

LYXOR Index Fund

Société d'Investissement à Capital Variable

R.C.S. Luxembourg B 117.500

Unaudited semi-annual report
as at April 30, 2020

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Organisation and Administration

Registered Office

LYXOR Index Fund
28-32, Place de la Gare,
L-1616 Luxembourg
Luxembourg

Board of Directors of the Company

Chairman:

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

Directors:

Arnaud LLINAS
Lyxor International Asset Management
Tour Société Générale,
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92800 Puteaux
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François MILLET
Lyxor International Asset Management
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Martin RAUSCH
Commerz Funds Solutions S.A.
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Luxembourg

Management Company

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

Investment Manager

For the Sub-Funds LYXOR Index Fund - Lyxor Alpha
Plus Fund and LYXOR Index Fund - Crystal Europe
Equity:
Lyxor Asset Management
Tour Société Générale,
17, cours Valmy,
92800 Puteaux,
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Depositary and Paying Agent

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

Administrative, Corporate and Domiciliary Agent

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

Sponsor

Société Générale
29, boulevard Haussmann,
75009 Paris
France

Registrar Agent

Société Générale Luxembourg
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28-32, Place de la Gare
L-1616 Luxembourg
Luxembourg

Cabinet de révision agréé

Deloitte Audit
20 Boulevard de Kockelscheuer
L-1821 Luxembourg
Luxembourg

Legal Advisor

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

Information to the Shareholders

The Annual General Meeting of the Shareholders of the Company is held at the Registered Office of the Company or at such other place in Luxembourg as indicated in the convening notice on the last Monday of February of each year at 2 p.m. Luxembourg time. If any such day is not a business day, the Annual General Meeting shall be held on the next following full business day.

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

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

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

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

The Company has been established for an undetermined period.

Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Core Stoxx Europe 600 (DR) EUR	LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR) EUR	LYXOR Index Fund - Lyxor Core Euro Stoxx 50 (DR) EUR
ASSETS				
Securities portfolio at cost		1 887 797 144	439 490 962	81 126 916
Net unrealised profit/ (loss)		(236 354 582)	(57 954 309)	(9 421 516)
Securities portfolio at market value	2	1 651 442 562	381 536 653	71 705 400
Cash at bank	2	153 703 603	108 806	152 658
Receivable for securities sold		10 011 821	-	11 120 764
Receivable on swaps		-	-	-
Receivable on spot exchange		4 989 773	-	-
Dividends receivable, net		3 478 083	741 675	157 543
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	6 703	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	6 167 397	4 600	-
Formation expenses, net	2.10	-	-	-
Other assets		912 331	504 076	163 958
		1 830 712 273	382 895 810	83 300 323
LIABILITIES				
Bank Overdraft		32 328 168	504 412	276 226
Payable for Fund shares redeemed		-	-	3 068 822
Payable for securities purchased		9 979 708	-	-
Payable on swaps		-	-	-
Payable on spot exchange		4 989 935	-	-
Management fees payable	3	203 617	46 105	11 110
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	386	289	60
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	81 632	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	4 762 657	-	-
Other liabilities		8 511	1 432	2 333
		52 354 614	552 238	3 358 551
TOTAL NET ASSETS		1 778 357 659	382 343 572	79 941 772

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		LYXOR Index Fund - Lyxor USD Corporate Bonds UCITS ETF	LYXOR Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF	LYXOR Index Fund - Lyxor \$ Floating Rate Note UCITS ETF
	Notes	USD	USD	USD
ASSETS				
Securities portfolio at cost		261 650 780	92 421 926	135 181 571
Net unrealised profit/ (loss)		8 767 331	1 111 743	11 040 609
Securities portfolio at market value	2	270 418 111	93 533 669	146 222 180
Cash at bank	2	18	14	-
Receivable for securities sold		203 164	447 756	963 814
Receivable on swaps		35 017 951	153 115	851 764
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		2 196 974	497 849	1 045 037
Swaps at market value	2.8, 9	271 910 147	94 386 931	146 945 774
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		579 746 365	189 019 334	296 028 569
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		35 221 116	433 922	1 076 812
Payable on swaps		-	166 949	738 765
Payable on spot exchange		-	-	-
Management fees payable	3	22 149	30 109	14 346
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	272 615 086	94 031 518	147 267 217
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		307 858 351	94 662 498	149 097 140
TOTAL NET ASSETS		271 888 014	94 356 836	146 931 429

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		LYXOR Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	LYXOR Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	LYXOR Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF
	Notes	EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		87 824 013	34 167 523	46 502 728
Net unrealised profit/ (loss)		(1 270 074)	(449 921)	(2 108 250)
Securities portfolio at market value	2	86 553 939	33 717 602	44 394 478
Cash at bank	2	-	-	34 894
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	61 114
Bank interest receivable		-	-	-
Interest receivable on bonds		533 313	383 582	-
Swaps at market value	2.8, 9	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	1 140
Formation expenses, net	2.10	-	-	-
Other assets		-	130 001	-
		87 087 252	34 231 185	44 491 626
LIABILITIES				
Bank Overdraft		49 261	124 338	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		157 979	191 046	22 951
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	24 597	6 813	29 432
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		1 013	618	678
		232 850	322 815	53 061
TOTAL NET ASSETS		86 854 402	33 908 370	44 438 565

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		LYXOR Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	LYXOR Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	LYXOR Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF
	Notes	EUR	EUR	USD
ASSETS				
Securities portfolio at cost		211 233 305	93 592 054	30 778 377
Net unrealised profit/ (loss)		(35 478 883)	(23 146 912)	1 220 146
Securities portfolio at market value	2	175 754 422	70 445 142	31 998 523
Cash at bank	2	190 184	71 186	235 387
Receivable for securities sold		338 657	-	-
Receivable on swaps		-	-	238 493
Receivable on spot exchange		-	-	-
Dividends receivable, net		129 118	149 133	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	227 763
Swaps at market value	2.8, 9	-	-	32 486 805
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	24 420	-	-
Formation expenses, net	2.10	-	-	-
Other assets		144 293	352 836	-
		176 581 094	71 018 297	65 186 971
LIABILITIES				
Bank Overdraft		597 558	351 429	-
Payable for Fund shares redeemed		1 057 384	-	-
Payable for securities purchased		-	1 264	374 058
Payable on swaps		-	-	99 821
Payable on spot exchange		-	-	-
Management fees payable	3	116 963	48 128	10 076
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	-	-	32 226 286
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	3 030	-
Other liabilities		932	496	-
		1 772 837	404 347	32 710 241
TOTAL NET ASSETS		174 808 257	70 613 950	32 476 730

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		LYXOR Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF	LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF
	Notes	EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		94 707 859	114 805 327	105 125 189
Net unrealised profit/ (loss)		(57 974)	11 378 075	(227 545)
Securities portfolio at market value	2	94 649 885	126 183 402	104 897 644
Cash at bank	2	-	299 449	5
Receivable for securities sold		1 781 222	2 967 776	2 635 922
Receivable on swaps		2 645 502	-	2 796 939
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	457	-
Interest receivable on bonds		1 062 294	1 092 548	567 330
Swaps at market value	2.8, 9	94 853 356	-	105 388 273
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		194 992 259	130 543 632	216 286 113
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		2 854 480	3 260 008	5 015 072
Payable on swaps		1 572 243	-	417 789
Payable on spot exchange		-	-	-
Management fees payable	3	23 173	20 852	15 211
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	95 712 178	-	105 464 974
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	155	-
		100 162 074	3 281 015	110 913 046
TOTAL NET ASSETS		94 830 185	127 262 617	105 373 067

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF USD	LYXOR Index Fund - Lyxor BofAML € High Yield Ex- Financial Bond UCITS ETF EUR	LYXOR Index Fund - Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		16 669 569	75 630 530	14 563 338
Net unrealised profit/ (loss)		(2 194 132)	(3 552 298)	329 817
Securities portfolio at market value	2	14 475 437	72 078 232	14 893 155
Cash at bank	2	1 048	-	4 160
Receivable for securities sold		18 864 524	457 893	-
Receivable on swaps		-	153 332	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		19 305	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	1 141 758	167 401
Swaps at market value	2.8, 9	-	73 287 923	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		33 360 314	147 119 138	15 064 716
LIABILITIES				
Bank Overdraft		18 880 986	12	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	413 787	-
Payable on swaps		-	197 438	-
Payable on spot exchange		-	-	-
Management fees payable	3	4 698	26 888	4 217
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	-	73 219 990	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		828	-	-
		18 886 512	73 858 115	4 217
TOTAL NET ASSETS		14 473 802	73 261 023	15 060 499

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF	LYXOR Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	LYXOR Index Fund - Lyxor Euro High Yield Sustainable Exposure UCITS ETF
	Notes	USD	USD	EUR
ASSETS				
Securities portfolio at cost		5 576 531	5 503 911	4 623 259
Net unrealised profit/ (loss)		205 655	236 797	(4 519)
Securities portfolio at market value	2	5 782 186	5 740 708	4 618 740
Cash at bank	2	-	-	-
Receivable for securities sold		223 546	126 641	18 531
Receivable on swaps		-	-	268 712
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		47 010	43 482	11 162
Swaps at market value	2.8, 9	5 783 946	5 739 710	4 607 924
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		11 836 688	11 650 541	9 525 069
LIABILITIES				
Bank Overdraft		5	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		223 166	116 036	268 712
Payable on swaps		381	10 605	18 531
Payable on spot exchange		-	-	-
Management fees payable	3	1 170	1 159	932
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	5 829 197	5 784 190	4 629 902
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		6 053 919	5 911 990	4 918 077
TOTAL NET ASSETS		5 782 769	5 738 551	4 606 992

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF EUR	LYXOR Index Fund - Lyxor Smart Overnight Return EUR
ASSETS				
Securities portfolio at cost		18 351 281	120 125 062	1 525 268 388
Net unrealised profit/ (loss)		(470 751)	(5 463 487)	11 285 050
Securities portfolio at market value	2	17 880 530	114 661 575	1 536 553 438
Cash at bank	2	-	-	-
Receivable for securities sold		15 146	4 248 925	20 408 078
Receivable on swaps		-	1 302 794	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	17 800 473	114 973 871	1 518 360 597
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		35 696 149	235 187 165	3 075 322 113
LIABILITIES				
Bank Overdraft		-	-	25
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	1 302 794	-
Payable on swaps		15 146	4 248 925	20 408 078
Payable on spot exchange		-	-	-
Management fees payable	3	5 506	27 432	-
Performance fees payable	4	-	-	293 952
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	5 306
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	17 880 530	114 661 575	1 536 553 438
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		17 901 182	120 240 726	1 557 260 799
TOTAL NET ASSETS		17 794 967	114 946 439	1 518 061 314

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Alpha Plus Fund EUR	LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF EUR	LYXOR Index Fund - Crystal Europe Equity EUR
ASSETS				
Securities portfolio at cost		91 315 165	9 868 100	11 900 586
Net unrealised profit/ (loss)		3 315 169	(134 637)	(344 795)
Securities portfolio at market value	2	94 630 334	9 733 463	11 555 791
Cash at bank	2	5 062 688	-	-
Receivable for securities sold		-	2 934 309	523 323
Receivable on swaps		-	2 747 905	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	59 679	-
Swaps at market value	2.8, 9	-	9 789 966	11 701 830
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	2 071	-	-
Other assets		221	-	377
		99 695 314	25 265 322	23 781 321
LIABILITIES				
Bank Overdraft		-	8	486 522
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	3 121 833	-
Payable on swaps		-	2 560 381	36 801
Payable on spot exchange		-	-	-
Management fees payable	3	59 729	4 156	8 454
Performance fees payable	4	-	-	-
Depository fees payable	5	19 714	-	-
<i>Taxe d'abonnement payable</i>	6	578	-	295
Administration fees payable	5	26 603	-	1 045
Registrar Agent fees payable	5	935	-	-
Professional fees payable	5	7 010	-	-
Interest and bank charges payable		15 774	-	-
Swaps at market value	2.8, 9	-	9 793 142	11 555 791
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		1 432	-	-
		131 775	15 479 520	12 088 908
TOTAL NET ASSETS		99 563 539	9 785 802	11 692 413

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		LYXOR Index Fund - Lyxor Privex UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF	LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF
	Notes	EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		20 014 452	10 334 796	10 632 255
Net unrealised profit/ (loss)		885 948	372 997	704 529
Securities portfolio at market value	2	20 900 400	10 707 793	11 336 784
Cash at bank	2	-	-	-
Receivable for securities sold		480 161	757 463	616 896
Receivable on swaps		519 678	-	42 502
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	20 861 817	10 886 402	11 269 326
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		42 762 056	22 351 658	23 265 508
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		542 844	696 666	659 398
Payable on swaps		456 994	60 798	-
Payable on spot exchange		-	-	-
Management fees payable	3	11 334	2 826	3 544
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	20 900 400	10 707 792	11 336 784
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		21 911 572	11 468 082	11 999 726
TOTAL NET ASSETS		20 850 484	10 883 576	11 265 782

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF EUR
ASSETS				
Securities portfolio at cost		125 143 073	9 504 056	16 617 023
Net unrealised profit/ (loss)		(2 238 924)	(358 647)	(362 706)
Securities portfolio at market value	2	122 904 149	9 145 409	16 254 317
Cash at bank	2	-	-	-
Receivable for securities sold		5 854 563	360 541	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	123 779 068	9 142 735	16 035 734
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		252 537 780	18 648 685	32 290 051
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		5 806 313	228 226	-
Payable on swaps		48 249	132 315	-
Payable on spot exchange		-	-	-
Management fees payable	3	43 794	2 171	3 818
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	122 904 149	9 145 409	16 254 317
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		128 802 505	9 508 121	16 258 135
TOTAL NET ASSETS		123 735 275	9 140 564	16 031 916

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF EUR
ASSETS				
Securities portfolio at cost		153 446 793	647 798 374	18 258 934
Net unrealised profit/ (loss)		(4 860 635)	718 714	(815 895)
Securities portfolio at market value	2	148 586 158	648 517 088	17 443 039
Cash at bank	2	-	-	-
Receivable for securities sold		-	2 125 275	598 869
Receivable on swaps		-	2 743 130	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	148 653 501	648 255 078	17 453 058
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		297 239 659	1 301 640 571	35 494 966
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	4 868 405	321 763
Payable on swaps		-	-	277 105
Payable on spot exchange		-	-	-
Management fees payable	3	27 098	138 928	4 109
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	148 586 158	648 517 088	17 443 039
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		148 613 256	653 524 421	18 046 016
TOTAL NET ASSETS		148 626 403	648 116 150	17 448 950

