are valued at their market value, net present value of future cash flows, based on the applicable index or financial instrument, in accordance with the procedure laid down by the Board of Directors.

2.5 Net realised gains or losses resulting from investments

The realised gains or losses resulting from the sales of investments are calculated on an average cost basis.

2.6 Foreign exchange translation

The accounts of each Sub-Fund are maintained in the reference currency of the Sub-Fund and the financial statements are expressed in that currency.

The acquisition cost of securities expressed in a currency other than the reference currency is translated into the reference currency at the exchange rates prevailing on the date of purchase.

Income and expenses expressed in other currencies than the reference currency are converted at exchange rates ruling at the transaction date.

Assets and liabilities expressed in other currencies than the reference currency are converted at exchange rates ruling at the period end.

Notes to the financial statements (continued)

2.7 Forward foreign exchange contracts

Forward foreign exchange contracts are disclosed in the Statement of Net Assets under the item "Net unrealised profit/loss on forward foreign exchange contracts".

2.8 Combined financial statements

The combined Statement of Net Assets represents the total of the Statements of Net Assets Assets of the individual Sub-Funds, converted in Euro, based on exchange rates applicable at period end.

2.9 Income

Dividends are credited to income on the date upon which the relevant securities are first listed as ex-dividend. Interest income is accrued on a daily basis.

For the index Sub-Funds which replicate the composition of a financial index, the dividend payments are included in the swap performance.

2.10 Formation expenses

The formation expenses of the Fund are borne by the Management Company.

3 - Management fees

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

A management fee is payable monthly in arrears to the Management Company in compensation for its services. Such fee was payable monthly and is set for the period under review at the following rates of the Net Asset Value (inclusive of VAT):

Notes to the financial statements (continued)

The Management fees rates applicable at June 30, 2022, are as follows :

Sub-Funds	Class of shares	Management fees p.a.
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	0.15%
	Class Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	0.35%
	Class Dist	0.35%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	0.09%
	Class Daily Hedged to CHF - Dist	0.09%
	Class Daily Hedged to EUR - Acc	0.09%
	Class Daily Hedged to EUR - Dist	0.09%
	Class Daily Hedged to GBP - Dist	0.09%
	Class Dist (EUR)	0.09%
	Class Dist (USD)	0.09%
	Class S - Acc	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist	0.40%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	0.60%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc	0.45%
	Class Dist	0.45%
	Class Monthly Hedged to GBP - Acc	0.45%
	Class S - Dist	0.00%
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	0.10%
	Class Dist	0.10%
	Class S - Dist	0.00%
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	0.85%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Management fees p.a.
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	0.60%
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
	Class Monthly Hedged to EUR - Dist	0.30%
	Class Monthly Hedged to GBP - Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF	Class Acc	0.07%
	Class Dist	0.07%
	Class Monthly Hedged to EUR - Dist	0.10%
	Class Monthly Hedged to HKD - Acc	0.10%
	Class Monthly Hedged to MXN - Acc	0.10%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF	Class Acc	0.07%
	Class Dist	0.07%
	Class Monthly Hedged to EUR - Dist	0.10%
	Class Monthly Hedged to HKD - Acc	0.10%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF	Class Dist	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF	Class Dist	0.07%
	Class Monthly Hedged to HKD - Acc	0.10%
MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF	Class Dist	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Acc	0.09%
	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.12%
	Class Monthly Hedged to GBP - Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	0.25%
	Class Dist	0.25%
	Class Monthly Hedged to CHF - Acc	0.30%
	Class Monthly Hedged to EUR - Acc	0.30%
	Class Monthly Hedged to GBP - Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	0.12%
	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.15%
	Class Daily Hedged to CHF - Acc	0.25%
	Class Daily Hedged to EUR - Acc	0.25%
	Class Daily Hedged to EUR - Dist	0.25%
	Class Daily Hedged to GBP - Acc	0.25%
	Class Daily Hedged to USD - Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc	0.14%
	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	Class Acc	0.09%
	Class Dist	0.09%

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Management fees p.a.
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	0.14%
	Class Dist	0.14%
	Class Monthly Hedged to EUR - Acc	0.30%
	Class Monthly Hedged to USD - Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	Class Acc	0.12%
	Class Daily Hedged EUR - Dist	0.20%
	Class Daily Hedged to GBP - Acc	0.20%
	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.18%
	Class Dist	0.18%
	Class Monthly Hedged to EUR - Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	0.45%
	Class Acc (USD)	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc	0.22%
	Class Daily Hedged to EUR - Acc	0.27%
	Class Dist (USD)	0.22%
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF	Class Acc	0.14%
	Class Monthly Hedged to SEK - Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF	Class Acc	0.14%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF	Class Acc	0.35%
	Class Daily Hedged to EUR - Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	0.29%
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.65%
	Class USD	0.65%
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	0.50%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc	0.60%
	Class USD	0.60%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF	Class Acc	0.45%
	Class Dist	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	0.50%
	Class Dist	0.50%

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Management fees p.a.
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.20%
	Class Monthly Hedged to GBP - Dist	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*	Class Acc	0.00%
	Class Dist	0.00%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	0.20%
	Class Monthly Hedged to EUR- Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Acc	0.15%
	Class Monthly Hedged to CHF - Acc	0.15%
	Class Monthly Hedged to CHF - Dist	0.15%
	Class Monthly Hedged to EUR - Acc	0.15%
	Class Monthly Hedged to GBP - Dist	0.15%
	Class Monthly Hedged to USD - Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF	Class Acc	0.07%
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF	Class Acc	0.07%
	Class Daily Hedged to EUR - Acc	0.25%
	Class Dist	0.07%
	Class S - Acc	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	Class Acc	0.18%
	Class S - Acc	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF	Class Acc	0.20%

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

Notes to the financial statements (continued)

4 - Depositary, Administrative, Registrar Agent and other fees

As Administrative, Corporate and Domiciliary Agent, Société Générale Luxembourg is entitled to receive fees and commissions for its services rendered to the Sub-Funds. Such fees are payable by the Management Company out of the Total Fee it receives to cover structural costs.

As Depositary, Société Générale Luxembourg is entitled to receive a fee for its services rendered to the Sub-Fund. Such fee is payable by the Management Company out of the Total Fee it receives from the Fund.

As Registrar and Transfer Agent, Société Générale Luxembourg is entitled to receive fees and commissions for its services rendered to the Sub-Fund. Such fees are payable by the Management Company out of the Total Fee it receives from the Fund.

5 - Taxation

The amended Law of December 17, 2010 lays down that Sub-Funds of umbrella UCI established under the Law of December 20, 2002 are exempted of the *taxe d'abonnement* if they comply with following conditions stated in the article 175 e):

- whose securities are listed or dealt in on a stock exchange or another market which is regulated, operates regularly and is recognised and open to the public;
- whose exclusive object is to replicate the performance of one or several indices.

Considering that all classes of shares of all Sub-Funds of the Fund described in the Prospectus comply with the conditions required by the article 175 e) of the amended Law of December 17, 2010, the Board of Directors decided, by a Circular Resolution dated December 31, 2010, that all Sub-Funds and their classes of shares are exempted of the *taxe d'abonnement* as from January 1, 2011.

The Fund is not liable to any Luxembourg tax other than a once-and-for-all tax of EUR 1250 that was paid upon incorporation. Investment income from dividends and interest received by the Fund may be subject to withholding taxes at varying rates. Such withholding taxes are usually not recoverable.

6 - Total return swap agreements

The total return swaps entered into by the Sub-Funds are governed by the ISDA Master Agreements (the "Master Agreement") signed by Amundi Asset Management on behalf of the Sub-Funds with Barclays Bank Ireland PLC, BNP Paribas, BOFA Securities Europe SA, Goldman Sachs International, Morgan Stanley SE and Société Générale (the "OTC Counterparties").

The terms and conditions of the swap transactions are detailed for each swap transaction in appendices to this Master Agreement.

Under the Master Agreement, the Sub-Fund pays to the OTC Counterparty an amount reflecting the performance of the basket of securities (including income received) held by the Sub-Fund, and receives an amount reflecting the performance of an index (see below the index for each Sub-Fund).

The performance difference between the two legs is adjusted by (i) the difference of repo rate between the basket of securities held by the Sub-Fund and the index components, (ii) the difference between the index components dividend level in the index methodology and their market price, and (iii) pricing parameters linked to the index replication.

The market value of those swaps, used only for index replication purpose are booked in the caption "Swap at market value" of the Statement of Net Assets.

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

Lines captioned "basket of securities" in the tables below should be read in accordance with the swap details presented per Sub-fund and do not have to be considered as swap positions.

As at June 30, 2022, no collateral was received or granted by the collective investment undertaking as part of Total Return Swaps.

Notes to the financial statements (continued)

As at June 30, 2022, the Company holds the following Total Return Swaps :

6.1 MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
09-03-23	Index swap	LevDAX	EUR	151 445 437	127 016 897
09-03-23	Index swap	Basket of securities	EUR	-	(129 173 128)
					(2 156 231)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
15-09-22	Index swap	S&P 500 TR	EUR	509 883 744	489 928 461 ⁽¹⁾
09-06-27	Index swap	S&P 500 TR	EUR	371 693 102	370 378 412 ⁽¹⁾
25-08-22	Index swap	S&P 500 Daily EUR HD	EUR	13 408 429	13 477 705 ⁽²⁾
09-06-27	Index swap	S&P 500 TR	EUR	1 337 659 041	1 329 809 581 ⁽²⁾
15-09-22	Index swap	S&P 500 TR	EUR	62 941 635	60 475 841 ⁽¹⁾
09-06-27	Index swap	S&P 500 TR	EUR	55 466 619	55 269 851 ⁽¹⁾
09-06-27	Index swap	S&P 500 TR	EUR	949 753 640	946 392 175 ⁽¹⁾
15-09-22	Index swap	S&P 500 TR	EUR	142 603 509	137 056 094 ⁽¹⁾
09-06-27	Index swap	S&P 500 TR	EUR	1 012 210 173	1 008 616 161 ⁽¹⁾
15-09-22	Index swap	S&P 500 TR	EUR	2 459 093	2 411 381 ⁽¹⁾
09-03-23	Index swap	S&P 500 Daily EUR HD	EUR	45 335 101	45 952 288 ⁽²⁾
25-08-22	Index swap	S&P 500 ND	EUR	92 627	98 304 ⁽²⁾
15-09-22	Index swap	S&P 500 ND	EUR	33 475 333	30 451 615 ⁽¹⁾
15-09-22	Index swap	S&P 500 DailyHdgEURNet TR Index	EUR	3 011 032	2 533 028 ⁽¹⁾
09-03-23	Index swap	S&P 500 DailyHdgCHFNet TR Index	EUR	18 306 462	19 149 353 ⁽²⁾
25-08-22	Index swap	S&P 500 DailyHdgCHFNet TR Index	EUR	2 537 909	2 182 695 ⁽²⁾
09-06-27	Index swap	S&P500DailyHdgEURNet TR Index	EUR	3 014 130	2 546 018 ⁽¹⁾
25-08-22	Index swap	S&P500DailyHdgEURNet TR Index	EUR	728 025 260	731 767 272 ⁽²⁾
09-03-23	Index swap	S&P 500 TR	EUR	808 072 121	802 955 147 ⁽²⁾
25-08-22	Index swap	S&P 500 TR	EUR	527 368 723	524 770 597 ⁽²⁾
06-03-25	Index swap	Basket of securities	EUR	-	(4 628 754 245) ⁽²⁾
09-06-27	Index swap	Basket of securities	EUR	-	(3 086 909 788) ⁽¹⁾
					37 348 529

The counterparties of the swap are Société Générale (FR) ⁽¹⁾ and Morgan Stanley Bank AG (DE) ⁽²⁾.