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF EUR
ASSETS				
Securities portfolio at cost		42 533 864	6 306 116	367 783 629
Net unrealised profit/ (loss)		(4 043 540)	72 191	(9 437 200)
Securities portfolio at market value	2	38 490 324	6 378 307	358 346 429
Cash at bank	2	-	-	-
Receivable for securities sold		6 842 875	413 374	7 998 473
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	38 415 501	6 272 582	358 717 716
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		83 748 700	13 064 263	725 062 618
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		2 649 496	251 130	1 200 224
Payable on swaps		4 193 379	162 244	6 798 249
Payable on spot exchange		-	-	-
Management fees payable	3	10 178	1 215	82 892
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	38 490 324	6 378 307	358 346 429
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		45 343 377	6 792 896	366 427 794
TOTAL NET ASSETS		38 405 323	6 271 367	358 634 824

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF EUR
ASSETS				
Securities portfolio at cost		25 093 204	9 428 895	72 855 341
Net unrealised profit/ (loss)		(1 457 428)	(331 556)	(415 076)
Securities portfolio at market value	2	23 635 776	9 097 339	72 440 265
Cash at bank	2	-	-	-
Receivable for securities sold		12 117	-	-
Receivable on swaps		247 097	-	269 251
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	23 648 687	8 929 977	72 503 526
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		47 543 677	18 027 316	145 213 042
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		259 214	-	269 251
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	6 206	2 137	15 767
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	23 635 776	9 097 339	72 440 265
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		23 901 196	9 099 476	72 725 283
TOTAL NET ASSETS		23 642 481	8 927 840	72 487 759

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF EUR
ASSETS				
Securities portfolio at cost		129 082 757	7 152 824	63 937 849
Net unrealised profit/ (loss)		(3 411 871)	(107 043)	(4 465 249)
Securities portfolio at market value	2	125 670 886	7 045 781	59 472 600
Cash at bank	2	155	-	6
Receivable for securities sold		3 678 840	255 194	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	125 806 860	6 958 739	59 408 054
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		255 156 741	14 259 714	118 880 660
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		3 087 653	200 192	-
Payable on swaps		591 188	55 002	-
Payable on spot exchange		-	-	-
Management fees payable	3	30 682	1 541	14 044
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	125 670 886	7 045 781	59 472 600
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		129 380 409	7 302 516	59 486 644
TOTAL NET ASSETS		125 776 332	6 957 198	59 394 016

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF EUR
ASSETS				
Securities portfolio at cost		57 932 531	247 467 620	224 023 805
Net unrealised profit/ (loss)		(3 330 487)	(12 188 377)	(7 250 714)
Securities portfolio at market value	2	54 602 044	235 279 243	216 773 091
Cash at bank	2	-	7	-
Receivable for securities sold		2 896 128	10 555 747	6 933 102
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	54 552 907	235 342 495	216 778 972
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		112 051 079	481 177 492	440 485 165
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		1 634 330	3 858 985	-
Payable on swaps		1 261 797	6 696 761	6 933 102
Payable on spot exchange		-	-	-
Management fees payable	3	12 446	63 434	55 767
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	54 602 044	235 279 243	216 773 091
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		57 510 617	245 898 423	223 761 960
TOTAL NET ASSETS		54 540 462	235 279 069	216 723 205

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF	LYXOR Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF
	Notes	EUR	USD	USD
ASSETS				
Securities portfolio at cost		9 717 139	154 525 244	997 969
Net unrealised profit/ (loss)		59 710	(5 709 053)	(68 700)
Securities portfolio at market value	2	9 776 849	148 816 191	929 269
Cash at bank	2	-	-	9 235
Receivable for securities sold		378 748	8 003 438	-
Receivable on swaps		-	3 862 469	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	1 043
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	9 847 697	148 198 715	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		20 003 294	308 880 813	939 547
LIABILITIES				
Bank Overdraft		-	-	9 821
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	6 636 680	-
Payable on swaps		378 748	5 229 228	-
Payable on spot exchange		-	-	-
Management fees payable	3	2 526	45 375	209
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	9 776 849	148 816 191	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		10 158 123	160 727 474	10 030
TOTAL NET ASSETS		9 845 171	148 153 339	929 517

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered(DR) UCITS ETF	LYXOR Index Fund - Lyxor MSCI DisruptiveTechnology ESGFiltered (DR) UCITS ETF	LYXOR Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF
	Notes	USD	USD	USD
ASSETS				
Securities portfolio at cost		992 182	986 852	1 004 692
Net unrealised profit/ (loss)		(40 672)	(33 670)	(26 622)
Securities portfolio at market value	2	951 510	953 182	978 070
Cash at bank	2	8 296	11 079	2 889
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		400	284	610
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		960 206	964 545	981 569
LIABILITIES				
Bank Overdraft		6 752	3 846	4 747
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	217	212	180
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 9	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		6 969	4 058	4 927
TOTAL NET ASSETS		953 237	960 487	976 642

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		LYXOR Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	LYXOR Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	Combined
	Notes	USD	USD	USD
ASSETS				
Securities portfolio at cost		1 004 441	308 570 555	9 057 639 656
Net unrealised profit/ (loss)		19 448	(245 489)	(426 498 433)
Securities portfolio at market value	2	1 023 889	308 325 066	8 631 141 223
Cash at bank	2	3 653	18	175 050 709
Receivable for securities sold		-	1 394 031	148 761 083
Receivable on swaps		-	2 019 407	57 189 162
Receivable on spot exchange		-	-	5 465 298
Dividends receivable, net		796	-	5 188 602
Bank interest receivable		-	-	501
Interest receivable on bonds		-	2 679 492	12 234 991
Swaps at market value	2.8, 9	-	311 275 944	5 588 821 944
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	7 342
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	6 788 184
Formation expenses, net	2.10	-	-	2 243
Other assets		-	-	2 418 522
		1 028 338	625 693 958	14 633 069 804
LIABILITIES				
Bank Overdraft		4 042	-	56 936 779
Payable for Fund shares redeemed		-	-	4 519 433
Payable for securities purchased		-	2 019 407	104 287 612
Payable on swaps		-	1 394 031	70 642 819
Payable on spot exchange		-	-	5 465 476
Management fees payable	3	191	78 604	1 543 989
Performance fees payable	4	-	-	321 966
Depositary fees payable	5	-	-	21 354
<i>Taxe d'abonnement payable</i>	6	-	-	7 566
Administration fees payable	5	-	-	29 961
Registrar Agent fees payable	5	-	-	1 013
Professional fees payable	5	-	-	7 593
Interest and bank charges payable		-	-	17 086
Swaps at market value	2.8, 9	-	311 004 559	5 609 373 698
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	89 412
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	5 219 857
Other liabilities		-	-	20 088
		4 233	314 496 601	5 858 505 702
TOTAL NET ASSETS		1 024 105	311 197 357	8 774 564 102

Statistical information

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

	Currency	30/04/20	31/10/19	31/10/18
Class SE				
Number of shares		27 054.726	45 462.076	46 818.413
Net asset value per share	EUR	1 709.8539	1 971.9666	1 739.2611
Class SE-W				
Number of shares		-	-	1.000
Net asset value per share	EUR	-	-	1 714.2100
Class UCITS ETF Acc				
Number of shares		12 276 716.000	8 885 838.000	9 941 255.000
Net asset value per share	EUR	140.2657	161.7571	142.6549
Class UCITS ETF Monthly Hedged to EUR - Dist				
Number of shares		112 699.000	113 540.000	325 861.000
Net asset value per share	EUR	89.5847	104.3931	96.1947
Total Net Assets	EUR	1 778 357 659	1 538 849 793	1 530 946 474

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

	Currency	30/04/20	31/10/19	31/10/18
Class IE				
Number of shares		11 667.897	12 167.897	12 947.897
Net asset value per share	EUR	1 313.6477	1 573.4478	1 386.9638
Class OE				
Number of shares		1.000	1.000	1.000
Net asset value per share	EUR	1 310.6800	1 569.2500	1 381.7800
Class SE				
Number of shares		14 637.621	41 810.532	41 852.970
Net asset value per share	EUR	1 325.6366	1 587.3887	1 398.2746
Class UCITS ETF Acc				
Number of shares		2 125 356.000	2 158 533.000	1 991 061.000
Net asset value per share	EUR	152.1714	182.2167	160.4921
Class UCITS ETF Dist				
Number of shares		198 908.000	362 902.000	55 874.000
Net asset value per share	EUR	121.6249	146.1860	133.0788
Class UCITS ETF Monthly Hedged to GBP - Acc				
Number of shares		-	-	16 901.000
Net asset value per share	GBP	-	-	111.8704
Total Net Assets	EUR	382 343 572	531 888 685	405 598 971

Statistical information (continued)

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

	Currency	30/04/20	31/10/19	31/10/18
Class SE				
Number of shares		6 218.447	6 264.509	6 264.509
Net asset value per share	EUR	1 160.4818	1 414.5803	1 214.0690
Class UCITS ETF Acc				
Number of shares		509 908.000	814 397.000	570 984.000
Net asset value per share	EUR	142.6245	173.8456	149.1885
Total Net Assets	EUR	79 941 772	150 441 010	92 789 812

LYXOR Index Fund - Lyxor USD Corporate Bonds UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Dist				
Number of shares		1 931 200.000	1 017 000.000	1 492 000.000
Net asset value per share	USD	109.8007	107.4643	95.6822
Class Monthly Hedged to EUR - Dist				
Number of shares		566 000.000	570 000.000	815 000.000
Net asset value per share	EUR	96.5268	95.5531	87.7383
Total Net Assets	USD	271 888 014	170 055 442	223 778 598

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

	Currency	30/04/20	31/10/19	31/10/18
Class Dist				
Number of shares		159 000.000	140 000.000	1 679 000.000
Net asset value per share	USD	97.0700	105.4539	104.2282
Class Monthly Hedged to EUR - Dist				
Number of shares		858 000.000	758 000.000	1 058 000.000
Net asset value per share	EUR	83.9810	91.7488	93.5515
Total Net Assets	USD	94 356 836	92 352 112	287 145 849

Statistical information (continued)

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

	Currency	30/04/20	31/10/19	31/10/18
Class Dist				
Number of shares		920 100.000	1 170 100.000	3 627 100.000
Net asset value per share	USD	99.3357	100.8786	100.8064
Class Monthly Hedged to CHF - Dist				
Number of shares		51 500.000	26 500.000	216 500.000
Net asset value per share	CHF	91.3722	94.0544	97.3467
Class Monthly Hedged to EUR - Dist				
Number of shares		425 100.000	425 000.000	794 000.000
Net asset value per share	EUR	92.5555	95.0849	98.0116
Class Monthly Hedged to GBP - Dist				
Number of shares		63 000.000	43 000.000	133 000.000
Net asset value per share	GBP	95.1629	97.3380	99.1410
Total Net Assets	USD	146 931 429	171 064 962	491 610 249

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		780 950.000	742 000.000	669 000.000
Net asset value per share	EUR	111.2163	112.6221	107.8961
Total Net Assets	EUR	86 854 402	83 565 620	72 182 498

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		229 944.000	310 000.000	769 000.000
Net asset value per share	EUR	147.4635	156.4000	125.1390
Total Net Assets	EUR	33 908 370	48 484 011	96 231 937

Statistical information (continued)

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

	Currency	30/04/20	31/10/19	31/10/18
Class Dist				
Number of shares		362 921.000	879 667.000	291 158.000
Net asset value per share	EUR	122.4469	136.4053	117.9332
Total Net Assets	EUR	44 438 565	119 991 272	34 337 196

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

	Currency	30/04/20	31/10/19	31/10/18
Class Dist				
Number of shares		723 915.000	776 735.000	932 636.000
Net asset value per share	EUR	241.4762	286.1466	266.1882
Total Net Assets	EUR	174 808 257	222 260 096	248 256 707

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

	Currency	30/04/20	31/10/19	31/10/18
Class Dist				
Number of shares		846 046.000	2 057 205.000	1 847 637.000
Net asset value per share	EUR	83.4634	110.4981	106.9034
Total Net Assets	EUR	70 613 950	227 317 445	197 518 805

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

	Currency	30/04/20	31/10/19	31/10/18
Class Dist				
Number of shares		37 500.000	29 500.000	592 500.000
Net asset value per share	USD	87.8494	96.8587	98.5151
Class Monthly Hedged to EUR - Dist				
Number of shares		326 000.000	296 000.000	601 000.000
Net asset value per share	EUR	81.7278	90.5875	95.0469
Total Net Assets	USD	32 476 730	32 772 287	123 093 711

Statistical information (continued)

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

	Currency	30/04/20	31/10/19	31/10/18
Class Dist				
Number of shares		1 062 000.000	1 609 000.000	1 554 000.000
Net asset value per share	EUR	89.2939	96.4542	97.5088
Total Net Assets	EUR	94 830 185	155 194 822	151 528 809

LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF ⁽¹⁾

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		960 000.000	809 000.000	-
Net asset value per share	EUR	132.5652	131.7058	-
Total Net Assets	EUR	127 262 617	106 550 036	-

LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Dist				
Number of shares		764 000.000	966 000.000	904 000.000
Net asset value per share	EUR	137.9228	139.5224	138.2203
Total Net Assets	EUR	105 373 067	134 778 703	124 951 159

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		1 510 183.000	1 506 396.000	4 576 296.000
Net asset value per share	USD	9.5841	10.9750	9.6384
Class Monthly Hedged to EUR - Acc				
Number of shares		-	-	100 000.000
Net asset value per share	EUR	-	-	9.8632
Total Net Assets	USD	14 473 802	16 532 780	45 225 921

⁽¹⁾ (refer to the note 1 of this report).

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

Statistical information (continued)

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

	Currency	30/04/20	31/10/19	31/10/18
Class Dist				
Number of shares		711 000.000	1 098 000.000	933 000.000
Net asset value per share	EUR	103.0394	111.7807	110.7260
Total Net Assets	EUR	73 261 023	122 735 269	103 307 375

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		87 679.000	211 000.000	784 000.000
Net asset value per share	EUR	171.7685	178.1310	156.7108
Total Net Assets	EUR	15 060 499	37 585 658	122 861 336

LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		306 000.000	-	-
Net asset value per share	USD	18.5678	-	-
Class Monthly Hedged to EUR - Acc				
Number of shares		5 000.000	-	-
Net asset value per share	EUR	18.4429	-	-
Total Net Assets	USD	5 782 769	-	-

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		307 000.000	-	-
Net asset value per share	USD	18.3647	-	-
Class Monthly Hedged to EUR - Acc				
Number of shares		5 000.000	-	-
Net asset value per share	EUR	18.3669	-	-
Total Net Assets	USD	5 738 551	-	-

Statistical information (continued)

LYXOR Index Fund - Lyxor Euro High Yield Sustainable Exposure UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		255 000.000	-	-
Net asset value per share	EUR	18.0666	-	-
Total Net Assets	EUR	4 606 992	-	-

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

	Currency	27/03/20	31/10/19	31/10/18
Class Acc				
Number of shares		270 000.000	343 000.000	378 000.000
Net asset value per share	EUR	96.3383	124.7489	113.6173
Total Net Assets	EUR	26 011 364	42 788 887	42 947 357

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

	Currency	27/03/20	31/10/19	31/10/18
Class Acc				
Number of shares		85 000.000	102 000.000	212 000.000
Net asset value per share	USD	104.4809	132.6217	121.9410
Total Net Assets	USD	8 881 884	13 527 421	25 851 494

LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		200 778.000	159 138.000	1 662 884.000
Net asset value per share	USD	97.0765	126.6978	123.7322
Total Net Assets	EUR	17 794 967	18 072 371	181 591 633

Statistical information (continued)

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

	Currency	30/04/20	31/10/19	31/10/18
Class Dist				
Number of shares		9 129 015.000	12 343 469.000	-
Net asset value per share	EUR	12.5913	16.7101	-
Total Net Assets	EUR	114 946 439	206 260 946	-

LYXOR Index Fund - Lyxor Smart Overnight Return ⁽¹⁾

	Currency	30/04/20	31/10/19	31/10/18
Class IE				
Number of shares		79 695.197	166 187.662	42 489.950
Net asset value per share	EUR	986.7895	988.7525	992.9079
Class IG				
Number of shares		200.000	200.000	1 000.000
Net asset value per share	GBP	1 032.4531	1 029.0194	1 020.6221
Class IU				
Number of shares		81 010.452	69 764.390	53 903.867
Net asset value per share	USD	1 075.8125	1 068.1481	1 041.2878
Class UCITS ETF C-EUR				
Number of shares		1 064 711.000	581 773.000	749 683.000
Net asset value per share	EUR	986.7895	988.7525	992.9079
Class UCITS ETF C-GBP				
Number of shares		29 795.000	11 825.000	12 712.000
Net asset value per share	GBP	1 032.4531	1 029.0194	1 020.6221
Class UCITS ETF C-USD				
Number of shares		275 409.000	265 060.000	189 488.000
Net asset value per share	USD	1 075.8125	1 068.1481	1 041.2878
Total Net Assets	EUR	1 518 061 314	1 075 400 198	1 025 265 078

⁽¹⁾ (refer to the note 1 of this report).
The accompanying notes form an integral part of these financial statements.

Statistical information (continued)

LYXOR Index Fund - Lyxor Alpha Plus Fund

	Currency	30/04/20	31/10/19	31/10/18
Class IE-D				
Number of shares		1 003 933.381	1 003 933.381	1 003 933.381
Net asset value per share	EUR	99.1735	100.5871	100.1669
Total Net Assets	EUR	99 563 539	100 982 724	100 560 939

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		247 000.000	580 000.000	2 342 000.000
Net asset value per share	EUR	39.6186	37.6877	48.2955
Total Net Assets	EUR	9 785 802	21 858 913	113 108 152

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

	Currency	13/02/20	31/10/19	31/10/18
Class Acc				
Number of shares		3 098 000.000	3 198 000.000	8 048 000.000
Net asset value per share	EUR	42.6656	42.9361	47.0056
Total Net Assets	EUR	132 178 238	137 309 742	378 301 741

LYXOR Index Fund - Crystal Europe Equity

	Currency	30/04/20	31/10/19	31/10/18
Class IE				
Number of shares		11 799.025	11 333.465	29 722.758
Net asset value per share	EUR	982.6002	1 015.8312	981.4064
Class OE				
Number of shares		100.000	100.000	100.000
Net asset value per share	EUR	986.8782	1 019.9536	984.4206
Total Net Assets	EUR	11 692 413	11 614 883	29 268 547

Statistical information (continued)

LYXOR Index Fund - Lyxor Privex UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Dist				
Number of shares		2 802 968.000	2 830 968.000	-
Net asset value per share	EUR	7.4387	8.5600	-
Total Net Assets	EUR	20 850 484	24 233 297	-

LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Dist				
Number of shares		297 844.000	287 844.000	-
Net asset value per share	EUR	36.5411	44.7862	-
Total Net Assets	EUR	10 883 576	12 891 451	-

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

	Currency	30/04/20	31/10/19	31/10/18
Class Dist EUR				
Number of shares		248 163.000	272 063.000	-
Net asset value per share	EUR	39.7826	53.3164	-
Class Dist USD				
Number of shares		87 482.000	88 782.000	-
Net asset value per share	USD	17.4433	23.8114	-
Total Net Assets	EUR	11 265 782	16 400 326	-

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

	Currency	30/04/20	31/10/19	31/10/18
Class Dist EUR				
Number of shares		2 439 170.00	2 017 616.00	-
Net asset value per share	EUR	37.5157	49.1271	-
Class Dist USD				
Number of shares		2 145 599	2 050 191.00	-
Net asset value per share	USD	16.4520	21.9427	-
Total Net Assets	EUR	123 735 275	139 443 152	-

Statistical information (continued)

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		186 525.000	330 925.000	-
Net asset value per share	EUR	49.0044	60.1647	-
Total Net Assets	EUR	9 140 564	19 910 031	-

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		256 510.000	265 214.000	-
Net asset value per share	EUR	62.5001	68.9585	-
Total Net Assets	EUR	16 031 916	18 288 782	-

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		1 895 509.000	1 440 401.000	-
Net asset value per share	EUR	78.4097	88.3800	-
Total Net Assets	EUR	148 626 403	127 302 675	-

LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		5 907 027.000	1 986 919.000	-
Net asset value per share	EUR	109.7195	102.9361	-
Total Net Assets	EUR	648 116 150	204 525 779	-

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		315 234.000	440 846.000	-
Net asset value per share	EUR	55.3523	67.6307	-
Total Net Assets	EUR	17 448 950	29 814 730	-

Statistical information (continued)

LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		1 178 375.000	1 792 007.000	-
Net asset value per share	EUR	32.5917	42.1328	-
Total Net Assets	EUR	38 405 323	75 502 353	-

LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		162 726.000	113 126.000	-
Net asset value per share	EUR	30.1842	37.6404	-
Class Dist				
Number of shares		29 830.000	-	-
Net asset value per share	EUR	45.5782	-	-
Total Net Assets	EUR	6 271 367	4 258 118	-

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		11 822 695.000	9 533 644.000	-
Net asset value per share	EUR	30.3344	43.7592	-
Total Net Assets	EUR	358 634 824	417 185 028	-

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		240 097.000	517 485.000	-
Net asset value per share	EUR	98.4705	103.8537	-
Total Net Assets	EUR	23 642 481	53 742 759	-

Statistical information (continued)

LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		235 305.000	237 505.000	-
Net asset value per share	EUR	37.9415	40.1254	-
Total Net Assets	EUR	8 927 840	9 529 994	-

LYXORr Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		1 340 265.000	1 226 909.000	-
Net asset value per share	EUR	54.0846	55.1507	-
Total Net Assets	EUR	72 487 759	67 664 943	-

LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		4 262 111.000	1 885 789.000	-
Net asset value per share	EUR	29.5103	36.6128	-
Total Net Assets	EUR	125 776 332	69 044 148	-

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		333 395.000	401 995.000	-
Net asset value per share	EUR	20.8677	29.8757	-
Total Net Assets	EUR	6 957 198	12 009 910	-

LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		1 274 246.000	926 484.000	-
Net asset value per share	EUR	46.6111	50.1058	-
Total Net Assets	EUR	59 394 016	46 422 238	-

Statistical information (continued)

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		1 225 917.000	1 467 655.000	-
Net asset value per share	EUR	44.4895	63.4591	-
Total Net Assets	EUR	54 540 462	93 136 111	-

LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		19 788 995.000	39 355 372.000	-
Net asset value per share	EUR	11.8893	17.8074	-
Total Net Assets	EUR	235 279 069	700 817 475	-

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		4 716 051.000	5 061 842.000	-
Net asset value per share	EUR	45.9543	54.6978	-
Total Net Assets	EUR	216 723 205	276 871 685	-

LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		94 189.000	123 821.000	-
Net asset value per share	EUR	104.5256	114.3939	-
Total Net Assets	EUR	9 845 171	14 164 373	-

LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		6 868 505.000	5 752 999.000	3 299 941.000
Net asset value per share	USD	21.5699	21.0084	17.3959
Total Net Assets	USD	148 153 339	120 861 626	57 405 543

Statistical information (continued)

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		100 000.000	-	-
Net asset value per share	USD	9.2951	-	-
Total Net Assets	USD	929 517	-	-

LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		100 000.000	-	-
Net asset value per share	USD	9.5323	-	-
Total Net Assets	USD	953 237	-	-

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		100 000.000	-	-
Net asset value per share	USD	9.6048	-	-
Total Net Assets	USD	960 487	-	-

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		100 000.000	-	-
Net asset value per share	USD	9.7664	-	-
Total Net Assets	USD	976 642	-	-

Statistical information (continued)

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

	Currency	30/04/20	31/10/19	31/10/18
Class Acc				
Number of shares		100 000.000	-	-
Net asset value per share	USD	10.2410	-	-
Total Net Assets	USD	1 024 105	-	-

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

	Currency	30/04/20	31/10/19	31/10/18
Class Dist				
Number of shares		2 641 000.000	3 307 000.000	3 038 000.000
Net asset value per share	USD	90.0465	98.9899	91.6734
Class Monthly Hedged to EUR Dist				
Number of shares		810 000.000	441 000.000	676 000.000
Net asset value per share	EUR	82.7153	92.0793	87.9951
Total Net Assets	USD	311 197 357	372 663 108	345 902 960