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
13-04-23	Index swap	S&P/ASX 200 Net Total Return	EUR	82 235 275	69 125 360
13-04-23	Index swap	Basket of securities	EUR	-	(69 577 440)
					(452 080)

The counterparty of the swap is Barclays Bank Ireland (IRL).

Notes to the financial statements (continued)

6.4 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-22	Index swap	MSCI World Utilities NTR	EUR	39 439 307	42 213 632
29-11-22	Index swap	Basket of securities	EUR	-	(41 721 658)
					491 974

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

6.5 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
09-06-23	Index swap	MSCI Daily TR World Net Materials	EUR	78 986 342	77 551 628
09-06-23	Index swap	Basket of securities	EUR	-	(78 086 618)
					(534 991)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
12-10-22	Index swap	MSCI Daily TR World Net Teleco	EUR	25 721 926	23 973 714
12-10-22	Index swap	Basket of securities	EUR	-	(24 347 286)
					(373 572)

The counterparty of the swap is Morgan Stanley Bank AG (DE).

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-22	Index swap	MSCI Daily TR World Net Inform	EUR	982 806 334	951 979 200
29-11-22	Index swap	Basket of securities	EUR	-	(955 542 847)
					(3 563 647)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-22	Index swap	MSCI Daily TR World Net Health	EUR	818 806 019	804 515 497
29-11-22	Index swap	Basket of securities	EUR	-	(799 242 899)
					5 272 598

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

Notes to the financial statements (continued)

6.9 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
09-06-23	Index swap	MSCI World Industrials NTR	EUR	43 226 152	43 173 133
09-06-23	Index swap	Basket of securities	EUR	-	(42 414 548)
					758 585

The counterparty of the swap is Bofa Securities Europe SA-Equity Derivatives (FR).

6.10 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-22	Index swap	MSCI World Energy Sector Net T	EUR	146 529 027	198 952 111
29-11-22	Index swap	Basket of securities	EUR	-	(200 280 485)
					(1 328 374)

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

6.11 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
09-08-22	Index swap	MSCI World Financials NTR	EUR	579 210 955	572 971 810
09-08-22	Index swap	Basket of securities	EUR	-	(574 587 151)
					(1 615 342)

The counterparty of the swap is Morgan Stanley Bank AG (DE).

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-22	Index swap	MSCI World Consumer Discretionary NTR	EUR	75 615 930	65 129 974
29-11-22	Index swap	Basket of securities	EUR	-	(65 674 654)
					(544 681)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
12-10-22	Index swap	MSCI World Consumer Staples NTR	EUR	62 152 551	67 242 567
12-10-22	Index swap	Basket of securities	EUR	-	(66 656 953)
					685 615

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

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
02-03-22	Index swap	S&P 500 VIX FutEnRoll TR	USD	113 815 030	108 084 814
02-03-22	Index swap	Basket of securities	USD	-	(105 196 833)
					2 887 982

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
21-10-22	Index swap	SG Gbl Qlty Income NetTR1	EUR	316 079 267	321 625 546
21-10-22	Index swap	SG Gbl Qlty Income NetTR2	EUR	560 111 897	526 980 132
21-10-22	Index swap	Basket of securities	EUR	-	(842 070 769)
					6 534 909

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
12-12-22	Fixed Income & Monetary Index Swap	Markit iBoxx EUR High Yield Co	EUR	94 077 462	81 981 307
12-12-22	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(82 401 799)
					(420 492)

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

6.17 MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific Ex Japan UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
08-11-22	Index swap	MSCI Daily TR Net Pacific Ex J	USD	16 779 889	14 996 358
08-11-22	Index swap	Basket of securities	USD	-	(15 035 334)
					(38 976)

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

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
12-12-22	Fixed Income & Monetary Index Swap	Solactive Fed Funds Effective Rate Total Return Index	USD	52 398 712	52 483 966
12-12-22	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(52 615 163)
					(131 198)

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

6.19 MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
08-11-22	Index swap	S&P Pan Africa EURNetTR	EUR	35 231 665	32 525 319
08-11-22	Index swap	Basket of securities	EUR	-	(32 609 420)
					(84 101)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
02-03-23	Index swap	S&P 500 2x Inverse Daily	USD	51 562 051	63 486 378
02-03-23	Index swap	Basket of securities	USD	-	(61 098 371)
					2 388 007

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
12-12-22	Fixed Income & Monetary Index Swap	iBoxx EUR Inverse Breakeven Euro-Inflation France & Germany	EUR	1 996 878 868	2 220 005 736
12-12-22	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(2 254 628 254)
					(34 622 518)

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

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
12-12-22	Fixed Income & Monetary Index Swap	iBoxx USD Inverse Breakeven 10-Year Inflation	USD	304 944 269	322 044 165
12-12-22	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(325 124 427)
					(3 080 262)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in GBP)
12-12-22	Fixed Income & Monetary Index Swap	Markit iBoxx GBP Liquid Corporate	GBP	19 412 792	15 932 264
12-12-22	Fixed Income & Monetary Index Swap	Basket of securities	GBP	-	(16 058 957)
					(126 693)

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

6.24 MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in GBP)
08-11-22	Index swap	FTSE 100 TOTAL RETURN	GBP	306 847 856	291 819 608 ⁽³⁾
08-11-22	Index swap	FTSE 100 TOTAL RETURN	GBP	361 778 708	360 257 925 ⁽²⁾
08-11-22	Index swap	FTSE 100 TOTAL RETURNHdgEUR	GBP	77 856 232	76 036 495 ⁽¹⁾
08-11-22	Index swap	FTSE 100 TOTAL RETURNHdgUSD	GBP	69 817 120	45 357 497 ⁽¹⁾
08-11-22	Index swap	Basket of securities	GBP	-	(121 385 346) ⁽¹⁾
08-11-22	Index swap	Basket of securities	GBP	-	(364 533 805) ⁽²⁾
08-11-22	Index swap	Basket of securities	GBP	-	(291 728 529) ⁽³⁾
					(4 176 155)

The counterparties of the swap are Société Générale (FR)⁽¹⁾, Barclays Bank Ireland PLC (IRL)⁽²⁾ and Bofa Securities Europe SA-Equity Derivatives (FR)⁽³⁾.

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
08-11-22	Index swap	MSCI EM Select ESG Rating and Trend Leaders Net Return	USD	98 958 247	95 729 515
08-11-22	Index swap	Basket of securities	USD	-	(96 472 367)
					(742 851)

The counterparty of the swap is Goldman Sachs (US).

Notes to the financial statements (continued)

6.26 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
08-11-22	Index swap	MSCI Emerging Markets Asia NTR	USD	266 886 484	216 083 515
08-11-22	Index swap	Basket of securities	USD	-	(215 009 627)
					1 073 888

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

6.27 MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
12-12-22	Index swap	Barclays Euro Corp FRN 0-7Y Enhanced Dur Total Return Index Unhedged EUR	EUR	1 029 104 866	1 022 320 941
12-12-22	Index swap	Basket of securities	EUR	-	(1 028 247 171)
					(5 926 230)

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

6.28 MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-22	Index swap	MSCI World Net Total Return USD	EUR	735 810 313	729 355 133
29-11-22	Index swap	Basket of securities	EUR	-	(728 283 206)
					1 071 928

The counterparty of the swap is Morgan Stanley Bank AG (DE).

6.29 MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
21-10-22	Index swap	NASDAQ-100 Net Total Return 1	EUR	882 620 442	872 907 269 ⁽³⁾
17-03-23	Index swap	NASDAQ-100 Net Total Return 2	EUR	761 511 294	770 319 115 ⁽³⁾
21-12-22	Index swap	NASDAQ-100 Net Total Return	EUR	100 641 203	83 778 674 ⁽¹⁾
17-03-23	Index swap	NASDAQ-100 Currency hedged EUR	EUR	5 109 200	4 891 486 ⁽¹⁾
17-03-23	Index swap	Basket of securities	EUR	-	(778 904 837) ⁽²⁾
21-10-22	Index swap	Basket of securities	EUR	-	(876 561 390) ⁽³⁾
17-03-23	Index swap	Basket of securities	EUR	-	(88 301 928) ⁽¹⁾
					(11 871 611)

The counterparties of the swap are Société Générale (FR)⁽¹⁾ and Barclays Bank Ireland PLC (IRL)⁽²⁾ and Morgan Stanley Bank AG (DE)⁽³⁾.

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-22	Index swap	RJ/CRB TOTAL RETURN INDX	EUR	1 588 407 727	2 203 617 314
29-11-22	Index swap	Basket of securities	EUR	-	(2 235 545 018)
					(31 927 704)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-22	Index swap	TR/CC CRB Ex-En TR Index	EUR	402 852 954	448 965 819
29-11-22	Index swap	Basket of securities	EUR	-	(447 909 463)
					1 056 356

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

6.32 MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
18-01-23	Index swap	MSCI China Net Total Return USD Index	USD	427 660 949	435 821 306
18-01-23	Index swap	Basket of securities	USD	-	(431 325 548)
					4 495 758

The counterparty of the swap is BOFA Securities Europe SA Equity Derivatives (FR).