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
42 780	AAK AB	SEK	676 692	641 620	0.04
23 452	AALBERTS NV	EUR	872 106	602 716	0.03
156 447	ABB LTD	CHF	2 688 380	2 711 906	0.15
45 160	ABN AMRO BANK NV	EUR	863 845	316 120	0.02
5 245	ACCIONA SA	EUR	549 789	474 148	0.03
47 331	ACCOR SA	EUR	1 860 179	1 198 421	0.07
5 488	ACKERMANS & VAN HAAREN NV	EUR	770 200	663 499	0.04
67 228	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	2 212 717	1 530 782	0.09
39 943	ADECCO GROUP AG - REG	CHF	2 188 332	1 598 627	0.09
45 044	ADIDAS AG - REG	EUR	10 403 696	9 423 205	0.53
57 769	ADMIRAL GROUP PLC	GBP	1 347 004	1 550 087	0.09
6 304	ADYEN NV	EUR	4 279 057	5 681 165	0.32
6 016	AEDIFICA SA	EUR	644 032	531 213	0.03
446 517	AEGON NV	EUR	1 995 689	1 049 315	0.06
17 973	AENA SME SA	EUR	2 892 338	2 075 882	0.12
6 841	AEROPORTS DE PARIS	EUR	1 086 660	611 585	0.03
46 001	AGEAS	EUR	2 082 935	1 511 133	0.08
62 632	AGGREKO PLC	GBP	595 478	331 066	0.02
36 589	AIR LIQUIDE SA	EUR	3 977 016	4 247 983	0.24
79 101	AIR LIQUIDE SA - PF 2022	EUR	8 302 311	9 183 626	0.52
141 470	AIRBUS SE	EUR	14 991 808	8 188 284	0.46
26 418	AKER BP ASA	NOK	648 302	401 456	0.02
48 809	AKZO NOBEL NV	EUR	3 912 431	3 377 583	0.19
120 237	ALCON INC	CHF	5 364 123	5 793 759	0.33
72 620	ALFA LAVAL AB	SEK	1 458 330	1 245 632	0.07
42 013	ALLIANZ SE - REG	EUR	8 350 716	7 095 155	0.40
3 482	ALLREAL HOLDING AG	CHF	598 927	590 901	0.03
46 650	ALSTOM SA	EUR	1 787 820	1 742 844	0.10
43 427	ALSTRIA OFFICE REIT-AG	EUR	664 331	593 647	0.03
7 105	ALTEN SA	EUR	691 214	466 799	0.03
150 800	ALTICE EUROPE NV - A	EUR	683 085	548 158	0.03
105 459	AMADEUS IT GROUP SA - A	EUR	6 785 326	4 631 759	0.26
44 032	AMBU A/S	DKK	768 010	1 260 806	0.07
30 486	AMPLIFON SPA	EUR	674 119	637 462	0.04
67 073	AMS AG	CHF	1 358 590	797 529	0.04
14 910	AMUNDI SA	EUR	965 420	903 546	0.05
17 421	ANDRITZ AG	EUR	708 336	522 630	0.03
300 767	ANGLO AMERICAN PLC	GBP	6 299 139	4 901 773	0.28
205 785	ANHEUSER-BUSCH INBEV SA/NV	EUR	14 603 314	8 618 276	0.48
97 033	ANTOFAGASTA PLC	GBP	999 881	908 480	0.05
1 531	AP MOLLER - MAERSK A/S - B	DKK	1 806 323	1 389 449	0.08
156 481	ARCELORMITTAL SA	EUR	3 031 759	1 565 123	0.09
10 457	ARGENX SE	EUR	1 145 635	1 437 838	0.08
17 570	ARKEMA SA	EUR	1 623 516	1 330 049	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
294 823	AROUNDTOWN SA	EUR	2 209 246	1 447 581	0.08
109 140	ASHMORE GROUP PLC	GBP	609 994	476 855	0.03
111 066	ASHTREAD GROUP PLC	GBP	2 654 437	2 781 926	0.16
11 884	ASM INTERNATIONAL NV	EUR	856 027	1 193 748	0.07
104 088	ASML HOLDING NV	EUR	20 101 285	28 171 416	1.59
34 479	ASR NEDERLAND NV	EUR	1 181 401	846 459	0.05
242 360	ASSA ABLOY AB	SEK	4 588 367	3 988 360	0.22
314 651	ASSICURAZIONI GENERALI SPA	EUR	5 236 354	4 095 183	0.23
88 064	ASSOCIATED BRITISH FOODS PLC	GBP	2 566 419	1 919 285	0.11
320 873	ASTRAZENECA PLC	GBP	22 370 671	30 751 483	1.74
114 192	ATLANTIA SPA	EUR	2 549 506	1 696 322	0.10
157 598	ATLAS COPCO AB	SEK	4 474 302	4 998 411	0.28
23 650	ATOS SE	EUR	1 848 023	1 538 669	0.09
225 969	AUTO TRADER GROUP PLC	GBP	1 210 077	1 193 666	0.07
159 260	AVAST PLC	GBP	839 126	840 363	0.05
15 734	AVEVA GROUP	GBP	677 916	646 863	0.04
958 992	AVIVA PLC	GBP	4 828 197	2 670 401	0.15
505 836	AXA SA	EUR	11 854 182	8 192 520	0.46
383 049	A2A SPA	EUR	590 092	475 938	0.03
783 972	BAE SYSTEMS PLC	GBP	4 942 477	4 589 985	0.26
12 211	BAKKAFROST P/F	NOK	820 238	552 541	0.03
11 933	BALOISE HOLDING AG - REG	CHF	1 733 861	1 631 101	0.09
1 630 519	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	9 288 708	4 870 360	0.27
370 512	BANCO BPM SPA	EUR	877 615	412 565	0.02
1 375 979	BANCO DE SABADELL SA	EUR	1 716 673	520 258	0.03
40 319	BANCO ESPIRITO SANTO SA	EUR	46 344	-	0.00
4 063 678	BANCO SANTANDER SA	EUR	18 078 676	8 279 744	0.47
263 808	BANK OF IRELAND GROUP PLC	EUR	1 430 881	486 198	0.03
43 131	BANK POLSKA KASA OPIEKI SA	PLN	995 373	494 279	0.03
157 884	BANKINTER SA	EUR	1 101 077	594 275	0.03
3 987 924	BARCLAYS PLC	GBP	7 953 743	4 863 490	0.27
249 005	BARRATT DEVELOPMENTS PLC	GBP	1 756 313	1 488 266	0.08
705	BARRY CALLEBAUT AG - REG	CHF	1 207 824	1 261 751	0.07
74 598	BASF SE - REG	EUR	5 441 652	3 482 608	0.20
14 960	BAWAG GROUP AG	EUR	383 638	464 059	0.03
240 235	BAYER AG	EUR	18 776 477	14 447 733	0.81
78 359	BAYERISCHE MOTOREN WERKE AG	EUR	5 819 443	4 235 304	0.24
17 649	BE SEMICONDUCTOR INDUSTRIES NV	EUR	402 431	662 896	0.04
129 540	BEAZLEY PLC	GBP	790 079	590 751	0.03
6 674	BECHTLE AG	EUR	656 672	882 303	0.05
24 033	BEIERSDORF AG	EUR	2 378 452	2 297 074	0.13
121	BELIMO HOLDING AG	CHF	661 596	733 680	0.04
30 125	BELLWAY PLC	GBP	1 092 924	923 854	0.05
30 782	BERKELEY GROUP HOLDINGS	GBP	1 403 725	1 482 825	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
516 471	BHP GROUP PLC	GBP	9 654 437	7 947 355	0.45
10 420	BIOMERIEUX	EUR	767 318	1 180 586	0.07
208 023	B&M EUROPEAN VALUE RETAIL SA	GBP	898 794	797 260	0.04
281 993	BNP PARIBAS SA	EUR	14 825 506	8 086 149	0.45
66 883	BOLIDEN AB	SEK	1 632 778	1 252 259	0.07
221 399	BOLLORE SA	EUR	873 182	536 228	0.03
17 981	BOLSAS Y MERCADOS ESPANOLES SHMSF SA	EUR	503 322	598 408	0.03
73 190	BOUYGUES SA	EUR	2 688 355	2 057 371	0.12
4 952 505	BP PLC	GBP	27 948 077	17 857 193	1.00
37 780	BRENNTAG AG	EUR	1 779 530	1 556 158	0.09
560 937	BRITISH AMERICAN TOBACCO PLC	GBP	23 129 396	19 899 423	1.12
217 476	BRITISH LAND CO PLC	GBP	1 448 392	1 013 310	0.06
65 057	BRITVIC PLC	GBP	621 907	548 791	0.03
2 145 032	BT GROUP PLC	GBP	5 262 706	2 866 712	0.16
82 357	BUNZL PLC	GBP	1 965 090	1 638 414	0.09
100 712	BURBERRY GROUP PLC	GBP	2 203 726	1 612 134	0.09
71 182	BUREAU VERITAS SA	EUR	1 539 568	1 348 187	0.08
877 596	CAIXABANK SA	EUR	2 798 029	1 440 135	0.08
41 411	CAPGEMINI SE	EUR	4 238 063	3 550 579	0.20
408 682	CAPITA PLC	GBP	662 663	183 456	0.01
8 947	CARL ZEISS MEDITEC AG	EUR	798 246	804 783	0.05
25 836	CARLSBERG A/S - B	DKK	2 916 478	2 973 684	0.17
38 347	CARNIVAL PLC	GBP	1 717 542	483 781	0.03
141 202	CARREFOUR SA	EUR	2 388 759	1 905 521	0.11
58 877	CASTELLUM AB	SEK	968 510	943 584	0.05
16 470	CD PROJEKT SA	PLN	856 703	1 298 486	0.07
61 341	CELLNEX TELECOM SAU	EUR	1 835 439	2 932 100	0.16
7 336	CEMBRA MONEY BANK AG	CHF	621 768	636 691	0.04
1 425 529	CENTRICA PLC	GBP	1 915 875	655 019	0.04
27	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	1 831 682	2 063 662	0.12
25 155	CHR HANSEN HOLDING A/S	DKK	1 874 520	1 978 760	0.11
1 134	CHRISTIAN DIOR SE	EUR	427 886	403 024	0.02
133 193	CIE DE SAINT-GOBAIN	EUR	5 186 656	3 224 603	0.18
127 646	CIE FINANCIERE RICHEMONT SA - REG	CHF	8 726 651	6 619 263	0.37
43 680	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	4 790 187	3 891 888	0.22
241 786	CINeworld GROUP PLC	GBP	657 972	182 269	0.01
60 334	CLARIANT AG - REG	CHF	1 133 059	1 019 597	0.06
37 184	CLOSE BROTHERS GROUP PLC	GBP	615 703	467 182	0.03
243 925	CNH INDUSTRIAL NV	EUR	2 346 923	1 393 300	0.08
63 584	CNP ASSURANCES	EUR	859 896	599 279	0.03
49 180	COCA-COLA HBC AG	GBP	1 335 723	1 141 218	0.06
5 971	COFINIMMO SA	EUR	708 085	758 317	0.04
29 143	COLOPLAST A/S	DKK	2 685 665	4 207 543	0.24
13 002	COLRUYT SA	EUR	644 704	710 169	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
243 126	COMMERZBANK AG	EUR	1 946 021	820 307	0.05
388 743	COMPASS GROUP PLC	GBP	7 677 981	5 981 006	0.34
26 410	CONTINENTAL AG	EUR	4 066 340	2 038 852	0.11
345 102	CONVATEC GROUP PLC	GBP	781 285	844 126	0.05
110 040	COUNTRYSIDE PROPERTIES PLC	GBP	331 338	513 482	0.03
39 004	COVESTRO AG	EUR	2 257 080	1 196 643	0.07
12 909	COVIVIO	EUR	1 174 942	737 749	0.04
311 082	CREDIT AGRICOLE SA	EUR	3 842 856	2 265 299	0.13
592 465	CREDIT SUISSE GROUP AG - REG	CHF	5 685 579	4 890 365	0.27
195 538	CRH PLC	EUR	5 885 969	5 387 072	0.30
32 256	CRODA INTERNATIONAL PLC	GBP	1 704 300	1 813 483	0.10
14 360	CTS EVENTIM AG & CO KGAA	EUR	710 762	544 818	0.03
305 201	CYBG PLC	GBP	760 984	267 541	0.02
205 286	DAIMLER AG	EUR	10 330 915	6 473 694	0.36
158 551	DANONE SA	EUR	11 108 461	10 029 936	0.56
167 612	DANSKE BANK A/S	DKK	3 485 782	1 815 495	0.10
575	DASSAULT AVIATION SA	EUR	723 353	428 375	0.02
34 295	DASSAULT SYSTEMES SE	EUR	4 115 180	4 580 097	0.26
118 051	DAVIDE CAMPARI-MILANO SPA	EUR	875 828	834 621	0.05
24 779	DCC PLC	GBP	1 890 660	1 614 552	0.09
25 154	DECHRA PHARMACEUTICALS PLC	GBP	781 674	802 402	0.05
34 456	DELIVERY HERO SE	EUR	1 634 238	2 653 112	0.15
20 813	DEMANT A/S	DKK	549 779	454 082	0.03
25 692	DERWENT LONDON PLC	GBP	942 636	918 977	0.05
505 394	DEUTSCHE BANK AG - REG	EUR	4 952 198	3 425 561	0.19
46 461	DEUTSCHE BOERSE AG	EUR	5 478 489	6 585 847	0.37
58 467	DEUTSCHE LUFTHANSA AG - REG	EUR	1 119 048	476 974	0.03
240 291	DEUTSCHE POST AG - REG	EUR	7 775 842	6 523 901	0.37
792 911	DEUTSCHE TELEKOM AG - REG	EUR	11 629 294	10 565 539	0.59
81 867	DEUTSCHE WOHNEN SE	EUR	2 891 568	3 029 079	0.17
571 485	DIAGEO PLC	GBP	18 745 910	18 098 506	1.02
16 948	DIALOG SEMICONDUCTOR PLC	EUR	700 691	487 255	0.03
6 384	DIASORIN SPA	EUR	640 443	991 435	0.06
27 691	DIPLOMA PLC	GBP	634 575	550 089	0.03
336 233	DIRECT LINE INSURANCE GROUP PLC	GBP	1 258 771	1 055 145	0.06
223 244	DNB ASA	NOK	3 522 961	2 477 054	0.14
72 341	DOMETIC GROUP AB	SEK	590 834	444 541	0.02
318 314	DS SMITH PLC	GBP	1 464 644	1 143 342	0.06
51 138	DSV PANALPINA A/S	DKK	4 081 087	4 816 488	0.27
6 285	DUFREY AG - REG	CHF	590 675	186 859	0.01
48 565	EASYJET PLC	GBP	708 657	337 357	0.02
59 565	EDENRED	EUR	2 167 871	2 190 205	0.12
637 883	EDP - ENERGIAS DE PORTUGAL SA	EUR	2 154 002	2 455 850	0.14
23 964	EIFFAGE SA	EUR	2 188 649	1 790 111	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
123 707	ELECTRICITE DE FRANCE SA	EUR	1 321 114	899 845	0.05
109 126	ELECTROCOMPONENTS PLC	GBP	798 002	726 376	0.04
56 330	ELECTROLUX AB	SEK	960 690	710 049	0.04
90 132	ELEKTAAB - B	SEK	925 817	761 463	0.04
8 046	ELIA GROUP SA/NV	EUR	612 271	844 830	0.05
44 006	ELIS SA	EUR	815 027	497 268	0.03
36 811	ELISA OYJ	EUR	1 518 939	2 040 802	0.11
2 001	EMS-CHEMIE HOLDING AG	CHF	1 104 621	1 183 962	0.07
57 659	ENAGAS SA	EUR	1 284 205	1 227 560	0.07
77 411	ENDESA SA	EUR	1 652 736	1 567 573	0.09
1 899 621	ENEL SPA	EUR	11 416 874	11 846 037	0.67
454 730	ENGIE SA	EUR	6 418 522	4 503 646	0.25
321 186	ENI SPA	EUR	4 442 887	2 798 815	0.16
40 867	ENTRA ASA	NOK	359 426	470 974	0.03
549 006	E.ON SE	EUR	5 183 324	5 021 209	0.28
153 778	EPIROC AB - A	SEK	1 398 387	1 410 422	0.08
154 759	EQT AB	SEK	1 617 925	1 973 184	0.11
269 416	EQUINOR ASA	NOK	4 736 617	3 452 694	0.19
73 213	ERSTE GROUP BANK AG	EUR	2 388 995	1 451 448	0.08
72 829	ESSILORLUXOTTICA SA	EUR	8 665 559	8 204 187	0.46
156 112	ESSITY AB	SEK	3 965 035	4 633 161	0.26
11 535	EURAZEO SE	EUR	724 077	503 618	0.03
2 793	EUROFINS SCIENTIFIC SE	EUR	1 265 016	1 410 465	0.08
13 134	EURONEXT NV	EUR	816 068	1 006 064	0.06
37 551	EUTELSAT COMMUNICATIONS SA	EUR	665 098	384 522	0.02
30 463	EVOLUTION GAMING GROUP AB	SEK	841 104	1 266 871	0.07
46 834	EVONIK INDUSTRIES AG	EUR	1 205 307	1 051 892	0.06
30 071	EVOTEC SE	EUR	621 683	678 702	0.04
133 949	EVRAZ PLC	GBP	760 271	409 089	0.02
27 704	EXOR NV	EUR	1 643 513	1 382 153	0.08
222 101	EXPERIAN PLC	GBP	5 241 205	6 077 181	0.34
68 617	FABEGE AB	SEK	814 337	750 118	0.04
23 970	FASTIGHETS AB BALDER - B	SEK	702 774	864 874	0.05
18 113	FAURECIA SE	EUR	899 406	598 816	0.03
56 774	FERGUSON PLC	GBP	3 798 436	3 750 281	0.21
29 961	FERRARI NV	EUR	3 690 946	4 296 407	0.24
128 870	FERROVIAL SA	EUR	2 857 777	2 938 236	0.17
273 415	FIAT CHRYSLER AUTOMOBILES NV	EUR	3 649 507	2 191 695	0.12
149 003	FINECOBANK BANCA FINECO SPA	EUR	1 437 094	1 510 890	0.08
4 625	FLUGHAFEN ZURICH AG	CHF	775 246	521 059	0.03
106 958	FORTUM OYJ	EUR	2 070 052	1 620 414	0.09
9 065	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	682 676	362 963	0.02
31 315	FREENET AG	EUR	710 470	541 906	0.03
51 367	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	3 739 046	3 680 959	0.21

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
100 520	FRESENIUS SE & CO KGAA	EUR	5 460 098	3 983 608	0.22
16 995	FUCHS PETROLUB SE - PFD	EUR	699 047	602 643	0.03
10 530	GALAPAGOS NV	EUR	1 330 131	2 121 795	0.12
12 227	GALENICA AG	CHF	612 629	798 633	0.04
120 005	GALP ENERGIA SGPS SA	EUR	1 740 225	1 261 853	0.07
7 990	GAMES WORKSHOP GROUP PLC	GBP	348 746	553 922	0.03
36 192	GEA GROUP AG	EUR	1 099 913	759 308	0.04
9 058	GEBERIT AG - REG	CHF	3 712 304	3 710 940	0.21
11 674	GECINA SA	EUR	1 667 343	1 390 373	0.08
15 933	GENMAB A/S	DKK	2 733 520	3 497 498	0.20
15 914	GENUS PLC	GBP	472 181	625 307	0.04
1 003	GEORG FISCHER AG - REG	CHF	916 806	682 645	0.04
53 261	GETINGE AB - B	SEK	701 826	936 474	0.05
106 895	GETLINK SE - REG	EUR	1 353 236	1 243 189	0.07
1 945	GIVAUDAN SA - REG	CHF	4 382 192	5 948 243	0.33
46 168	GJENSIDIGE FORSIKRING ASA	NOK	752 418	746 541	0.04
49 582	GLANBIA PLC	EUR	665 736	479 954	0.03
1 226 672	GLAXOSMITHKLINE PLC	GBP	21 842 361	23 464 066	1.33
2 663 336	GLENCORE PLC	GBP	8 335 689	4 511 738	0.25
31 453	GN STORE NORD A/S	DKK	1 137 056	1 312 562	0.07
25 052	GRAND CITY PROPERTIES SA	EUR	525 047	478 493	0.03
55 530	GREAT PORTLAND ESTATES PLC	GBP	452 692	432 806	0.02
24 736	GREGGS PLC	GBP	609 867	521 867	0.03
6 711	GRENKE AG	EUR	587 461	429 504	0.02
72 119	GRIFOLS SA	EUR	1 909 827	2 240 016	0.13
19 729	GROUPE BRUXELLES LAMBERT SA	EUR	1 737 212	1 437 850	0.08
142 499	GVC HOLDINGS PLC	GBP	1 329 302	1 237 338	0.07
379 416	G4S PLC	GBP	974 495	477 137	0.03
15 111	H LUNDBECK A/S	DKK	604 996	502 572	0.03
92 836	HALMA PLC	GBP	1 739 996	2 234 436	0.13
187 384	HAMMERSON PLC	GBP	804 655	152 307	0.01
14 680	HANNOVER RUECK SE - REG	EUR	1 959 334	2 135 940	0.12
77 688	HARGREAVES LANSDOWN PLC	GBP	1 535 540	1 288 761	0.07
359 853	HAYS PLC	GBP	684 619	449 635	0.03
36 132	HEIDELBERGCEMENT AG	EUR	2 573 783	1 567 406	0.09
24 497	HEINEKEN HOLDING NV	EUR	2 057 515	1 741 737	0.10
58 200	HEINEKEN NV	EUR	5 226 542	4 517 484	0.25
34 292	HELLOFRESH SE	EUR	651 488	1 110 375	0.06
8 014	HELVETIA HOLDING AG	CHF	870 301	669 760	0.04
43 567	HENKEL AG & CO KGAA - PFD	EUR	4 291 882	3 530 670	0.20
189 235	HENNES & MAURITZ AB - B	SEK	3 308 828	2 409 217	0.14
194 614	HERA SPA	EUR	640 368	657 406	0.04
8 596	HERMES INTERNATIONAL	EUR	4 942 679	5 740 409	0.32
68 897	HEXAGON AB - B	SEK	3 112 260	3 137 010	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)					
Shares (continued)					
63 584	HEXPOL AB	SEK	505 718	423 477	0.02
34 802	HIKMA PHARMACEUTICALS PLC	GBP	746 330	949 856	0.05
72 408	HISCOX LTD	GBP	1 186 041	585 868	0.03
5 456	HOCHTIEF AG	EUR	655 457	391 468	0.02
23 152	HOLMEN AB	SEK	637 952	617 646	0.03
71 920	HOMESERVE PLC	GBP	830 827	923 485	0.05
147 860	HOWDEN JOINERY GROUP PLC	GBP	881 418	894 295	0.05
5 046 904	HSBC HOLDINGS PLC	GBP	37 511 437	23 829 454	1.35
14 667	HUGO BOSS AG	EUR	849 057	372 248	0.02
23 413	HUHTAMAKI OYJ	EUR	838 032	798 852	0.04
101 406	HUSQVARNA AB - B	SEK	761 681	560 776	0.03
1 442 872	IBERDROLA SA	EUR	10 795 261	13 187 850	0.74
22 621	ICA GRUPPEN AB	SEK	811 316	901 203	0.05
7 702	ICADE	EUR	621 819	540 295	0.03
90 340	IG GROUP HOLDINGS PLC	GBP	695 269	784 955	0.04
3 833	ILIAD SA	EUR	529 879	521 288	0.03
12 861	IMCD NV	EUR	831 956	1 038 140	0.06
70 048	IMI PLC	GBP	882 548	667 527	0.04
22 782	IMMOFINANZ AG	EUR	562 765	384 560	0.02
231 424	IMPERIAL BRANDS PLC	GBP	5 994 123	4 474 704	0.25
97 577	INCHCAPE PLC	GBP	758 736	563 539	0.03
271 774	INDUSTRIA DE DISENO TEXTIL SA	EUR	7 636 111	6 318 746	0.36
42 417	INDUSTRIVARDEN AB - A	SEK	876 087	804 091	0.05
21 659	INDUTRADE AB	SEK	607 859	637 339	0.04
305 892	INFINEON TECHNOLOGIES AG - REG	EUR	5 868 609	5 184 869	0.29
306 106	INFORMA PLC	GBP	2 572 893	1 548 244	0.09
952 894	ING GROEP NV	EUR	11 180 878	4 772 093	0.27
14 695	INGENICO GROUP SA	EUR	1 260 089	1 685 517	0.09
65 418	INMOBILIARIA COLONIAL SOCIMI SA	EUR	659 864	575 678	0.03
45 903	INTERCONTINENTAL HOTELS GROUP PLC	GBP	2 461 777	1 907 273	0.11
71 935	INTERMEDIATE CAPITAL GROUP PLC	GBP	1 004 814	934 447	0.05
243 559	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	GBP	1 499 393	622 396	0.03
20 900	INTERPUMP GROUP SPA	EUR	545 898	555 522	0.03
39 466	INTERTEK GROUP PLC	GBP	2 343 416	2 158 847	0.12
1 490 979	INTESA SANPAOLO SPA	EUR	3 147 786	2 121 663	0.12
154 726	INVESTEC PLC	GBP	687 661	292 133	0.02
111 381	INVESTOR AB - B	SEK	4 672 150	5 114 072	0.29
8 936	IPSEN SA	EUR	897 640	605 414	0.03
38 555	ISS A/S	DKK	1 016 628	525 113	0.03
119 626	ITALGAS SPA	EUR	631 657	610 691	0.03
886 895	ITV PLC	GBP	1 428 346	781 338	0.04
166 047	IWG PLC	GBP	679 608	455 107	0.03
423 320	J SAINSBURY PLC	GBP	1 126 215	965 736	0.05
107 094	JD SPORTS FASHION PLC	GBP	771 455	652 911	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)					
Shares (continued)					
59 799	JERONIMO MARTINS SGPS SA	EUR	898 610	921 802	0.05
167 490	JOHN WOOD GROUP PLC	GBP	985 402	390 781	0.02
47 325	JOHNSON MATTHEY PLC	GBP	1 671 100	1 085 911	0.06
54 729	JULIUS BAER GROUP LTD	CHF	2 335 631	1 958 989	0.11
28 458	JUST EAT TAKEAWAY.COM NV	EUR	2 308 529	2 647 163	0.15
63 547	KBC GROUP NV	EUR	4 086 702	3 131 596	0.18
18 250	KERING SA	EUR	8 111 970	8 398 650	0.47
37 682	KERRY GROUP PLC	EUR	3 686 234	3 945 305	0.22
66 788	KESKO OYJ - B	EUR	863 804	991 802	0.06
33 359	KGHM POLSKA MIEDZ SA	PLN	695 641	566 157	0.03
515 996	KINGFISHER PLC	GBP	1 490 748	934 717	0.05
38 091	KINGSPAN GROUP PLC	EUR	1 611 202	1 771 232	0.10
59 155	KINNEVIK AB - B	SEK	250 604	1 116 967	0.06
15 882	KION GROUP AG	EUR	952 737	719 613	0.04
58 728	KLEPIERRE SA	EUR	1 860 269	1 083 825	0.06
11 763	KNORR-BREMSE AG	EUR	1 012 542	998 208	0.06
47 284	KOJAMO OYJ	EUR	764 060	775 458	0.04
99 338	KONE OYJ - B	EUR	4 902 798	5 495 378	0.31
119 164	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 407 421	2 640 674	0.15
44 364	KONINKLIJKE DSM NV	EUR	4 228 208	4 957 677	0.28
862 475	KONINKLIJKE KPN NV	EUR	2 309 919	1 821 547	0.10
219 281	KONINKLIJKE PHILIPS NV	EUR	8 152 796	8 708 745	0.49
16 208	KONINKLIJKE VOPAK NV	EUR	686 094	852 865	0.05
13 674	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	1 895 984	1 785 646	0.10
41 244	L OREAL SA PRIME FIDELITY 20200	EUR	9 003 004	10 942 033	0.62
30 462	LA FRANCAISE DES JEUX SAEM	EUR	580 084	795 058	0.04
123 971	LAFARGEHOLCIM LTD - REG	CHF	5 515 538	4 695 454	0.26
170 418	LAND SECURITIES GROUP PLC	GBP	1 763 820	1 299 208	0.07
19 141	LANXESS	EUR	1 132 371	860 579	0.05
16 875	LEG IMMOBILIEN AG	EUR	1 640 894	1 769 175	0.10
1 458 746	LEGAL & GENERAL GROUP PLC	GBP	4 373 500	3 437 087	0.19
65 277	LEGRAND SA	EUR	4 152 941	4 015 841	0.23
98 681	LEONARDO SPA	EUR	1 059 229	621 098	0.03
134 985	LINDE PLC	EUR	21 479 749	22 744 973	1.28
17 187 092	LLOYDS BANKING GROUP PLC	GBP	11 858 886	6 381 204	0.36
42 330	LOGITECH INTERNATIONAL SA - REG	CHF	1 476 157	1 862 336	0.10
77 013	LONDON STOCK EXCHANGE GROUP PLC	GBP	4 785 513	6 612 644	0.37
18 210	LONZA GROUP AG - REG	CHF	5 137 930	7 258 851	0.41
18 408	LOOMIS AB - B	SEK	591 263	410 902	0.02
18 056	L'OREAL SA	EUR	4 095 525	4 790 257	0.27
320	LPP SA	PLN	615 472	458 574	0.03
18 008	LUNDBERGFORETAGEN AB - B	SEK	586 093	693 858	0.04
46 572	LUNDIN PETROLEUM AB	SEK	1 174 438	1 104 442	0.06
64 971	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	20 848 047	22 899 029	1.29