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
12-12-22	Fixed Income & Monetary Index Swap	iBoxx USD Inverse Breakeven 10-Year Inflation	USD	324 281 543	307 217 240
12-12-22	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(307 278 774)
					(61 534)

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

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
30-11-22	Index swap	Hang Seng Index NR Index	EUR	148 026 127	150 734 920
30-11-22	Index swap	Basket of securities	EUR	-	(149 544 266)
					1 190 654

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
30-11-22	Index swap	MSCI AC Daily TR Net Asia Ex Japan	EUR	290 036 237	287 403 514
30-11-22	Index swap	Basket of securities	EUR	-	(286 313 786)
					1 089 728

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
09-06-23	Index swap	MSCI AC Daily TR Net Asia Ex Japan	EUR	451 612 303	441 152 148
09-06-23	Index swap	Basket of securities	EUR	-	(440 548 779)
					603 369

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

6.37 MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
08-11-22	Index swap	MSCI Indonesia Net USD	USD	39 133 780	37 113 933
08-11-22	Index swap	Basket of securities	USD	-	(36 905 211)
					208 722

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

6.38 MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
08-11-22	Index swap	MSCI Daily TR Net Emerging Market	USD	38 005 445	32 914 166
08-11-22	Index swap	Basket of securities	USD	-	(33 754 835)
					(840 669)

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

Notes to the financial statements (continued)

6.39 MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
13-04-23	Index Swap	MSCI Daily TR Net Brazil USD	EUR	231 030 873	229 049 300
13-04-23	Index Swap	Basket of securities	EUR	-	(227 969 958)
					1 079 342

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-01-23	Index swap	MSCI EM East EURXRUS NR EUR Index	EUR	122 374 439	115 109 863
18-01-23	Index swap	Basket of securities	EUR	-	(116 045 070)
					(935 207)

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

6.41 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
13-04-23	Index Swap	MSCI Daily TR Net Emerging Mar	EUR	40 384 911	33 222 546
13-04-23	Index Swap	Basket of securities	EUR	-	(33 196 470)
					26 076

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

6.42 MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-01-23	Index swap	MSCI Daily TR Net Emerging	EUR	77 600 356	75 790 657
18-01-23	Index swap	Basket of securities	EUR	-	(76 249 621)
					(458 964)

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

6.43 MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-01-23	Index swap	MSCI Turkey Net Total Return Index	EUR	67 466 115	57 130 899
18-01-23	Index swap	Basket of securities	EUR	-	(56 260 796)
					870 103

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

Notes to the financial statements (continued)

6.44 MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-01-23	Index swap	Russia IMI Sel NETR USD	EUR	13 451 241	13 634 785
18-01-23	Index swap	Basket of securities	EUR	-	(13 881 297)
					(246 511)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
08-11-22	Index swap	MSCI EM Ex China Net Total Return	USD	166 593 734	130 822 322
08-11-22	Index swap	Basket of securities	USD	-	(131 293 458)
					(471 136)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
12-12-22	Fixed Income & Monetary Index Swap	Solactive USD Daily x7 Flatten 2-10	USD	20 958 186	19 683 623
12-12-22	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(19 705 701)
					(22 078)

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

6.47 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
21-07-22	Index swap	MSCI Emerging Markets Climate Change Net Total Return	USD	56 474 397	56 230 211
21-07-22	Index swap	Basket of securities	USD	-	(56 268 493)
					(38 282)

The counterparty of the swap is Bofa Securities Europe SA-Equity Derivatives (FR).

Data on reuse of collateral

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

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

Notes to the financial statements (continued)

7 - Exchange rates

The following exchange rates have been used for the preparation of these financial statements:

As at June 30, 2022:

1 EUR =	1.52035	AUD	1 EUR =	1.34855	CAD
1 EUR =	1.00090	CHF	1 EUR =	7.00890	CNH
1 EUR =	6.99855	CNY	1 EUR =	24.73550	CZK
1 EUR =	7.43665	DKK	1 EUR =	0.86080	GBP
1 EUR =	8.20360	HKD	1 EUR =	396.79000	HUF
1 EUR =	3.66130	ILS	1 EUR =	142.02965	JPY
1 EUR =	21.09275	MXN	1 EUR =	10.32875	NOK
1 EUR =	1.68145	NZD	1 EUR =	4.70015	PLN
1 EUR =	10.71315	SEK	1 EUR =	1.45495	SGD
1 EUR =	1.04545	USD			

8 - Dividend distribution

During the period ended June 30, 2022, the following dividends have been distributed:

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Monthly Hedged to EUR - Dist	22/06/2022	EUR	0.06

Notes to the financial statements (continued)

9 - Futures contracts

As at June 30, 2022, the Company holds the following open futures contracts:

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	DAX INDEX	Sep-22	23	-	(347 150)
					(347 150)

MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Sep-22	23	-	(6 738)
					(6 738)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	FTSE/MIB IDX FUT	Sep-22	2	-	(9 070)
					(9 070)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Sep-22	11	-	(4 298)
					(4 298)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation JPY
JPY	TOPIX INDEX	Sep-22	52	-	2 225 000
					2 225 000

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Sep-22	130	-	20 050
					20 050

Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation JPY
JPY	TOPIX INDEX	Sep-22	152	-	(72 524 500)
					(72 524 500)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation GBP
GBP	FTSE 100 INDEX	Sep-22	31	-	10 140
					10 140

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	SP500 MIC EMIN FUT	Sep-22	14	-	(6 723)
					(6 723)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Sep-22	4	-	(1 545)
					(1 545)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	S&P 500 EMINI	Sep-22	8	-	(77 395)
					(77 395)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Sep-22	83	-	21 050
					21 050

Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX BANKS	Sep-22	2 176	-	(224 704)
					(224 704)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
HKD	HANG SENG INDEX	Jul-22	36	-	(73 748)
					(73 748)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	MSCI EUROPE	Sep-22	406	-	(124 497)
					(124 497)

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	SP500 MIC EMIN FUT	Sep-22	9	-	(4 975)
					(4 975)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	MSCI EUROPE	Sep-22	1	-	(32)
					(32)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Sep-22	18	-	4 390
					4 390

Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Sep-22	289	-	(120 113)
					(120 113)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	MSCI EUROPE	Sep-22	37	-	(1 425)
					(1 425)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Sep-22	13	-	403
					403

Notes to the financial statements (continued)

10 - Forward foreign exchange contracts

As at June 30, 2022, the Company holds the following open forward foreign exchange contracts:

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 20 404 977	USD 21 904 751	05-Jul-22	(568 956)
EUR 279 570	USD 300 000	05-Jul-22	(7 677)
EUR 261 212	USD 280 500	05-Jul-22	(7 372)
HKD 1 013 156 701	USD 129 250 102	05-Jul-22	(124 728)
HKD 9 646 760	USD 1 229 600	05-Jul-22	(134)
MXN 35 423 085	USD 1 785 502	05-Jul-22	(30 561)
MXN 25 017 813	USD 1 245 500	05-Jul-22	(6 060)
MXN 1 932 467	USD 97 400	05-Jul-22	(1 661)
USD 1 544 900	EUR 1 439 977	05-Jul-22	39 236
USD 40 313 000	HKD 316 030 889	05-Jul-22	35 315
USD 1 837 300	HKD 14 401 956	05-Jul-22	1 791
USD 59 200	HKD 464 197	05-Jul-22	39
USD 865 300	MXN 17 249 523	05-Jul-22	10 719
USD 237 900	MXN 4 797 095	05-Jul-22	241
USD 13 000	MXN 258 282	05-Jul-22	204
			(659 604)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 136 492 401	USD 146 536 440	05-Jul-22	(3 817 628)
EUR 4 024 008	USD 4 320 000	05-Jul-22	(112 428)
EUR 2 501 871	USD 2 686 500	05-Jul-22	(70 501)
EUR 1 502 770	USD 1 588 900	05-Jul-22	(17 578)
EUR 976 071	USD 1 023 000	05-Jul-22	(2 403)
EUR 120 113	USD 125 200	05-Jul-22	393
HKD 14 661 559	USD 1 870 402	05-Jul-22	(1 807)
HKD 11 059 942	USD 1 409 800	05-Jul-22	(226)
USD 7 791 400	EUR 7 476 081	05-Jul-22	(25 720)
USD 2 535 600	EUR 2 363 392	05-Jul-22	64 396
USD 606 600	EUR 567 768	05-Jul-22	12 932
USD 147 500	EUR 140 411	05-Jul-22	683
USD 1 438 600	HKD 11 276 685	05-Jul-22	1 403
USD 1 432 000	HKD 11 231 918	05-Jul-22	508
USD 7 100	HKD 55 672	05-Jul-22	5
USD 1 500	HKD 11 757	05-Jul-22	2
			(3 967 969)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
HKD 16 957 691	USD 2 163 302	05-Jul-22	(2 069)
HKD 11 559 672	USD 1 473 500	05-Jul-22	(236)
HKD 109 735	USD 14 000	05-Jul-22	(14)

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
USD 1 241 800	HKD 9 733 991	05-Jul-22	1 217
USD 117 800	HKD 924 165	05-Jul-22	16
USD 5 800	HKD 45 479	05-Jul-22	4
			(1 082)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 83 256 134	USD 89 352 790	05-Jul-22	(2 298 738)
EUR 16 311 937	USD 17 096 200	05-Jul-22	(40 157)
EUR 1 908 355	USD 2 050 700	05-Jul-22	(55 291)
EUR 1 156 510	USD 1 242 200	05-Jul-22	(32 933)
GBP 1 170 618 982	USD 1 476 386 767	05-Jul-22	(54 623 317)
GBP 2 256 381	USD 2 777 300	05-Jul-22	(36 835)
GBP 1 737 308	USD 2 119 400	05-Jul-22	(9 370)
GBP 1 088 370	USD 1 369 400	05-Jul-22	(47 531)
USD 3 466 400	EUR 3 300 437	05-Jul-22	15 406
USD 1 959 500	EUR 1 857 377	05-Jul-22	17 395
USD 1 087 400	EUR 1 017 866	05-Jul-22	23 102
USD 38 653 000	GBP 30 817 851	05-Jul-22	1 223 491
USD 22 171 200	GBP 18 372 360	05-Jul-22	(142 764)
USD 16 719 300	GBP 13 600 825	05-Jul-22	200 555
USD 13 461 900	GBP 10 771 940	05-Jul-22	378 949
USD 8 367 500	GBP 6 635 839	05-Jul-22	308 009
USD 3 493 000	GBP 2 839 121	05-Jul-22	44 774
USD 2 647 600	GBP 2 100 779	05-Jul-22	96 120
USD 2 245 700	GBP 1 788 212	05-Jul-22	73 846
			(54 905 289)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation EUR
CHF 24 164 065	EUR 23 532 800	05-Jul-22	609 034
CHF 7 321 709	USD 7 651 698	05-Jul-22	(2 733)
CHF 78 746	USD 82 300	05-Jul-22	(34)
CHF 77 425	USD 77 500	05-Jul-22	3 237
EUR 265 800	CHF 273 223	05-Jul-22	(7 171)
EUR 161 400	CHF 165 723	05-Jul-22	(4 170)
EUR 80 400	CHF 83 723	05-Jul-22	(3 246)
EUR 146 800	GBP 124 947	05-Jul-22	1 671
EUR 96 100	GBP 82 151	05-Jul-22	679
EUR 33 600	GBP 29 167	05-Jul-22	(279)
EUR 34 947 473	USD 37 506 596	05-Jul-22	(921 982)
EUR 811 909	USD 846 900	05-Jul-22	1 975
EUR 392 889	USD 421 600	05-Jul-22	(10 309)
EUR 328 759	USD 352 900	05-Jul-22	(8 737)
GBP 7 931 981	EUR 9 317 185	05-Jul-22	(103 949)