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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)					
Shares (continued)					
377 020	MAN GROUP PLC	GBP	702 870	579 196	0.03
243 085	MAPFRE SA	EUR	630 861	406 195	0.02
476 854	MARKS & SPENCER GROUP PLC	GBP	1 299 506	505 767	0.03
153 539	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	1 417 279	811 914	0.05
190 142	MEGGITT PLC	GBP	1 189 811	611 581	0.03
1 188 004	MELROSE INDUSTRIES PLC	GBP	2 673 149	1 365 107	0.08
31 604	MERCK KGAA	EUR	3 000 544	3 353 184	0.19
89 292	MERLIN PROPERTIES SOCIMI SA	EUR	1 056 271	755 410	0.04
43 476	METRO AG	EUR	649 303	344 678	0.02
31 294	METSO OYJ	EUR	981 324	792 677	0.04
635 763	M&G PLC	GBP	1 693 856	968 269	0.05
81 534	MICRO FOCUS INTERNATIONAL PLC	GBP	1 487 961	452 294	0.03
6 547	MILLICOM INTERNATIONAL CELLULAR SA - SDR	SEK	263 115	157 280	0.01
48 978	MONCLER SPA	EUR	1 642 347	1 679 945	0.09
110 482	MONDI PLC	GBP	2 203 641	1 793 973	0.10
131 219	MONEYSUPERMARKET.COM GROUP PLC	GBP	563 612	479 935	0.03
7 816	MORPHOSYS AG	EUR	794 062	749 867	0.04
109 671	MOWI ASA	NOK	2 138 837	1 719 503	0.10
12 983	MTU AERO ENGINES AG	EUR	2 487 928	1 613 787	0.09
15 290	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	3 261 349	3 070 232	0.17
857 929	NATIONAL GRID PLC	GBP	8 542 357	9 225 935	0.52
226 375	NATIXIS SA	EUR	1 121 113	489 196	0.03
83 819	NATURGY ENERGY GROUP SA	EUR	1 807 753	1 350 324	0.08
13 402	NEMETSCHKE SE	EUR	636 144	770 615	0.04
104 827	NESTE OYJ	EUR	2 614 626	3 389 057	0.19
297 730	NESTLE SA	CHF	27 442 862	28 698 563	1.62
103 046	NETWORK INTERNATIONAL HOLDINGS PLC	GBP	706 608	492 475	0.03
73 041	NEXI SPA	EUR	733 733	1 009 792	0.06
32 510	NEXT PLC	GBP	2 057 071	1 769 359	0.10
83 891	NIBE INDUSTRIER AB - B	SEK	930 815	1 433 863	0.08
20 292	NMC HEALTH PLC	GBP	620 669	-	0.00
84 011	NN GROUP NV	EUR	2 817 048	2 218 731	0.12
1 382 562	NOKIA OYJ	EUR	5 916 676	4 595 636	0.26
32 249	NOKIAN RENKAAT OYJ	EUR	972 524	629 984	0.04
793 565	NORDEA BANK ABP	SEK	6 314 029	4 691 068	0.26
332 604	NORSK HYDRO ASA	NOK	1 412 165	777 616	0.04
207 064	NOVARTIS AG - REG	CHF	16 791 369	16 112 269	0.91
421 846	NOVO NORDISK A/S	DKK	18 916 739	24 559 663	1.39
53 016	NOVOZYMES A/S - B	DKK	2 246 921	2 370 891	0.13
146 651	OCADO GROUP PLC	GBP	1 596 756	2 709 754	0.15
1 020 829	OLD MUTUAL LTD	GBP	1 308 507	668 444	0.04
34 893	OMV AG	EUR	1 637 790	1 043 301	0.06
484 146	ORANGE SA	EUR	6 694 627	5 390 966	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)					
Shares (continued)					
25 713	ORION OYJ - B	EUR	883 107	1 192 569	0.07
185 156	ORKLA ASA	NOK	1 530 241	1 534 048	0.09
12 710	ORPEA	EUR	1 324 428	1 290 065	0.07
43 792	ORSTED A/S	DKK	2 993 020	4 041 237	0.23
9 916	OSRAM LICHT AG	EUR	475 139	375 816	0.02
19 968	PADDY POWER BETFAIR PLC	EUR	1 746 104	2 230 426	0.13
22 495	PANDORA A/S	DKK	1 236 719	729 458	0.04
9 271	PARGESA HOLDING SA - BR	CHF	646 050	602 047	0.03
4 568	PARTNERS GROUP HOLDING AG	CHF	2 999 330	3 283 135	0.18
188 221	PEARSON PLC	GBP	1 576 449	996 649	0.06
102 952	PENNON GROUP PLC	GBP	975 535	1 299 423	0.07
49 814	PERNOD RICARD SA	EUR	7 187 101	6 929 127	0.39
77 986	PERSIMMON PLC	GBP	2 107 125	1 980 297	0.11
140 080	PEUGEOT SA	EUR	2 859 003	1 831 546	0.10
176 435	PHOENIX GROUP HOLDINGS PLC	GBP	1 398 765	1 221 137	0.07
75 806	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	1 648 075	1 042 211	0.06
68 061	POLYMETAL INTERNATIONAL PLC	GBP	776 754	1 279 548	0.07
37 444	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	2 280 221	1 723 547	0.10
114 149	POSTE ITALIANE SPA	EUR	961 631	884 883	0.05
215 709	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	1 961 713	1 046 729	0.06
138 964	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	1 272 100	927 693	0.05
52 760	PROSIEBENSAT.1 MEDIA SE	EUR	1 030 621	482 543	0.03
108 656	PROSUS NV	EUR	6 735 510	7 516 822	0.42
38 428	PROXIMUS SADP	EUR	999 931	748 193	0.04
636 108	PRUDENTIAL PLC	GBP	10 280 451	8 266 803	0.46
65 570	PRYSMIAN SPA	EUR	1 418 574	1 125 837	0.06
10 201	PSP SWISS PROPERTY AG - REG	CHF	1 010 162	1 082 677	0.06
54 708	PUBLICIS GROUPE SA	EUR	2 627 977	1 484 228	0.08
20 565	PUMA SE	EUR	1 118 883	1 180 020	0.07
56 445	QIAGEN NV	EUR	1 716 826	2 144 910	0.12
421 159	QUILTER PLC	GBP	656 634	597 776	0.03
33 132	RAIFFEISEN BANK INTERNATIONAL AG	EUR	808 038	521 166	0.03
30 391	RANDSTAD NV	EUR	1 517 393	1 113 222	0.06
971	RATIONAL AG	EUR	441 290	428 017	0.02
180 107	RECKITT BENCKISER GROUP PLC	GBP	12 923 933	13 751 476	0.77
24 654	RECORDATI SPA	EUR	885 641	978 024	0.05
105 850	RED ELECTRICA CORP SA	EUR	1 869 300	1 699 422	0.10
71 499	REDROW PLC	GBP	260 021	379 747	0.02
484 470	RELX PLC	GBP	9 595 640	10 023 036	0.56
5 232	REMY COINTREAU SA	EUR	608 759	532 618	0.03
50 612	RENAULT SA	EUR	3 082 554	916 381	0.05
452 223	RENTOKIL INITIAL PLC	GBP	1 929 159	2 470 080	0.14
352 926	REPSOL SA	EUR	4 952 414	2 934 227	0.16
61 357	REXEL SA	EUR	756 637	524 602	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 652	RHEINMETALL AG	EUR	1 054 157	658 507	0.04
217 751	RIGHTMOVE PLC	GBP	1 256 218	1 247 802	0.07
262 511	RIO TINTO PLC	GBP	12 165 271	11 138 617	0.63
61 800	ROCHE HOLDING AG	CHF	17 259 259	19 610 093	1.10
472 192	ROLLS-ROYCE HOLDINGS PLC	GBP	4 365 998	1 794 476	0.10
213 383	ROTORK PLC	GBP	716 726	610 894	0.03
1 121 727	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	3 053 397	1 428 075	0.08
1 007 698	ROYAL DUTCH SHELL PLC - A	EUR	26 519 089	15 597 150	0.88
244 533	ROYAL MAIL PLC	GBP	881 910	468 875	0.03
10 411	ROYAL UNIBREW A/S	DKK	718 006	735 498	0.04
252 273	RSA INSURANCE GROUP PLC	GBP	1 650 576	1 049 358	0.06
23 226	RUBIS SCA	EUR	1 200 035	951 337	0.05
150 326	RWE AG	EUR	3 593 573	3 944 554	0.22
133 957	RYANAIR HOLDINGS PLC	EUR	1 831 655	1 393 153	0.08
20 270	SAAB AB	SEK	630 655	429 160	0.02
86 949	SAFRAN SA	EUR	9 946 724	7 322 845	0.41
274 070	SAGE GROUP PLC	GBP	2 199 598	2 019 978	0.11
140 690	SAIPEM SPA	EUR	555 319	329 355	0.02
13 171	SALMAR ASA	NOK	575 321	470 666	0.03
239 726	SAMHALLSBYGGNADSBOLAGET I NORDEN AB	SEK	330 883	424 641	0.02
121 985	SAMPO OYJ - A	EUR	4 877 635	3 688 826	0.21
268 488	SANDVIK AB	SEK	4 052 140	3 797 180	0.21
277 694	SANOFI	EUR	21 679 141	24 767 528	1.40
8 121	SANTANDER BANK POLSKA SA	PLN	640 520	291 839	0.02
266 764	SAP SE	EUR	27 977 228	29 061 269	1.64
8 357	SARTORIUS AG	EUR	1 226 469	2 146 078	0.12
5 793	SARTORIUS STEDIM BIOTECH	EUR	747 300	1 268 667	0.07
40 882	SBM OFFSHORE NV	EUR	612 905	472 392	0.03
19 430	SCHIBSTED ASA	NOK	431 621	377 369	0.02
9 957	SCHINDLER HOLDING AG	CHF	1 983 424	2 020 315	0.11
134 387	SCHNEIDER ELECTRIC SE	EUR	10 223 896	11 215 939	0.63
31 421	SCHRODERS PLC	GBP	1 099 389	960 342	0.05
41 761	SCOR SE	EUR	1 490 050	1 073 258	0.06
26 312	SCOUT24 AG	EUR	1 237 335	1 570 826	0.09
5 927	SEB SA	EUR	857 140	650 785	0.04
78 424	SECURITAS AB - B	SEK	1 123 036	846 331	0.05
268 166	SEGRO PLC	GBP	2 159 562	2 561 991	0.14
93 768	SES SA	EUR	1 360 896	571 610	0.03
59 063	SEVERN TRENT PLC	GBP	1 432 918	1 625 618	0.09
1 540	SGS SA - REG	CHF	3 335 434	3 182 992	0.18
195 382	SIEMENS AG - REG	EUR	20 998 541	16 544 948	0.93
54 849	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	714 515	744 301	0.04
36 680	SIEMENS HEALTHINEERS AG	EUR	1 385 172	1 474 536	0.08
52 523	SIG COMBIBLOC GROUP AG	CHF	729 593	771 586	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
173 104	SIGNATURE AVIATION PLC	GBP	713 868	390 224	0.02
31 384	SIGNIFY NV	EUR	865 697	584 213	0.03
30 943	SIKA AG	CHF	4 004 117	4 674 452	0.26
9 904	SIMCORP A/S	DKK	727 313	836 430	0.05
392 038	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	3 521 341	2 944 133	0.17
97 862	SKANSKA AB - B	SEK	1 733 799	1 711 990	0.10
92 225	SKF AB - B	SEK	1 541 435	1 340 961	0.08
216 480	SMITH & NEPHEW PLC	GBP	3 799 004	3 884 100	0.22
96 885	SMITHS GROUP PLC	GBP	1 720 507	1 384 071	0.08
54 297	SMURFIT KAPPA GROUP PLC	EUR	1 575 429	1 553 980	0.09
511 207	SNAM SPA	EUR	2 286 696	2 089 814	0.12
208 678	SOCIETE GENERALE SA	EUR	6 916 525	2 975 748	0.17
20 834	SODEXO SA	EUR	2 040 884	1 510 465	0.08
3 811	SOFINA SA	EUR	692 456	819 365	0.05
17 939	SOLVAY SA	EUR	1 860 870	1 277 974	0.07
13 215	SONOVA HOLDING AG	CHF	2 305 369	2 178 853	0.12
4 036	SOPRA GROUPE	EUR	541 489	436 292	0.02
29 632	SPECTRIS PLC	GBP	866 016	910 100	0.05
31 810	SPIE SA	EUR	586 596	438 342	0.02
18 001	SPIRAX-SARCO ENGINEERING PLC	GBP	1 491 959	1 809 325	0.10
253 731	SSE PLC	GBP	3 743 233	3 652 487	0.21
109 393	SSP GROUP PLC	GBP	793 011	353 242	0.02
130 827	ST JAMES'S PLACE PLC	GBP	1 622 246	1 282 733	0.07
655 120	STANDARD CHARTERED PLC	GBP	5 354 135	3 074 353	0.17
570 863	STANDARD LIFE ABERDEEN PLC	GBP	2 337 139	1 453 536	0.08
161 519	STMICROELECTRONICS NV	EUR	3 020 870	3 829 615	0.22
149 743	STORA ENSO OYJ - R	EUR	1 813 977	1 617 224	0.09
114 396	STOREBRAND ASA	NOK	752 216	525 301	0.03
2 780	STRAUMANN HOLDING AG - REG	CHF	1 918 537	1 926 001	0.11
55 827	SUBSEA 7 SA	NOK	606 933	283 387	0.02
95 881	SUEZ SA	EUR	1 285 927	989 013	0.06
8 314	SUNRISE COMMUNICATIONS GROUP AG	CHF	569 035	607 929	0.03
137 098	SVENSKA CELLULOSA AB SCA - B	SEK	1 128 960	1 348 810	0.08
376 740	SVENSKA HANDELSBANKEN AB	SEK	3 756 017	3 179 998	0.18
7 076	SWATCH GROUP AG	CHF	2 043 606	1 292 843	0.07
227 014	SWEDBANK AB - A	SEK	3 676 905	2 447 966	0.14
41 558	SWEDISH MATCH AB	SEK	1 618 140	2 352 545	0.13
47 042	SWEDISH ORPHAN BIOVITRUM AB	SEK	740 297	835 481	0.05
7 803	SWISS LIFE HOLDING AG - REG	CHF	2 845 502	2 523 621	0.14
18 571	SWISS PRIME SITE AG - REG	CHF	1 498 799	1 610 898	0.09
72 055	SWISS RE AG	CHF	6 411 886	4 748 003	0.27
6 213	SWISSCOM AG - REG	CHF	2 901 148	2 949 140	0.17
31 381	SYMRISE AG	EUR	2 469 617	2 897 094	0.16
35 824	TAG IMMOBILIEN AG	EUR	714 702	714 689	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
114 534	TATE & LYLE PLC	GBP	911 676	939 381	0.05
802 929	TAYLOR WIMPEY PLC	GBP	1 627 155	1 359 713	0.08
18 340	TEAMVIEWER AG	EUR	559 698	726 264	0.04
2 526	TECAN GROUP AG - REG	CHF	547 124	744 073	0.04
108 264	TECHNIPFMC PLC	EUR	2 321 962	864 380	0.05
2 459 980	TELECOM ITALIA SPA/MILANO	EUR	1 487 341	889 529	0.05
751 302	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	5 342 138	5 976 426	0.34
223 887	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	705 942	580 987	0.03
1 139 001	TELEFONICA SA	EUR	8 544 347	4 761 024	0.27
162 361	TELENOR ASA	NOK	2 777 418	2 280 901	0.13
14 359	TELEPERFORMANCE	EUR	2 395 767	2 936 416	0.17
122 018	TELE2 AB	SEK	1 430 618	1 443 960	0.08
634 093	TELIA CO AB	SEK	2 494 122	2 000 434	0.11
15 909	TEMENOS AG - REG	CHF	1 996 609	1 890 148	0.11
114 173	TENARIS SA	EUR	1 314 883	730 022	0.04
344 794	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	1 955 640	1 972 222	0.11
2 394 834	TESCO PLC	GBP	6 254 488	6 483 854	0.36
29 077	TGS NOPEC GEOPHYSICAL CO ASA	NOK	674 263	409 003	0.02
25 868	THALES SA	EUR	2 441 778	1 788 514	0.10
99 497	THYSSENKRUPP AG	EUR	1 659 843	604 942	0.03
26 658	TOMRA SYSTEMS ASA	NOK	617 684	810 683	0.05
11 664	TOPDANMARK A/S	DKK	546 809	429 990	0.02
636 246	TOTAL SA	EUR	30 193 884	20 900 681	1.18
137 754	TP ICAP PLC	GBP	657 708	538 420	0.03
117 542	TRAINLINE PLC	GBP	292 718	513 565	0.03
61 658	TRAVIS PERKINS PLC	GBP	993 456	738 107	0.04
59 317	TRELLEBORG AB - B	SEK	970 845	697 521	0.04
417 412	TRITAX BIG BOX REIT PLC	GBP	694 401	579 719	0.03
29 554	TRYG A/S	DKK	693 472	714 316	0.04
108 098	TUI AG	GBP	1 359 944	394 000	0.02
24 644	UBISOFT ENTERTAINMENT SA	EUR	1 669 089	1 673 820	0.09
875 440	UBS GROUP AG	CHF	9 258 929	8 562 692	0.48
30 916	UCB SA	EUR	2 122 281	2 582 723	0.15
63 084	UDG HEALTHCARE PLC	GBP	567 538	456 230	0.03
49 709	UMICORE SA	EUR	1 855 764	1 959 032	0.11
33 838	UNIBAIL RODAMCO REITS	EUR	5 394 636	1 817 777	0.10
546 134	UNICREDIT SPA	EUR	6 227 746	3 838 776	0.22
335 440	UNILEVER NV	EUR	17 218 367	15 289 355	0.86
285 744	UNILEVER PLC	GBP	14 278 882	13 498 266	0.76
206 868	UNIONE DI BANCHE ITALIANE SPA	EUR	670 704	539 719	0.03
39 035	UNIPER SE	EUR	1 051 321	956 358	0.05
71 164	UNITE GROUP PLC	GBP	868 495	717 500	0.04
25 711	UNITED INTERNET AG - REG	EUR	1 003 000	808 611	0.05
166 744	UNITED UTILITIES GROUP PLC	GBP	1 566 049	1 732 440	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
130 516	UPM-KYMMENE OYJ	EUR	3 456 699	3 296 834	0.19
54 656	VALEO SA	EUR	2 183 570	1 157 068	0.07
32 564	VALMET OYJ	EUR	641 168	680 588	0.04
6 577	VAT GROUP AG	CHF	760 808	990 454	0.06
130 434	VEOLIA ENVIRONNEMENT SA	EUR	2 789 211	2 541 506	0.14
16 143	VERBUND AG	EUR	679 492	667 674	0.04
48 638	VESTAS WIND SYSTEMS A/S	DKK	3 456 122	3 822 083	0.21
21 163	VICTREX PLC	GBP	566 243	486 455	0.03
10 626	VIFOR PHARMA AG	CHF	1 389 276	1 457 978	0.08
135 935	VINCI SA	EUR	11 980 983	10 154 345	0.57
53 245	VISTRY GROUP PLC	GBP	340 168	495 445	0.03
211 313	VIVENDI SA	EUR	4 864 625	4 163 923	0.23
6 546 146	VODAFONE GROUP PLC	GBP	12 712 827	8 453 790	0.48
27 616	VOESTALPINE AG	EUR	890 632	521 804	0.03
44 766	VOLKSWAGEN AG - PFD	EUR	6 986 092	5 739 897	0.32
403 971	VOLVO AB - B	SEK	5 754 021	4 763 595	0.27
123 905	VONOVIA SE	EUR	5 308 614	5 581 920	0.31
31 799	WAREHOUSES DE PAUW CVA	EUR	679 760	794 975	0.04
119 085	WARTSILA OYJ ABP	EUR	1 617 187	798 346	0.04
63 484	WEIR GROUP PLC	GBP	1 190 001	697 896	0.04
6 695	WENDEL SE	EUR	830 596	522 210	0.03
28 136	WH SMITH PLC	GBP	677 114	405 993	0.02
32 858	WHITBREAD PLC	GBP	1 556 863	1 127 620	0.06
28 452	WIENERBERGER AG	EUR	610 491	485 107	0.03
33 731	WIHLBORGS FASTIGHETER AB	SEK	386 786	440 792	0.02
28 086	WIRECARD AG	EUR	3 238 544	2 538 974	0.14
588 091	WM MORRISON SUPERMARKETS PLC	GBP	1 436 212	1 239 370	0.07
66 761	WOLTERS KLUWER NV	EUR	3 655 274	4 480 998	0.25
32 692	WORLDLINE SA	EUR	1 891 437	2 026 250	0.11
302 588	WPP PLC	GBP	3 793 534	2 164 653	0.12
42 491	YARA INTERNATIONAL ASA	NOK	1 574 574	1 325 958	0.07
39 596	ZALANDO SE	EUR	1 645 650	1 761 626	0.10
12 584	ZURICH INSURANCE GROUP AG	CHF	4 034 947	3 658 008	0.21
237 947	3I GROUP PLC	GBP	2 811 974	2 148 332	0.12
Total Shares			1 887 797 144	1 651 442 562	92.86
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 887 797 144	1 651 442 562	92.86
Total Investments			1 887 797 144	1 651 442 562	92.86

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	11.14	United Kingdom	22.78
Banks	7.29	France	15.81
Personal Care, Drug and Grocery Stores	5.24	Germany	12.24
Chemicals	4.22	Switzerland	9.96
Oil, Gas and Coal	4.19	Netherlands	7.52
Software and Computer Services	3.75	Sweden	4.94
Technology Hardware and Equipment	3.51	Spain	3.90
Telecommunications Service Providers	3.26	Denmark	3.54
Food Producers	3.19	Italy	2.59
Investment Banking and Brokerage Services	2.98	Ireland	2.37
Construction and Materials	2.96	Finland	1.82
Non-life Insurance	2.66	Belgium	1.60
Beverages	2.59	Jersey	1.06
Personal Goods	2.57	Norway	1.00
Industrial Support Services	2.56	Luxembourg	0.42
Gas, Water and Multi-utilities	2.48	Austria	0.39
Industrial Engineering	2.30	Poland	0.34
Medical Equipment and Services	2.22	Portugal	0.26
Electricity	2.21	Guernsey	0.15
Automobiles and Parts	2.05	Gibraltar	0.07
General Industrials	1.88	South Africa	0.04
Industrial Metals and Mining	1.71	Bermuda	0.03
Industrial Transportation	1.65	Faroe Islands	0.03
Aerospace and Defense	1.62		
Life Insurance	1.60		92.86
Tobacco	1.50		
Retailers	1.42		
Media	1.35		
Travel and Leisure	1.16		
Real Estate Investment Trusts	1.11		
Real Estate Investment and Services	1.10		
Telecommunications Equipment	0.59		
Health Care Providers	0.58		
Household Goods and Home Construction	0.56		
Industrial Materials	0.41		
Alternative Energy	0.31		
Consumer Services	0.30		
Electronic and Electrical Equipment	0.30		
Leisure Goods	0.22		
Precious Metals and Mining	0.07		
Mortgage Real Estate Investment Trusts	0.03		
Finance and Credit Services	0.02		
	92.86		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
9 974	AALBERTS NV	EUR	361 794	256 332	0.07
48 977	ABN AMRO BANK NV	EUR	1 005 206	342 839	0.09
2 231	ACCIONA SA	EUR	233 803	201 682	0.05
20 130	ACCOR SA	EUR	799 948	509 692	0.13
2 334	ACKERMANS & VAN HAAREN NV	EUR	323 950	282 181	0.07
28 592	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	889 163	651 040	0.17
19 157	ADIDAS AG - REG	EUR	4 139 660	4 007 644	1.05
2 681	ADYEN NV	EUR	1 826 020	2 416 117	0.63
2 558	AEDIFICA SA	EUR	273 277	225 871	0.06
189 901	AEGON NV	EUR	859 792	446 267	0.12
7 644	AENA SME SA	EUR	1 207 535	882 882	0.23
2 909	AEROPORTS DE PARIS	EUR	443 917	260 065	0.07
19 564	AGEAS	EUR	861 784	642 677	0.17
6 722	AIR LIQUIDE SA	EUR	760 998	780 424	0.20
42 480	AIR LIQUIDE SA - PF 2022	EUR	4 272 421	4 931 928	1.29
60 166	AIRBUS SE	EUR	5 957 656	3 482 408	0.91
20 758	AKZO NOBEL NV	EUR	1 612 294	1 436 454	0.38
43 385	ALLIANZ SE - REG	EUR	8 276 263	7 326 859	1.92
19 840	ALSTOM SA	EUR	755 722	741 222	0.19
18 469	ALSTRIA OFFICE REIT-AG	EUR	281 285	252 471	0.07
3 022	ALTEN SA	EUR	288 830	198 545	0.05
64 134	ALTICE EUROPE NV - A	EUR	293 799	233 127	0.06
44 851	AMADEUS IT GROUP SA - A	EUR	2 751 246	1 969 856	0.52
12 966	AMPLIFON SPA	EUR	287 280	271 119	0.07
6 341	AMUNDI SA	EUR	404 666	384 265	0.10
7 409	ANDRITZ AG	EUR	311 406	222 270	0.06
87 519	ANHEUSER-BUSCH INBEV SA/NV	EUR	6 238 644	3 665 296	0.96
66 550	ARCELORMITTAL SA	EUR	1 388 484	665 633	0.17
4 447	ARGENX SE	EUR	465 837	611 463	0.16
7 472	ARKEMA SA	EUR	677 191	565 630	0.15
125 387	AROUNDTOWN SA	EUR	931 416	615 650	0.16
5 054	ASM INTERNATIONAL NV	EUR	345 734	507 674	0.13
44 268	ASML HOLDING NV	EUR	8 052 211	11 981 133	3.14
14 664	ASR NEDERLAND NV	EUR	502 356	360 001	0.09
133 819	ASSICURAZIONI GENERALI SPA	EUR	2 153 766	1 741 654	0.46
48 565	ATLANTIA SPA	EUR	1 099 660	721 433	0.19
10 058	ATOS SE	EUR	775 688	654 373	0.17
215 129	AXA SA	EUR	5 006 929	3 484 229	0.91
162 909	A2A SPA	EUR	245 113	202 414	0.05
693 451	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	4 098 995	2 071 338	0.54
157 577	BANCO BPM SPA	EUR	408 486	175 462	0.05
585 196	BANCO DE SABADELL SA	EUR	778 569	221 263	0.06
286 144	BANCO ESPIRITO SANTO SA	EUR	300 195	-	0.00
1 728 260	BANCO SANTANDER SA	EUR	7 968 358	3 521 330	0.92