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation EUR
GBP 2 403 571	USD 3 029 515	05-Jul-22	(105 478)
GBP 24 818	USD 29 800	05-Jul-22	328
GBP 4 046	USD 5 100	05-Jul-22	(178)
USD 86 200	CHF 82 936	05-Jul-22	(422)
USD 3 616 100	EUR 3 437 774	05-Jul-22	20 485
USD 1 674 800	EUR 1 583 956	05-Jul-22	17 740
USD 345 700	EUR 323 594	05-Jul-22	7 016
USD 255 000	EUR 243 627	05-Jul-22	242
USD 31 100	GBP 24 886	05-Jul-22	837
			(505 444)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation JPY
CHF 4 969 921	JPY 667 040 000	05-Jul-22	38 205 048
CHF 153 552	JPY 21 750 000	05-Jul-22	39 381
CHF 105 481	JPY 14 680 000	05-Jul-22	287 980
CHF 92 800	JPY 13 120 000	05-Jul-22	48 540
CHF 93 013	JPY 12 760 000	05-Jul-22	438 844
CHF 82 869	JPY 11 570 000	05-Jul-22	189 269
CHF 75 680	JPY 10 870 000	05-Jul-22	(130 785)
CHF 74 066	JPY 10 020 000	05-Jul-22	490 112
CHF 58 750	JPY 7 990 000	05-Jul-22	346 794
CHF 40 696	JPY 5 790 000	05-Jul-22	(15 169)
CHF 21 610	JPY 2 970 000	05-Jul-22	96 447
CHF 20 546	JPY 2 800 000	05-Jul-22	115 572
CHF 13 119	JPY 1 770 000	05-Jul-22	91 607
CHF 9 048	JPY 1 270 000	05-Jul-22	13 893
EUR 99 916 905	JPY 13 773 910 000	05-Jul-22	417 621 021
EUR 3 012 025	JPY 433 640 000	05-Jul-22	(5 832 083)
EUR 2 290 048	JPY 327 620 000	05-Jul-22	(2 356 841)
EUR 1 659 444	JPY 237 770 000	05-Jul-22	(2 073 586)
EUR 1 599 200	JPY 227 440 000	05-Jul-22	(300 276)
EUR 1 579 794	JPY 219 910 000	05-Jul-22	4 473 396
EUR 1 470 141	JPY 210 650 000	05-Jul-22	(1 841 009)
EUR 1 434 005	JPY 201 970 000	05-Jul-22	1 706 514
EUR 1 256 551	JPY 173 220 000	05-Jul-22	5 252 163
EUR 951 353	JPY 136 680 000	05-Jul-22	(1 556 097)
EUR 902 064	JPY 129 350 000	05-Jul-22	(1 226 867)
EUR 784 619	JPY 111 310 000	05-Jul-22	131 999
EUR 37 855	JPY 5 450 000	05-Jul-22	(73 298)
EUR 28 799	JPY 4 120 000	05-Jul-22	(29 642)
EUR 20 868	JPY 2 990 000	05-Jul-22	(26 075)
EUR 20 110	JPY 2 860 000	05-Jul-22	(3 776)
EUR 19 612	JPY 2 730 000	05-Jul-22	55 534
EUR 18 495	JPY 2 650 000	05-Jul-22	(23 160)
EUR 17 963	JPY 2 530 000	05-Jul-22	21 377
EUR 12 784	JPY 1 810 000	05-Jul-22	5 727
EUR 11 972	JPY 1 720 000	05-Jul-22	(19 583)
EUR 11 367	JPY 1 630 000	05-Jul-22	(15 460)

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation JPY
EUR 9 869	JPY 1 400 000	05-Jul-22	1 660
EUR 141	JPY 20 000	05-Jul-22	64
GBP 11 434 007	JPY 1 851 650 000	05-Jul-22	34 686 773
GBP 340 844	JPY 56 970 000	05-Jul-22	(738 848)
GBP 205 082	JPY 34 510 000	05-Jul-22	(676 341)
GBP 187 981	JPY 31 260 000	05-Jul-22	(247 591)
GBP 148 182	JPY 24 870 000	05-Jul-22	(423 505)
GBP 138 260	JPY 22 780 000	05-Jul-22	29 615
GBP 137 310	JPY 22 700 000	05-Jul-22	(47 207)
GBP 133 602	JPY 21 740 000	05-Jul-22	301 044
GBP 123 647	JPY 20 550 000	05-Jul-22	(151 208)
GBP 123 108	JPY 20 500 000	05-Jul-22	(190 079)
GBP 96 716	JPY 16 040 000	05-Jul-22	(84 133)
GBP 80 691	JPY 13 290 000	05-Jul-22	22 085
GBP 21 020	JPY 3 410 000	05-Jul-22	57 809
GBP 10 994	JPY 1 820 000	05-Jul-22	(6 260)
JPY 33 560 000	CHF 249 307	05-Jul-22	(1 817 261)
JPY 12 510 000	CHF 88 559	05-Jul-22	(56 728)
JPY 8 290 000	CHF 60 623	05-Jul-22	(312 626)
JPY 8 070 000	CHF 60 018	05-Jul-22	(446 731)
JPY 6 860 000	CHF 51 079	05-Jul-22	(388 287)
JPY 5 920 000	CHF 41 805	05-Jul-22	(12 193)
JPY 3 730 000	CHF 27 448	05-Jul-22	(164 966)
JPY 2 430 000	CHF 17 887	05-Jul-22	(108 250)
JPY 723 980 000	EUR 5 164 745	05-Jul-22	(9 585 938)
JPY 235 970 000	EUR 1 640 704	05-Jul-22	2 935 329
JPY 226 570 000	EUR 1 588 985	05-Jul-22	881 198
JPY 176 990 000	EUR 1 268 210	05-Jul-22	(3 138 101)
JPY 164 350 000	EUR 1 181 094	05-Jul-22	(3 404 660)
JPY 138 350 000	EUR 987 437	05-Jul-22	(1 898 973)
JPY 86 910 000	EUR 614 699	05-Jul-22	(397 731)
JPY 62 370 000	EUR 444 852	05-Jul-22	(813 827)
JPY 31 440 000	EUR 226 742	05-Jul-22	(764 968)
JPY 20 730 000	EUR 146 508	05-Jul-22	(79 031)
JPY 9 100 000	EUR 64 918	05-Jul-22	(120 490)
JPY 2 960 000	EUR 20 581	05-Jul-22	36 820
JPY 2 850 000	EUR 19 988	05-Jul-22	11 085
JPY 2 230 000	EUR 15 979	05-Jul-22	(39 539)
JPY 2 070 000	EUR 14 876	05-Jul-22	(42 882)
JPY 1 740 000	EUR 12 419	05-Jul-22	(23 884)
JPY 1 090 000	EUR 7 709	05-Jul-22	(4 959)
JPY 780 000	EUR 5 563	05-Jul-22	(10 178)
JPY 390 000	EUR 2 813	05-Jul-22	(9 489)
JPY 260 000	EUR 1 838	05-Jul-22	(992)
JPY 110 630 000	GBP 685 099	05-Jul-22	(2 394 830)
JPY 37 430 000	GBP 230 685	05-Jul-22	(627 439)
JPY 33 210 000	GBP 204 628	05-Jul-22	(548 668)
JPY 33 720 000	GBP 201 763	05-Jul-22	433 933
JPY 23 160 000	GBP 139 406	05-Jul-22	161 362
JPY 12 610 000	GBP 77 539	05-Jul-22	(182 124)
JPY 9 810 000	GBP 59 990	05-Jul-22	(86 914)
JPY 1 460 000	GBP 8 850	05-Jul-22	(21)
JPY 63 790 000	USD 474 320	05-Jul-22	(638 607)

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation JPY
JPY 38 710 000	USD 284 564	05-Jul-22	56 667
JPY 18 290 000	USD 138 082	05-Jul-22	(466 173)
JPY 15 770 000	USD 116 657	05-Jul-22	(75 904)
JPY 15 320 000	USD 113 346	05-Jul-22	(76 141)
JPY 13 930 000	USD 106 684	05-Jul-22	(561 249)
JPY 12 720 000	USD 94 620	05-Jul-22	(132 520)
JPY 4 400 000	USD 32 739	05-Jul-22	(47 045)
JPY 640 000	USD 4 785	05-Jul-22	(9 967)
USD 11 738 903	JPY 1 507 760 000	05-Jul-22	86 778 248
USD 329 910	JPY 44 790 000	05-Jul-22	22 884
USD 240 089	JPY 32 380 000	05-Jul-22	232 133
USD 240 380	JPY 32 250 000	05-Jul-22	401 666
USD 237 322	JPY 30 780 000	05-Jul-22	1 456 268
USD 200 279	JPY 27 400 000	05-Jul-22	(195 399)
USD 180 910	JPY 24 450 000	05-Jul-22	123 627
USD 164 492	JPY 21 580 000	05-Jul-22	763 584
USD 129 769	JPY 17 350 000	05-Jul-22	277 014
USD 114 219	JPY 15 560 000	05-Jul-22	(45 269)
USD 95 213	JPY 12 600 000	05-Jul-22	333 128
USD 62 720	JPY 8 140 000	05-Jul-22	379 512
USD 21 772	JPY 2 920 000	05-Jul-22	37 380
			552 232 273

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation JPY
EUR 11 563 641	JPY 1 594 100 000	05-Jul-22	48 322 411
EUR 344 519	JPY 49 600 000	05-Jul-22	(666 873)
EUR 303 475	JPY 43 600 000	05-Jul-22	(496 384)
EUR 282 398	JPY 40 400 000	05-Jul-22	(290 098)
EUR 195 415	JPY 28 000 000	05-Jul-22	(244 516)
EUR 187 498	JPY 26 100 000	05-Jul-22	530 925
EUR 169 596	JPY 24 300 000	05-Jul-22	(211 752)
EUR 112 977	JPY 16 200 000	05-Jul-22	(153 543)
EUR 48 990	JPY 6 900 000	05-Jul-22	58 158
EUR 30 310	JPY 4 300 000	05-Jul-22	5 100
EUR 10 817	JPY 1 500 000	05-Jul-22	36 352
GBP 175 926 292	JPY 28 492 600 000	05-Jul-22	531 015 860
GBP 4 821 027	JPY 805 800 000	05-Jul-22	(10 446 203)
GBP 3 367 764	JPY 566 700 000	05-Jul-22	(11 099 814)
GBP 2 506 048	JPY 420 600 000	05-Jul-22	(7 162 285)
GBP 2 402 414	JPY 399 500 000	05-Jul-22	(3 159 415)
GBP 2 385 654	JPY 388 200 000	05-Jul-22	5 375 592
GBP 2 156 478	JPY 358 400 000	05-Jul-22	(2 632 845)
GBP 1 602 906	JPY 264 100 000	05-Jul-22	340 937
GBP 1 521 301	JPY 252 300 000	05-Jul-22	(1 321 858)
GBP 1 423 174	JPY 234 400 000	05-Jul-22	389 522
GBP 826 787	JPY 136 700 000	05-Jul-22	(300 024)
GBP 428 885	JPY 71 000 000	05-Jul-22	(244 207)
GBP 244 104	JPY 39 600 000	05-Jul-22	671 336

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation JPY
JPY 62 400 000	EUR 445 151	05-Jul-22	(826 214)
JPY 43 300 000	EUR 310 261	05-Jul-22	(767 410)
JPY 30 400 000	EUR 213 203	05-Jul-22	118 107
JPY 20 400 000	EUR 146 604	05-Jul-22	(422 605)
JPY 13 900 000	EUR 99 207	05-Jul-22	(190 690)
JPY 10 400 000	EUR 74 178	05-Jul-22	(135 703)
JPY 7 500 000	EUR 53 045	05-Jul-22	(34 114)
JPY 4 900 000	EUR 34 069	05-Jul-22	61 017
JPY 1 900 000	EUR 13 360	05-Jul-22	2 379
JPY 1 700 000	EUR 12 008	05-Jul-22	(5 475)
JPY 400 000	EUR 2 827	05-Jul-22	(1 525)
JPY 1 283 500 000	GBP 7 948 333	05-Jul-22	(27 784 191)
JPY 1 317 200 000	GBP 7 882 347	05-Jul-22	16 801 934
JPY 899 800 000	GBP 5 544 194	05-Jul-22	(14 858 994)
JPY 520 500 000	GBP 3 207 872	05-Jul-22	(8 721 882)
JPY 414 600 000	GBP 2 489 908	05-Jul-22	3 824 996
JPY 404 900 000	GBP 2 437 226	05-Jul-22	2 816 216
JPY 211 300 000	GBP 1 299 291	05-Jul-22	(3 051 774)
JPY 95 800 000	GBP 585 835	05-Jul-22	(848 758)
JPY 54 600 000	GBP 330 958	05-Jul-22	(132)

514 291 558

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
AUD 161 000	EUR 106 431	05-Jul-22	(578)
CAD 11 000	EUR 8 140	05-Jul-22	17
CHF 49 000	EUR 47 674	05-Jul-22	1 339
DKK 309 000	EUR 41 541	05-Jul-22	10
EUR 820 559	AUD 1 227 000	05-Jul-22	14 272
EUR 92 865	AUD 138 000	05-Jul-22	2 208
EUR 1 476 032	CAD 2 003 000	05-Jul-22	(9 431)
EUR 834 307	CHF 857 000	05-Jul-22	(22 901)
EUR 28 468	CHF 29 000	05-Jul-22	(528)
EUR 498 525	DKK 3 709 000	05-Jul-22	(232)
EUR 33 738	DKK 251 000	05-Jul-22	(14)
EUR 1 492 777	GBP 1 271 000	05-Jul-22	17 224
EUR 56 157	GBP 48 000	05-Jul-22	422
EUR 477 350	HKD 4 014 000	05-Jul-22	(12 446)
EUR 2 626	HKD 22 000	05-Jul-22	(58)
EUR 43 962	ILS 157 000	05-Jul-22	1 133
EUR 1 962	ILS 7 000	05-Jul-22	52
EUR 3 142 125	JPY 433 100 000	05-Jul-22	97 064
EUR 145 549	JPY 20 700 000	05-Jul-22	(200)
EUR 95 535	NOK 963 000	05-Jul-22	2 419
EUR 13 983	NOK 141 000	05-Jul-22	349
EUR 52 766	NZD 87 000	05-Jul-22	1 082
EUR 478 614	SEK 5 022 000	05-Jul-22	10 337
EUR 25 843	SEK 271 000	05-Jul-22	574
EUR 233 107	SGD 343 000	05-Jul-22	(2 714)

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 31 601 273	USD 33 923 000	05-Jul-22	(879 391)
GBP 68 000	EUR 79 049	05-Jul-22	(68)
JPY 25 300 000	EUR 182 461	05-Jul-22	(4 531)
NZD 6 000	EUR 3 644	05-Jul-22	(80)
SEK 385 000	EUR 36 166	05-Jul-22	(243)
SGD 17 000	EUR 11 584	05-Jul-22	102
USD 529 000	EUR 495 114	05-Jul-22	11 288
			(773 523)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation EUR
EUR 12 500	SEK 131 098	05-Jul-22	264
EUR 7 300	SEK 76 561	05-Jul-22	154
EUR 700	SEK 7 347	05-Jul-22	14
SEK 8 223 968	EUR 784 205	05-Jul-22	(16 622)
			(16 190)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
AUD 348 800	EUR 229 504	05-Jul-22	(129)
AUD 16 500	EUR 10 936	05-Jul-22	(89)
AUD 10 600	EUR 7 002	05-Jul-22	(32)
CAD 281 700	EUR 207 907	05-Jul-22	992
CAD 25 700	EUR 19 020	05-Jul-22	35
CAD 13 300	EUR 9 879	05-Jul-22	(19)
CAD 13 300	EUR 9 774	05-Jul-22	90
CAD 5 000	GBP 3 163	05-Jul-22	34
DKK 670 900	EUR 90 182	05-Jul-22	35
DKK 45 800	EUR 6 156	05-Jul-22	2
DKK 31 900	EUR 4 288	05-Jul-22	2
DKK 31 600	EUR 4 248	05-Jul-22	1
EUR 1 277 716	AUD 1 910 200	05-Jul-22	22 497
EUR 1 159 091	CAD 1 573 100	05-Jul-22	(7 557)
EUR 501 560	DKK 3 731 600	05-Jul-22	(237)
EUR 13 724 487	GBP 11 684 394	05-Jul-22	159 678
EUR 365 900	GBP 311 502	05-Jul-22	4 267
EUR 365 428	GBP 311 100	05-Jul-22	4 262
EUR 11 700	GBP 10 002	05-Jul-22	86
EUR 5 884 357	JPY 811 202 499	05-Jul-22	180 872
EUR 237 555	JPY 32 751 400	05-Jul-22	7 282
EUR 523 225	NZD 863 000	05-Jul-22	10 536
EUR 1 210 908	SEK 12 702 600	05-Jul-22	26 466
EUR 64 846 818	USD 69 592 100	05-Jul-22	(1 785 565)
EUR 1 446 688	USD 1 552 400	05-Jul-22	(39 683)
GBP 401 370	AUD 704 800	05-Jul-22	2 831

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
GBP 36 051	AUD 63 300	05-Jul-22	257
GBP 9 747	AUD 17 200	05-Jul-22	10
GBP 7 699	AUD 13 400	05-Jul-22	137
GBP 364 016	CAD 580 400	05-Jul-22	(7 843)
GBP 26 525	CAD 42 300	05-Jul-22	(577)
GBP 8 725	CAD 13 900	05-Jul-22	(180)
GBP 8 517	CAD 13 400	05-Jul-22	(45)
GBP 157 518	DKK 1 376 800	05-Jul-22	(2 274)
GBP 10 988	DKK 96 000	05-Jul-22	(153)
GBP 3 819	DKK 33 100	05-Jul-22	(16)
GBP 3 510	DKK 30 500	05-Jul-22	(25)
GBP 8 964 315	EUR 10 529 800	05-Jul-22	(122 817)
GBP 2 168 600	EUR 2 514 869	05-Jul-22	4 208
GBP 801 411	EUR 941 000	05-Jul-22	(10 598)
GBP 214 144	EUR 249 500	05-Jul-22	(800)
GBP 206 337	EUR 241 000	05-Jul-22	(1 394)
GBP 102 300	EUR 119 536	05-Jul-22	(744)
GBP 103 000	EUR 118 646	05-Jul-22	1 036
GBP 81 800	EUR 95 692	05-Jul-22	(710)
GBP 1 848 162	JPY 299 307 100	05-Jul-22	41 186
GBP 175 767	JPY 28 466 000	05-Jul-22	3 912
GBP 50 271	JPY 8 141 500	05-Jul-22	1 119
GBP 45 830	JPY 7 560 000	05-Jul-22	6
GBP 44 724	JPY 7 502 000	05-Jul-22	(910)
GBP 164 344	NZD 318 400	05-Jul-22	1 638
GBP 14 405	NZD 27 900	05-Jul-22	149
GBP 4 013	NZD 7 800	05-Jul-22	24
GBP 3 810	NZD 7 400	05-Jul-22	27
GBP 380 570	SEK 4 686 800	05-Jul-22	4 812
GBP 34 442	SEK 424 100	05-Jul-22	441
GBP 9 205	SEK 114 600	05-Jul-22	(4)
GBP 7 565	SEK 92 900	05-Jul-22	122
GBP 20 371 580	USD 25 677 204	05-Jul-22	(935 016)
GBP 1 902 542	USD 2 399 700	05-Jul-22	(88 979)
GBP 518 010	USD 632 300	05-Jul-22	(3 154)
GBP 486 698	USD 610 700	05-Jul-22	(19 583)
GBP 190 715	USD 240 400	05-Jul-22	(8 768)
JPY 153 264 000	EUR 1 069 539	05-Jul-22	9 964
JPY 7 232 100	EUR 51 975	05-Jul-22	(1 105)
JPY 7 278 000	EUR 51 882	05-Jul-22	(670)
JPY 1 961 200	EUR 14 150	05-Jul-22	(358)
NZD 157 800	EUR 93 795	05-Jul-22	37
NZD 7 500	EUR 4 495	05-Jul-22	(37)
NZD 3 200	EUR 1 909	05-Jul-22	(7)
SEK 2 322 500	EUR 217 955	05-Jul-22	(1 238)
SEK 109 500	EUR 10 211	05-Jul-22	9
SEK 54 200	EUR 5 098	05-Jul-22	(41)
USD 12 818 500	EUR 12 183 895	05-Jul-22	78 512
USD 722 600	EUR 676 393	05-Jul-22	15 335
USD 608 700	EUR 583 481	05-Jul-22	(1 412)
USD 604 900	EUR 575 830	05-Jul-22	2 788

Notes to the financial statements (continued)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
USD	205 600	GBP	164 519	05-Jul-22	5 784
					(2 451 288)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
DKK	1 913 000	EUR	257 181	05-Jul-22	59
EUR	9 831 543	CHF	10 099 000	05-Jul-22	(258 167)
EUR	1 015 273	CHF	1 029 000	05-Jul-22	(12 781)
EUR	947 376	CHF	986 000	05-Jul-22	(37 716)
EUR	5 042 779	DKK	37 517 000	05-Jul-22	(2 108)
EUR	444 041	DKK	3 304 000	05-Jul-22	(246)
EUR	19 045 191	GBP	16 223 000	05-Jul-22	201 687
EUR	1 519 228	GBP	1 309 000	05-Jul-22	(1 215)
EUR	1 608 429	NOK	16 225 000	05-Jul-22	37 802
EUR	135 296	NOK	1 405 000	05-Jul-22	(712)
EUR	4 364 158	SEK	45 759 000	05-Jul-22	93 249
EUR	367 988	SEK	3 927 000	05-Jul-22	1 462
EUR	167 699	USD	180 000	05-Jul-22	(4 444)
EUR	15 091	USD	16 000	05-Jul-22	(210)
GBP	2 119 000	EUR	2 480 846	05-Jul-22	(19 564)
NOK	1 080 000	EUR	105 927	05-Jul-22	(1 380)
SEK	3 443 000	EUR	326 548	05-Jul-22	(5 196)
USD	3 000	EUR	2 846	05-Jul-22	23
					(9 457)

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
AUD	32 800	CHF	21 766	05-Jul-22	(175)
AUD	700	CHF	481	05-Jul-22	(20)
AUD	500	CHF	343	05-Jul-22	(14)
AUD	500	EUR	334	05-Jul-22	(6)
AUD	1 000	GBP	569	05-Jul-22	(4)
AUD	1 000	USD	718	05-Jul-22	(29)
CAD	69 700	CHF	51 746	05-Jul-22	(22)
CHF	1 592 340	AUD	2 301 600	05-Jul-22	77 291
CHF	191 199	AUD	272 700	05-Jul-22	11 690
CHF	125 183	AUD	180 400	05-Jul-22	6 433
CHF	48 178	AUD	72 600	05-Jul-22	390
CHF	43 384	AUD	66 200	05-Jul-22	(191)
CHF	42 571	AUD	63 500	05-Jul-22	772
CHF	21 164	AUD	30 800	05-Jul-22	890
CHF	21 156	AUD	30 800	05-Jul-22	882
CHF	3 715 791	CAD	4 885 100	05-Jul-22	90 508
CHF	448 016	CAD	578 900	05-Jul-22	18 403
CHF	291 319	CAD	382 900	05-Jul-22	7 165

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation EUR
CHF 114 548	CAD 154 300	05-Jul-22	43
CHF 103 974	CAD 140 500	05-Jul-22	(290)
CHF 100 158	CAD 134 800	05-Jul-22	123
CHF 47 661	CAD 63 000	05-Jul-22	908
CHF 47 595	CAD 62 900	05-Jul-22	916
CHF 832	CAD 1 100	05-Jul-22	16
CHF 454	CAD 600	05-Jul-22	9
CHF 153 235	DKK 1 109 100	05-Jul-22	3 954
CHF 30 543	DKK 218 300	05-Jul-22	1 160
CHF 4 781	DKK 35 100	05-Jul-22	56
CHF 4 180	DKK 30 600	05-Jul-22	61
CHF 2 161	DKK 16 100	05-Jul-22	(6)
CHF 1 477	DKK 10 700	05-Jul-22	37
CHF 1 477	DKK 10 700	05-Jul-22	37
CHF 524	DKK 3 800	05-Jul-22	13
CHF 524	DKK 3 800	05-Jul-22	13
CHF 46 603 012	EUR 45 334 000	05-Jul-22	1 226 139
CHF 5 591 755	EUR 5 372 300	05-Jul-22	214 312
CHF 3 656 304	EUR 3 553 600	05-Jul-22	99 341
CHF 1 449 303	EUR 1 430 100	05-Jul-22	17 870
CHF 1 301 671	EUR 1 303 700	05-Jul-22	(3 226)
CHF 1 271 816	EUR 1 251 000	05-Jul-22	19 646
CHF 612 649	EUR 596 300	05-Jul-22	15 786
CHF 609 308	EUR 593 100	05-Jul-22	15 647
CHF 1 232	EUR 1 200	05-Jul-22	31
CHF 1 129	EUR 1 100	05-Jul-22	28
CHF 2 278 225	GBP 1 894 400	05-Jul-22	75 738
CHF 274 393	GBP 224 500	05-Jul-22	13 379
CHF 178 529	GBP 148 400	05-Jul-22	5 994
CHF 70 209	GBP 59 700	05-Jul-22	802
CHF 62 960	GBP 54 500	05-Jul-22	(401)
CHF 61 912	GBP 52 300	05-Jul-22	1 107
CHF 29 090	GBP 24 100	05-Jul-22	1 070
CHF 29 082	GBP 24 100	05-Jul-22	1 062
CHF 1 086	GBP 900	05-Jul-22	39
CHF 844	GBP 700	05-Jul-22	31
CHF 41 624	HKD 339 200	05-Jul-22	241
CHF 9 422	HKD 76 100	05-Jul-22	138
CHF 1 304	HKD 10 700	05-Jul-22	(1)
CHF 595	HKD 4 900	05-Jul-22	(3)
CHF 549	HKD 4 500	05-Jul-22	-
CHF 549	HKD 4 500	05-Jul-22	-
CHF 115 581	JPY 15 591 800	05-Jul-22	5 699
CHF 25 151	JPY 3 501 200	05-Jul-22	477
CHF 3 454	JPY 488 400	05-Jul-22	12
CHF 1 576	JPY 226 200	05-Jul-22	(18)
CHF 1 557	JPY 209 100	05-Jul-22	84
CHF 1 555	JPY 208 800	05-Jul-22	84
CHF 358 640	NOK 3 516 900	05-Jul-22	17 866
CHF 70 937	NOK 692 700	05-Jul-22	3 816
CHF 10 764	NOK 110 300	05-Jul-22	76
CHF 9 390	NOK 97 100	05-Jul-22	(18)
CHF 4 927	NOK 51 000	05-Jul-22	(15)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation EUR
CHF 4 801	NOK 47 100	05-Jul-22	237
CHF 4 790	NOK 47 000	05-Jul-22	236
CHF 1 410 503	SEK 14 386 800	05-Jul-22	66 422
CHF 169 362	SEK 1 704 800	05-Jul-22	10 090
CHF 110 893	SEK 1 127 700	05-Jul-22	5 538
CHF 43 160	SEK 454 300	05-Jul-22	719
CHF 38 652	SEK 413 700	05-Jul-22	4
CHF 37 741	SEK 397 000	05-Jul-22	653
CHF 19 972	SEK 203 800	05-Jul-22	932
CHF 19 949	SEK 203 500	05-Jul-22	937
CHF 144 959	SGD 206 900	05-Jul-22	2 649
CHF 28 832	SGD 40 800	05-Jul-22	769
CHF 4 490	SGD 6 500	05-Jul-22	19
CHF 3 982	SGD 5 700	05-Jul-22	61
CHF 2 053	SGD 3 000	05-Jul-22	(10)
CHF 1 956	SGD 2 800	05-Jul-22	30
CHF 1 955	SGD 2 800	05-Jul-22	29
CHF 19 824 590	USD 20 604 600	05-Jul-22	101 150
CHF 2 372 053	USD 2 442 300	05-Jul-22	34 182
CHF 1 544 067	USD 1 610 000	05-Jul-22	2 922
CHF 620 901	USD 649 600	05-Jul-22	(916)
CHF 564 378	USD 592 400	05-Jul-22	(2 684)
CHF 551 462	USD 567 700	05-Jul-22	8 036
CHF 249 566	USD 260 821	05-Jul-22	(100)
CHF 248 102	USD 259 288	05-Jul-22	(96)
CHF 10 047	USD 10 500	05-Jul-22	(4)
CHF 9 951	USD 10 400	05-Jul-22	(4)
CNY 7 344 900	USD 1 098 500	05-Jul-22	(1 872)
CNY 2 633 000	USD 394 552	05-Jul-22	(1 399)
CNY 1 331 900	USD 199 868	05-Jul-22	(980)
CNY 760 000	USD 113 433	05-Jul-22	29
CNY 737 900	USD 110 731	05-Jul-22	(543)
CNY 652 900	USD 97 773	05-Jul-22	(287)
CNY 550 100	USD 82 549	05-Jul-22	(405)
CNY 393 000	USD 58 100	05-Jul-22	547
CNY 276 000	USD 41 189	05-Jul-22	15
CNY 221 800	USD 33 177	05-Jul-22	(61)
CNY 194 000	USD 28 890	05-Jul-22	70
CNY 100 000	USD 14 957	05-Jul-22	(27)
EUR 294 600	AUD 436 800	05-Jul-22	7 348
EUR 109 800	AUD 163 000	05-Jul-22	2 607
EUR 98 050	AUD 149 400	05-Jul-22	(200)
EUR 85 570	AUD 128 900	05-Jul-22	802
EUR 73 019	AUD 108 500	05-Jul-22	1 666
EUR 22 131	AUD 33 800	05-Jul-22	(97)
EUR 21 135	AUD 31 600	05-Jul-22	354
EUR 685 559	CAD 927 100	05-Jul-22	(1 805)
EUR 257 144	CAD 345 900	05-Jul-22	689
EUR 234 907	CAD 317 000	05-Jul-22	(121)
EUR 203 573	CAD 273 500	05-Jul-22	796
EUR 170 672	CAD 230 600	05-Jul-22	(298)
EUR 52 674	CAD 71 900	05-Jul-22	(634)
EUR 47 495	CAD 64 500	05-Jul-22	(326)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF (continued)

Purchase	Sale		Maturity date	Unrealised appreciation/ depreciation EUR
EUR 884	CAD 1 200		05-Jul-22	(6)
EUR 646 100	CHF 654 836		05-Jul-22	(8 133)
EUR 42 075	CHF 43 300		05-Jul-22	(1 186)
EUR 15 563	CHF 16 200		05-Jul-22	(622)
EUR 14 920	CHF 14 900		05-Jul-22	34
EUR 12 314	CHF 12 800		05-Jul-22	(475)
EUR 10 510	CHF 10 800		05-Jul-22	(280)
EUR 3 256	CHF 3 300		05-Jul-22	(41)
EUR 3 017	CHF 3 100		05-Jul-22	(80)
EUR 1 000	CHF 1 029		05-Jul-22	(28)
EUR 28 297	DKK 210 500		05-Jul-22	(9)
EUR 10 553	DKK 78 500		05-Jul-22	(3)
EUR 9 677	DKK 72 000		05-Jul-22	(4)
EUR 8 346	DKK 62 100		05-Jul-22	(4)
EUR 7 044	DKK 52 400		05-Jul-22	(2)
EUR 2 191	DKK 16 300		05-Jul-22	(1)
EUR 1 465	DKK 10 900		05-Jul-22	(1)
EUR 538	DKK 4 000		05-Jul-22	-
EUR 420 234	GBP 359 500		05-Jul-22	2 664
EUR 157 540	GBP 134 200		05-Jul-22	1 663
EUR 142 298	GBP 123 000		05-Jul-22	(570)
EUR 123 517	GBP 106 100		05-Jul-22	279
EUR 104 468	GBP 89 300		05-Jul-22	743
EUR 32 266	GBP 27 800		05-Jul-22	(24)
EUR 29 001	GBP 24 700		05-Jul-22	311
EUR 2 900	GBP 2 481		05-Jul-22	18
EUR 2 100	GBP 1 787		05-Jul-22	24
EUR 1 057	GBP 900		05-Jul-22	12
EUR 7 653	HKD 64 400		05-Jul-22	(196)
EUR 5 252	HKD 43 000		05-Jul-22	11
EUR 3 283	HKD 27 000		05-Jul-22	(8)
EUR 1 910	HKD 16 000		05-Jul-22	(40)
EUR 546	HKD 4 600		05-Jul-22	(14)
EUR 21 268	JPY 2 959 900		05-Jul-22	428
EUR 8 663	JPY 1 241 800		05-Jul-22	(80)
EUR 7 787	JPY 1 104 600		05-Jul-22	10
EUR 6 256	JPY 873 200		05-Jul-22	109
EUR 5 281	JPY 732 200		05-Jul-22	126
EUR 1 551	JPY 214 000		05-Jul-22	45
EUR 66 084	NOK 667 700		05-Jul-22	1 449
EUR 27 100	NOK 280 100		05-Jul-22	(15)
EUR 24 506	NOK 249 100		05-Jul-22	393
EUR 19 042	NOK 197 000		05-Jul-22	(28)
EUR 16 389	NOK 165 200		05-Jul-22	397
EUR 4 781	NOK 48 200		05-Jul-22	116
EUR 260 983	SEK 2 730 200		05-Jul-22	6 160
EUR 97 236	SEK 1 018 800		05-Jul-22	2 146
EUR 87 351	SEK 933 600		05-Jul-22	214
EUR 75 765	SEK 805 500		05-Jul-22	584
EUR 64 742	SEK 678 900		05-Jul-22	1 377
EUR 19 853	SEK 211 800		05-Jul-22	84
EUR 19 890	SEK 208 600		05-Jul-22	421
EUR 26 611	SGD 39 200		05-Jul-22	(327)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation EUR
EUR 11 310	SGD 16 500	05-Jul-22	(28)
EUR 9 980	SGD 14 700	05-Jul-22	(122)
EUR 7 983	SGD 11 600	05-Jul-22	12
EUR 6 611	SGD 9 700	05-Jul-22	(54)
EUR 1 970	SGD 2 900	05-Jul-22	(23)
EUR 3 641 222	USD 3 909 000	05-Jul-22	(97 153)
EUR 1 362 326	USD 1 460 300	05-Jul-22	(34 232)
EUR 1 275 403	USD 1 336 800	05-Jul-22	(3 046)
EUR 1 104 666	USD 1 152 900	05-Jul-22	2 089
EUR 909 431	USD 971 500	05-Jul-22	(19 664)
EUR 285 448	USD 302 600	05-Jul-22	(3 944)
EUR 247 685	USD 266 061	05-Jul-22	(6 763)
EUR 11 556	USD 12 400	05-Jul-22	(303)
EUR 6 000	USD 6 438	05-Jul-22	(157)
GBP 28 870	AUD 50 900	05-Jul-22	60
GBP 21 357	AUD 37 500	05-Jul-22	146
GBP 68 909	CAD 108 300	05-Jul-22	(255)
GBP 48 117	CAD 76 700	05-Jul-22	(977)
GBP 251	CAD 400	05-Jul-22	(5)
GBP 27 000	CHF 31 750	05-Jul-22	(359)
GBP 4 280	CHF 5 000	05-Jul-22	(24)
GBP 3 066	CHF 3 700	05-Jul-22	(135)
GBP 2 851	DKK 24 600	05-Jul-22	3
GBP 1 488	DKK 13 000	05-Jul-22	(20)
GBP 515	DKK 4 500	05-Jul-22	(7)
GBP 865 261	EUR 1 003 700	05-Jul-22	1 327
GBP 615 124	EUR 722 300	05-Jul-22	(7 814)
GBP 773	HKD 7 400	05-Jul-22	(4)
GBP 556	HKD 5 500	05-Jul-22	(24)
GBP 2 031	JPY 337 400	05-Jul-22	(17)
GBP 1 573	JPY 254 700	05-Jul-22	33
GBP 6 368	NOK 76 300	05-Jul-22	10
GBP 4 841	NOK 57 300	05-Jul-22	76
GBP 25 775	SEK 318 500	05-Jul-22	211
GBP 20 154	SEK 248 200	05-Jul-22	244
GBP 2 659	SGD 4 500	05-Jul-22	(3)
GBP 1 967	SGD 3 400	05-Jul-22	(51)
GBP 373 001	USD 455 100	05-Jul-22	(1 983)
GBP 250 265	USD 315 649	05-Jul-22	(11 183)
GBP 8 965	USD 11 300	05-Jul-22	(394)
SEK 205 000	CHF 19 466	05-Jul-22	(314)
SEK 16 000	CHF 1 567	05-Jul-22	(72)
SEK 14 700	CHF 1 439	05-Jul-22	(66)
SEK 14 700	EUR 1 402	05-Jul-22	(30)
SEK 20 600	GBP 1 672	05-Jul-22	(20)
SEK 17 800	USD 1 821	05-Jul-22	(81)
USD 175 578	AUD 242 600	05-Jul-22	8 375
USD 28 043	AUD 40 500	05-Jul-22	185
USD 21 479	AUD 29 900	05-Jul-22	878
USD 408 806	CAD 515 200	05-Jul-22	8 987
USD 66 631	CAD 85 800	05-Jul-22	110
USD 48 325	CAD 61 100	05-Jul-22	915
USD 293 600	CHF 280 617	05-Jul-22	425

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation EUR
USD 24 920	CHF 23 900	05-Jul-22	(45)
USD 4 282	CHF 4 100	05-Jul-22	(1)
USD 3 135	CHF 3 000	05-Jul-22	1
USD 1 049 340	CNY 7 016 200	05-Jul-22	1 789
USD 199 718	CNY 1 330 900	05-Jul-22	980
USD 124 549	CNY 831 700	05-Jul-22	365
USD 110 581	CNY 736 900	05-Jul-22	543
USD 82 399	CNY 549 100	05-Jul-22	404
USD 74 442	CNY 497 100	05-Jul-22	218
USD 67 965	CNY 455 500	05-Jul-22	(37)
USD 58 085	CNY 392 900	05-Jul-22	(547)
USD 49 132	CNY 328 700	05-Jul-22	57
USD 33 137	CNY 221 800	05-Jul-22	22
USD 30 119	CNY 201 800	05-Jul-22	(8)
USD 28 845	CNY 193 700	05-Jul-22	(70)
USD 22 728	CNY 152 500	05-Jul-22	(37)
USD 18 377	CNY 123 300	05-Jul-22	(30)
USD 17 062	CNY 113 900	05-Jul-22	55
USD 15 432	CNY 103 300	05-Jul-22	10
USD 14 546	CNY 97 100	05-Jul-22	47
USD 14 081	CNY 94 000	05-Jul-22	46
USD 13 767	CNY 91 900	05-Jul-22	45
USD 13 497	CNY 90 100	05-Jul-22	44
USD 150	CNY 1 000	05-Jul-22	1
USD 150	CNY 1 000	05-Jul-22	1
USD 150	CNY 1 000	05-Jul-22	1
USD 16 877	DKK 117 000	05-Jul-22	408
USD 2 758	DKK 19 500	05-Jul-22	15
USD 1 501	DKK 10 400	05-Jul-22	37
USD 490	DKK 3 400	05-Jul-22	12
USD 5 127 438	EUR 4 779 100	05-Jul-22	124 529
USD 837 946	EUR 796 500	05-Jul-22	4 871
USD 617 914	EUR 575 400	05-Jul-22	15 542
USD 250 483	GBP 199 700	05-Jul-22	7 593
USD 40 634	GBP 33 300	05-Jul-22	181
USD 29 505	GBP 23 400	05-Jul-22	1 037
USD 504	GBP 400	05-Jul-22	18
USD 5 302	HKD 41 600	05-Jul-22	-
USD 561	HKD 4 400	05-Jul-22	1
USD 12 626	JPY 1 637 300	05-Jul-22	547
USD 2 012	JPY 274 000	05-Jul-22	(5)
USD 1 579	JPY 202 800	05-Jul-22	82
USD 39 213	NOK 369 300	05-Jul-22	1 752
USD 6 293	NOK 61 800	05-Jul-22	36
USD 4 869	NOK 45 700	05-Jul-22	232
USD 155 589	SEK 1 517 400	05-Jul-22	7 172
USD 24 950	SEK 252 700	05-Jul-22	275
USD 20 245	SEK 197 700	05-Jul-22	909
USD 15 809	SGD 21 700	05-Jul-22	208
USD 2 668	SGD 3 700	05-Jul-22	9
USD 1 970	SGD 2 700	05-Jul-22	29

2 203 259

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
CAD 31 400	EUR 23 267	05-Jul-22	14
CAD 2 700	EUR 1 968	05-Jul-22	35
CAD 2 600	EUR 1 924	05-Jul-22	4
EUR 291 588	CAD 395 900	05-Jul-22	(2 026)
EUR 753 341	GBP 641 300	05-Jul-22	8 838
EUR 2 639 116	JPY 363 845 900	05-Jul-22	80 944
EUR 31 144	JPY 4 293 800	05-Jul-22	955
EUR 6 959 668	USD 7 469 299	05-Jul-22	(191 980)
EUR 156 280	USD 167 700	05-Jul-22	(4 287)
GBP 50 500	EUR 58 437	05-Jul-22	230
GBP 9 000	EUR 10 528	05-Jul-22	(78)
GBP 4 400	EUR 5 107	05-Jul-22	4
JPY 29 283 700	EUR 204 486	05-Jul-22	1 765
JPY 2 564 000	EUR 17 818	05-Jul-22	244
JPY 1 508 300	EUR 10 882	05-Jul-22	(275)
USD 602 700	EUR 575 186	05-Jul-22	1 262
USD 91 000	EUR 85 178	05-Jul-22	1 935
USD 52 800	EUR 49 812	05-Jul-22	714
			(101 702)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 157 991 251	USD 169 496 000	05-Jul-22	(4 293 765)
EUR 20 448 038	USD 21 919 000	05-Jul-22	(537 680)
EUR 9 902 070	USD 10 578 000	05-Jul-22	(223 983)
EUR 5 296 126	USD 5 615 000	05-Jul-22	(77 150)
EUR 3 769 112	USD 3 997 000	05-Jul-22	(55 860)
EUR 3 442 019	USD 3 696 000	05-Jul-22	(96 882)
EUR 2 723 328	USD 2 861 000	05-Jul-22	(13 375)
EUR 2 002 861	USD 2 113 000	05-Jul-22	(18 725)
EUR 1 220 931	USD 1 312 000	05-Jul-22	(35 344)
EUR 937 835	USD 989 000	05-Jul-22	(8 361)
EUR 499 984	USD 536 000	05-Jul-22	(13 196)
EUR 216 429	USD 228 000	05-Jul-22	(1 693)
USD 9 347 000	EUR 8 707 368	05-Jul-22	242 213
USD 6 819 000	EUR 6 542 972	05-Jul-22	(22 604)
USD 5 916 000	EUR 5 669 969	05-Jul-22	(12 756)
USD 5 401 000	EUR 5 160 214	05-Jul-22	5 265
USD 4 514 000	EUR 4 281 737	05-Jul-22	36 837
USD 4 264 000	EUR 4 068 380	05-Jul-22	9 932
USD 3 072 000	EUR 2 861 635	05-Jul-22	79 755
USD 2 591 000	EUR 2 414 273	05-Jul-22	66 536
USD 2 159 000	EUR 2 024 242	05-Jul-22	42 368
USD 1 052 000	EUR 1 000 215	05-Jul-22	6 134
USD 669 000	EUR 641 942	05-Jul-22	(2 241)
USD 218 000	EUR 203 073	05-Jul-22	5 659
USD 10 000	EUR 9 459	05-Jul-22	110
			(4 918 806)

Tracking Error

Calculation methodology: Tracking error has been calculated over a period of 52 weeks.

Sub-Fund	Share Class	TE 1 Year
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	0.21 %
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	0.45%
	Class Dist	0.45%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	0.03%
	Class Daily Hedged to CHF - Dist	0.03%
	Class Daily Hedged to EUR - Dist	0.03%
	Class Daily Hedged to GBP - Dist	0.03%
	Class Daily Hedged to EUR - Acc	0.03%
	Class Dist (EUR)	0.03%
	Class Dist (USD)	0.03%
	Class S - Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR)	0.02%
	Class Acc (USD)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR)	0.00%
	Class Acc (USD)	0.00%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR)	0.02%
	Class Acc (USD)	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	0.03%
	Class Acc (USD)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	0.02%
	Class Acc (USD)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR)	0.00%
	Class Acc (USD)	0.00%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR)	0.04%
	Class Acc (USD)	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	0.01%
	Class Acc (USD)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR)	0.02%
	Class Acc (USD)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (EUR)	0.02%
	Class Acc (USD)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	0.08%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc	0.02%
	Class Dist	0.01%
	Class Monthly Hedged to GBP - Acc	0.01%
	Class S - Dist	-
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	Class Acc	-
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	0.00%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	0.00%
	Class Dist	0.00%
	Class S - Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc	0.03%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc	0.02%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc	0.03%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	0.01%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	0.00%
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.00%

* There is no Tracking error computed because this Share Class has been launched less than one year ago.

Tracking Error (continued)

Sub-Fund	Share Class	TE 1 Year
	Class Monthly Hedged to EUR - Dist	-
	Class Monthly Hedged to GBP - Dist	-
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.00%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF	Class Acc	0.02%
	Class Dist	-
	Class Monthly Hedged to EUR - Dist	-
	Class Monthly Hedged to HKD - Acc	-
	Class Monthly Hedged to MXN - Acc	-
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF	Class Dist	0.03%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF	Class Acc	-
	Class Dist	-
	Class Monthly Hedged to EUR - Dist	-
	Class Monthly Hedged to HKD - Acc	-
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	0.01%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF	Class Dist	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF	Class Dist	0.02%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF	Class Dist	0.03%
	Class Monthly Hedged to HKD - Acc	-
MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF	Class Dist	0.01%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Acc	0.02%
	Class Dist	-
	Class Monthly Hedged to EUR - Dist	-
	Class Monthly Hedged to GBP - Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	0.06%
	Class Monthly Hedged to CHF - Acc	-
	Class Monthly Hedged to EUR - Acc	-
	Class Dist	0.06%
	Class Monthly Hedged to GBP - Dist	-
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF	Class Acc	0.40%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.14%
	Class Daily Hedged to CHF - Acc	-
	Class Daily Hedged to EUR - Acc	-
	Class Daily Hedged to GBP - Acc	-
	Class Daily Hedged to USD - Acc	-
	Class Daily Hedged to EUR - Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc	0.02%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc	0.02%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Acc	0.04%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc	0.03%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	Class Acc	-
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	0.01%
	Class Dist	-
	Class Monthly Hedged to EUR - Acc	-
	Class Monthly Hedged to USD - Acc	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF	Class Acc	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	0.17%

* There is no Tracking error computed because this Share Class has been launched less than one year ago.

Tracking Error (continued)

Sub-Fund	Share Class	TE 1 Year
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	Class Acc	0.10%
	Class Daily Hedged to GBP - Acc	-
	Class Daily Hedged EUR - Dist	-
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	Class Dist	0.06%
MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.23%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra UCITS ETF	Class Dist	-
	Class Monthly hedged to EUR - Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	Class Acc	0.00%
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	0.01%
	Class Acc (USD)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc	0.00%
	Class Daily Hedged to EUR - Acc	-*
	Class Dist (USD)	0.00%
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	0.48%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF	Class Acc	0.05%
	Class Monthly Hedged to SEK - Acc	-
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF	Class Acc	0.06%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF	Class Acc	0.02%
	Class Daily Hedged to EUR - Acc	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF	Class Acc	0.03%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	0.02%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	0.01%
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.00%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.08%
	Class USD	-
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc	0.02%
	Class USD	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF	Class Acc	0.05%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	0.01%
	Class Dist	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	0.06%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Dist	-
	Class Monthly Hedged to EUR - Dist	0.19%
	Class Monthly Hedged to GBP - Dist	-*
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF**	Class Acc	0.03%
	Class Dist	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	0.14%
	Class Monthly Hedged to EUR - Acc	-*

* There is no Tracking error computed because this Share Class has been launched less than one year ago.

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

Tracking Error (continued)

Sub-Fund	Share Class	TE 1 Year
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Acc	0.22%
	Class Monthly Hedged to CHF - Acc	-
	Class Monthly Hedged to CHF - Dist	-
	Class Monthly Hedged to EUR - Acc	-
	Class Monthly Hedged to GBP - Dist	-
	Class Monthly Hedged to USD - Acc	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	Class Dist	0.04%
	Class Monthly Hedged to EUR - Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF	Class Acc	0.03%
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc	0.00%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Transition CTB UCITS ETF	Class Acc	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF	Class Acc	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	Class Acc	0.16%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF	Class Acc	0.02%
	Class Dist	-
	Class Daily Hedged to EUR - Acc	-*
	Class S - Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	Class Acc	0.11%
	Class S - Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF	Class Acc	0.06%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF	Class Dist	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF	Class Acc	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF	Class Acc	-*

* There is no Tracking error computed because this Share Class has been launched less than one year ago.

SFT Regulation

Total return swaps

Following the Regulation 2015/2365 of the European Parliament and of the Council of November 25, 2015 on transparency of securities financing transactions, please find below details about total return swaps for the period ending June 30, 2022:

	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	126 978 085	7 752 849 810	69 017 986	42 203 461	77 551 918
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	126 978 085	7 715 664 034	69 017 986	42 203 461	77 551 918
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	126 978 085	7 715 664 034	69 017 986	42 203 461	77 551 918
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	23 963 366	951 739 088	804 323 480	43 173 306	198 899 095
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	23 963 366	951 739 088	804 323 480	43 173 306	198 899 095
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	23 963 366	951 739 088	804 323 480	43 173 306	198 899 095
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced RoII UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	572 957 385	65 113 406	67 226 299	108 033 054	848 387 082
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	574 587 151	-	-	-	-
Three months to one year	-	65 113 406	67 226 299	108 033 054	848 387 082
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	574 587 151	65 113 406	67 226 299	108 033 054	848 387 082
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific Ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	81 957 166	14 994 831	52 479 818	32 501 231	63 458 835
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	81 957 166	14 994 831	52 479 818	32 501 231	63 458 835
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	81 957 166	14 994 831	52 479 818	32 501 231	63 458 835
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	2 219 533 710	321 974 902	15 931 339	773 523 260	95 727 366
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	2 219 533 710	321 974 902	15 931 339	777 647 680	95 727 366
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	2 219 533 710	321 974 902	15 931 339	777 647 680	95 727 366
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/Core Commodity CRB TR UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	216 061 901	1 022 194 546	729 340 680	1 731 724 364	2 202 930 498
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	216 061 901	1 022 194 546	729 340 680	1 743 768 155	2 202 930 498
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	216 061 901	1 022 194 546	729 340 680	1 743 768 155	2 202 930 498
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/ Core Commodity CRB Ex-Energy TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	448 849 660	435 799 260	307 131 715	150 658 914	287 284 837
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	448 849 660	435 799 260	307 131 715	150 658 914	287 284 837
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	448 849 660	435 799 260	307 131 715	150 658 914	287 284 837
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	440 931 907	37 099 702	32 900 886	228 916 187	115 076 270
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	440 931 907	37 099 702	32 900 886	228 916 187	115 076 270
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	440 931 907	37 099 702	32 900 886	228 916 187	115 076 270
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF**	MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	33 203 689	75 761 104	57 108 968	13 633 591	130 805 535
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	33 203 689	75 761 104	57 108 968	13 633 591	130 805 535
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	33 203 689	75 761 104	57 108 968	13 633 591	130 805 535
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.*

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

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	19 677 807	56 224 641
Proportion of AUM	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets		
Less than one day	-	-
One day to one week	-	-
One week to one month	-	56 224 641
One month to three months	-	-
Three months to one year	19 677 807	-
Above one year	-	-
Open maturity	-	-
Total	19 677 807	56 224 641
Counterparty		
Name of counterparty	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6
Data on Collateral		
<i>Type of collateral</i>		
Cash	-	-
Securities	-	-
<i>Quality of collateral</i>		
Rating	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)		
Less than one day	-	-
One day to one week	-	-
One week to one month	-	-
One month to three months	-	-
Three months to one year	-	-
Above one year	-	-
Open maturity	-	-
Total	-	-
Safekeeping of collateral received by the fund as part of total return swap		
Name of custodian	-	-
Cash	-	-
Securities	-	-
Proportion of collateral granted	-	-

The settlement and clearing of all swaps transactions are bilateral.

Returns and costs incurred from total return swaps transactions during the period ended June 30, 2022 are included in the valuation of the swaps.

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

MULTI UNITS LUXEMBOURG

Unaudited semi-annual report