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
112 196	BANK OF IRELAND GROUP PLC	EUR	645 298	206 777	0.05
67 147	BANKINTER SA	EUR	473 050	252 741	0.07
95 520	BASF SE - REG	EUR	6 988 977	4 459 351	1.17
6 362	BAWAG GROUP AG	EUR	163 374	197 349	0.05
102 171	BAYER AG	EUR	8 329 565	6 144 564	1.61
33 326	BAYERISCHE MOTOREN WERKE AG	EUR	2 499 004	1 801 270	0.47
7 506	BE SEMICONDUCTOR INDUSTRIES NV	EUR	171 395	281 925	0.07
2 838	BECHTLE AG	EUR	274 516	375 184	0.10
10 221	BEIERSDORF AG	EUR	983 905	976 923	0.26
4 431	BIOMERIEUX	EUR	328 201	502 032	0.13
119 930	BNP PARIBAS SA	EUR	6 477 206	3 438 993	0.90
94 160	BOLLORE SA	EUR	370 599	228 056	0.06
7 647	BOLSAS Y MERCADOS ESPANOLAS SHMSF SA	EUR	216 860	254 492	0.07
31 127	BOUYGUES SA	EUR	1 154 766	874 980	0.23
16 068	BRENNTAG AG	EUR	758 630	661 841	0.17
30 273	BUREAU VERITAS SA	EUR	642 482	573 371	0.15
373 237	CAIXABANK SA	EUR	1 237 007	612 482	0.16
17 612	CAPGEMINI SE	EUR	1 742 762	1 510 053	0.39
3 805	CARL ZEISS MEDITEC AG	EUR	329 951	342 260	0.09
60 053	CARREFOUR SA	EUR	1 063 104	810 415	0.21
26 094	CELLNEX TELECOM SAU	EUR	752 833	1 247 293	0.33
482	CHRISTIAN DIOR SE	EUR	165 452	171 303	0.04
56 646	CIE DE SAINT-GOBAIN	EUR	2 216 537	1 371 400	0.36
18 577	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 002 812	1 655 211	0.43
103 740	CNH INDUSTRIAL NV	EUR	984 351	592 563	0.15
27 042	CNP ASSURANCES	EUR	359 154	254 871	0.07
2 539	COFINIMMO SA	EUR	294 670	322 453	0.08
5 530	COLRUYT SA	EUR	270 989	302 049	0.08
103 400	COMMERZBANK AG	EUR	906 294	348 872	0.09
11 232	CONTINENTAL AG	EUR	1 797 345	867 110	0.23
16 588	COVESTRO AG	EUR	1 021 266	508 920	0.13
5 490	COVIVIO	EUR	490 548	313 754	0.08
132 302	CREDIT AGRICOLE SA	EUR	1 643 659	963 423	0.25
83 161	CRH PLC	EUR	2 458 776	2 291 086	0.60
6 107	CTS EVENTIM AG & CO KGAA	EUR	301 133	231 700	0.06
87 307	DAIMLER AG	EUR	4 870 290	2 753 226	0.72
67 431	DANONE SA	EUR	4 619 000	4 265 685	1.12
245	DASSAULT AVIATION SA	EUR	304 301	182 525	0.05
14 585	DASSAULT SYSTEMES SE	EUR	1 661 153	1 947 827	0.51
50 206	DAVIDE CAMPARI-MILANO SPA	EUR	353 950	354 956	0.09
14 654	DELIVERY HERO SE	EUR	706 163	1 128 358	0.30
214 941	DEUTSCHE BANK AG - REG	EUR	2 381 165	1 456 870	0.38
19 760	DEUTSCHE BOERSE AG	EUR	2 267 224	2 800 980	0.73
24 866	DEUTSCHE LUFTHANSA AG - REG	EUR	477 742	202 857	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
102 194	DEUTSCHE POST AG - REG	EUR	3 263 028	2 774 567	0.73
337 221	DEUTSCHE TELEKOM AG - REG	EUR	4 866 377	4 493 470	1.18
34 817	DEUTSCHE WOHNEN SE	EUR	1 201 029	1 288 229	0.34
7 208	DIALOG SEMICONDUCTOR PLC	EUR	295 575	207 230	0.05
2 715	DIASORIN SPA	EUR	268 797	421 640	0.11
25 333	EDENRED	EUR	864 713	931 494	0.24
271 288	EDP - ENERGIAS DE PORTUGAL SA	EUR	894 295	1 044 459	0.27
10 192	EIFFAGE SA	EUR	902 827	761 342	0.20
52 612	ELECTRICITE DE FRANCE SA	EUR	561 785	382 700	0.10
3 422	ELIA GROUP SA/NV	EUR	262 689	359 310	0.09
18 716	ELIS SA	EUR	353 511	211 491	0.06
15 655	ELISA OYJ	EUR	621 938	867 913	0.23
24 522	ENAGAS SA	EUR	546 540	522 073	0.14
32 922	ENDESA SA	EUR	677 707	666 671	0.17
807 898	ENEL SPA	EUR	4 740 182	5 038 052	1.32
193 394	ENGIE SA	EUR	2 716 603	1 915 374	0.50
264 187	ENI SPA	EUR	3 876 179	2 302 126	0.60
233 489	E.ON SE	EUR	2 215 382	2 135 490	0.56
31 137	ERSTE GROUP BANK AG	EUR	995 445	617 291	0.16
30 974	ESSILORLUXOTTICA SA	EUR	3 654 090	3 489 221	0.91
4 906	EURAZEO SE	EUR	302 988	214 196	0.06
1 188	EUROFINS SCIENTIFIC SE	EUR	536 521	599 940	0.16
5 586	EURONEXT NV	EUR	336 193	427 888	0.11
15 970	EUTELSAT COMMUNICATIONS SA	EUR	284 137	163 533	0.04
19 918	EVONIK INDUSTRIES AG	EUR	513 331	447 358	0.12
12 789	EVOTEC SE	EUR	258 119	288 648	0.08
11 782	EXOR NV	EUR	669 659	587 804	0.15
7 703	FAURECIA SE	EUR	383 853	254 661	0.07
12 742	FERRARI NV	EUR	1 455 742	1 827 203	0.48
54 807	FERROVIAL SA	EUR	1 167 970	1 249 600	0.33
116 282	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 506 481	932 117	0.24
63 370	FINECOBANK BANCA FINECO SPA	EUR	599 867	642 572	0.17
45 489	FORTUM OYJ	EUR	854 395	689 158	0.18
3 855	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	285 044	154 354	0.04
13 318	FREENET AG	EUR	310 874	230 468	0.06
21 846	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 623 941	1 565 484	0.41
42 751	FRESENIUS SE & CO KGAA	EUR	2 393 193	1 694 222	0.44
7 228	FUCHS PETROLUB SE - PFD	EUR	299 103	256 305	0.07
4 478	GALAPAGOS NV	EUR	528 794	902 317	0.24
51 037	GALP ENERGIA SGPS SA	EUR	722 673	536 654	0.14
15 392	GEA GROUP AG	EUR	479 943	322 924	0.08
4 965	GECINA SA	EUR	711 287	591 332	0.15
45 462	GETLINK SE - REG	EUR	538 284	528 723	0.14
21 087	GLANBIA PLC	EUR	279 248	204 122	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 654	GRAND CITY PROPERTIES SA	EUR	223 286	203 491	0.05
2 854	GRENKE AG	EUR	248 696	182 656	0.05
30 672	GRIFOLS SA	EUR	783 740	952 672	0.25
8 391	GROUPE BRUXELLES LAMBERT SA	EUR	727 788	611 536	0.16
6 243	HANNOVER RUECK SE - REG	EUR	795 465	908 357	0.24
15 367	HEIDELBERGCEMENT AG	EUR	1 095 074	666 620	0.17
10 418	HEINEKEN HOLDING NV	EUR	848 669	740 720	0.19
24 752	HEINEKEN NV	EUR	2 170 295	1 921 250	0.50
14 584	HELLOFRESH SE	EUR	280 487	472 230	0.12
18 529	HENKEL AG & CO KGAA - PFD	EUR	1 839 244	1 501 590	0.39
82 768	HERA SPA	EUR	265 901	279 590	0.07
3 656	HERMES INTERNATIONAL	EUR	2 012 905	2 441 477	0.64
2 320	HOCHTIEF AG	EUR	280 536	166 460	0.04
6 238	HUGO BOSS AG	EUR	370 986	158 320	0.04
9 957	HUHTAMAKI OYJ	EUR	344 468	339 733	0.09
613 645	IBERDROLA SA	EUR	4 415 055	5 608 715	1.47
3 276	ICADE	EUR	261 632	229 811	0.06
1 630	ILIAD SA	EUR	242 661	221 680	0.06
5 470	IMCD NV	EUR	329 986	441 538	0.12
9 689	IMMOFINANZ AG	EUR	239 403	163 550	0.04
115 584	INDUSTRIA DE DISENO TEXTIL SA	EUR	3 266 515	2 687 328	0.70
130 094	INFINEON TECHNOLOGIES AG - REG	EUR	2 454 425	2 205 093	0.58
405 260	ING GROEP NV	EUR	4 848 896	2 029 542	0.53
6 250	INGENICO GROUP SA	EUR	528 355	716 875	0.19
27 822	INMOBILIARIA COLONIAL SOCIMI SA	EUR	277 165	244 834	0.06
8 889	INTERPUMP GROUP SPA	EUR	228 601	236 270	0.06
1 697 341	INTESA SANPAOLO SPA	EUR	3 673 218	2 415 316	0.63
3 800	IPSEN SA	EUR	376 687	257 450	0.07
50 876	ITALGAS SPA	EUR	254 898	259 722	0.07
25 432	JERONIMO MARTINS SGPS SA	EUR	387 831	392 034	0.10
12 103	JUST EAT TAKEAWAY.COM NV	EUR	984 875	1 125 821	0.29
27 026	KBC GROUP NV	EUR	1 734 039	1 331 841	0.35
7 762	KERING SA	EUR	3 175 455	3 572 072	0.93
16 026	KERRY GROUP PLC	EUR	1 475 924	1 677 922	0.44
28 404	KESKO OYJ - B	EUR	359 404	421 799	0.11
16 200	KINGSPAN GROUP PLC	EUR	653 539	753 300	0.20
6 755	KION GROUP AG	EUR	402 504	306 069	0.08
24 977	KLEPIERRE SA	EUR	793 308	460 951	0.12
5 003	KNORR-BREMSE AG	EUR	422 667	424 555	0.11
20 110	KOJAMO OYJ	EUR	326 514	329 804	0.09
42 248	KONE OYJ - B	EUR	1 998 614	2 337 159	0.61
114 474	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 238 153	2 536 744	0.66
18 868	KONINKLIJKE DSM NV	EUR	1 674 496	2 108 499	0.55
366 806	KONINKLIJKE KPN NV	EUR	982 841	774 694	0.20

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
93 259	KONINKLIJKE PHILIPS NV	EUR	3 341 633	3 703 781	0.97
6 893	KONINKLIJKE VOPAK NV	EUR	291 073	362 710	0.09
22 150	L OREAL SA PRIME FIDELITY 20200	EUR	4 536 394	5 876 395	1.54
12 955	LA FRANCAISE DES JEUX SAEM	EUR	247 175	338 126	0.09
8 140	LANXESS	EUR	477 013	365 974	0.10
7 177	LEG IMMOBILIEN AG	EUR	675 741	752 437	0.20
27 762	LEGRAND SA	EUR	1 728 784	1 707 918	0.45
41 969	LEONARDO SPA	EUR	450 000	264 153	0.07
57 409	LINDE PLC	EUR	8 829 286	9 673 417	2.53
3 070	L'OREAL SA	EUR	710 549	814 471	0.21
27 632	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	8 189 604	9 738 898	2.55
103 383	MAPFRE SA	EUR	270 917	172 753	0.05
65 299	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	588 212	345 301	0.09
13 441	MERCK KGAA	EUR	1 267 495	1 426 090	0.37
37 975	MERLIN PROPERTIES SOCIMI SA	EUR	436 688	321 269	0.08
18 490	METRO AG	EUR	278 090	146 589	0.04
13 309	METSO OYJ	EUR	395 393	337 117	0.09
20 830	MONCLER SPA	EUR	664 706	714 469	0.19
3 324	MORPHOSYS AG	EUR	335 940	318 905	0.08
5 522	MTU AERO ENGINES AG	EUR	981 497	686 385	0.18
15 009	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	3 073 872	3 013 807	0.79
96 276	NATIXIS SA	EUR	493 133	208 052	0.05
35 648	NATURGY ENERGY GROUP SA	EUR	750 774	574 289	0.15
5 700	NEMETSCHKE SE	EUR	265 423	327 750	0.09
44 582	NESTE OYJ	EUR	1 034 152	1 441 336	0.38
31 064	NEXI SPA	EUR	317 610	429 460	0.11
35 729	NN GROUP NV	EUR	1 182 874	943 603	0.25
587 996	NOKIA OYJ	EUR	2 736 450	1 954 499	0.51
13 715	NOKIAN RENKAAT OYJ	EUR	427 607	267 923	0.07
14 840	OMV AG	EUR	668 410	443 716	0.12
205 905	ORANGE SA	EUR	2 863 031	2 292 752	0.60
10 936	ORION OYJ - B	EUR	376 072	507 212	0.13
5 406	ORPEA	EUR	553 160	548 709	0.14
4 217	OSRAM LICHT AG	EUR	210 801	159 824	0.04
8 491	PADDY POWER BETFAIR PLC	EUR	758 178	948 445	0.25
21 186	PERNOD RICARD SA	EUR	2 947 057	2 946 973	0.77
59 575	PEUGEOT SA	EUR	1 154 701	778 943	0.20
15 925	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	959 115	733 028	0.19
48 547	POSTE ITALIANE SPA	EUR	387 083	376 336	0.10
22 439	PROSIEBENSAT.1 MEDIA SE	EUR	507 198	205 227	0.05
46 211	PROSUS NV	EUR	2 886 986	3 196 877	0.84
16 343	PROXIMUS SADP	EUR	425 382	318 198	0.08
27 887	PRYSMIAN SPA	EUR	612 023	478 820	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
23 267	PUBLICIS GROUPE SA	EUR	1 161 074	631 234	0.17
8 746	PUMA SE	EUR	459 519	501 845	0.13
24 006	QIAGEN NV	EUR	703 825	912 228	0.24
14 091	RAIFFEISEN BANK INTERNATIONAL AG	EUR	340 185	221 651	0.06
12 925	RANDSTAD NV	EUR	647 820	473 443	0.12
413	RATIONAL AG	EUR	187 795	182 050	0.05
10 485	RECORDATI SPA	EUR	361 462	415 940	0.11
45 017	RED ELECTRICA CORP SA	EUR	782 221	722 748	0.19
2 225	REMY COINTREAU SA	EUR	254 691	226 505	0.06
21 525	RENAULT SA	EUR	1 386 021	389 732	0.10
150 098	REPSOL SA	EUR	2 058 468	1 247 915	0.33
26 095	REXEL SA	EUR	331 710	223 112	0.06
4 530	RHEINMETALL AG	EUR	429 844	280 045	0.07
9 878	RUBIS SCA	EUR	503 420	404 603	0.11
63 933	RWE AG	EUR	1 493 152	1 677 602	0.44
56 971	RYANAIR HOLDINGS PLC	EUR	790 911	592 498	0.15
36 979	SAFRAN SA	EUR	3 878 830	3 114 371	0.81
59 835	SAIPEM SPA	EUR	229 742	140 074	0.04
51 879	SAMPO OYJ - A	EUR	2 089 436	1 568 821	0.41
118 102	SANOFI	EUR	9 126 558	10 533 517	2.75
113 453	SAP SE	EUR	11 283 137	12 359 569	3.24
3 554	SARTORIUS AG	EUR	491 612	912 667	0.24
2 464	SARTORIUS STEDIM BIOTECH	EUR	312 918	539 616	0.14
17 387	SBM OFFSHORE NV	EUR	256 701	200 907	0.05
57 154	SCHNEIDER ELECTRIC SE	EUR	4 186 652	4 770 073	1.25
17 761	SCOR SE	EUR	609 914	456 458	0.12
11 190	SCOUT24 AG	EUR	512 696	668 043	0.17
2 521	SEB SA	EUR	356 336	276 806	0.07
39 879	SES SA	EUR	593 274	243 102	0.06
83 095	SIEMENS AG - REG	EUR	8 820 225	7 036 485	1.84
23 327	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	316 383	316 547	0.08
15 600	SIEMENS HEALTHINEERS AG	EUR	579 953	627 120	0.16
13 348	SIGNIFY NV	EUR	374 239	248 473	0.06
23 092	SMURFIT KAPPA GROUP PLC	EUR	656 551	660 893	0.17
217 413	SNAM SPA	EUR	960 736	888 784	0.23
88 749	SOCIETE GENERALE SA	EUR	3 159 198	1 265 561	0.33
8 861	SODEXO SA	EUR	845 775	642 423	0.17
1 621	SOFINA SA	EUR	292 018	348 515	0.09
7 630	SOLVAY SA	EUR	791 827	543 561	0.14
1 716	SOPRA GROUPE	EUR	241 108	185 500	0.05
13 529	SPIE SA	EUR	250 527	186 430	0.05
68 693	STMICROELECTRONICS NV	EUR	1 229 470	1 628 711	0.43
63 685	STORA ENSO OYJ - R	EUR	769 099	687 798	0.18
40 778	SUEZ SA	EUR	539 607	420 625	0.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 346	SYMRISE AG	EUR	992 329	1 232 103	0.32
15 236	TAG IMMOBILIEN AG	EUR	299 469	303 958	0.08
7 800	TEAMVIEWER AG	EUR	238 211	308 880	0.08
46 044	TECHNIPFMC PLC	EUR	1 030 321	367 615	0.10
1 046 216	TELECOM ITALIA SPA/MILANO	EUR	668 770	378 312	0.10
95 218	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	314 806	247 091	0.06
484 411	TELEFONICA SA	EUR	3 708 332	2 024 838	0.53
6 107	TELEPERFORMANCE	EUR	945 367	1 248 882	0.33
48 557	TENARIS SA	EUR	583 757	310 473	0.08
146 639	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	818 704	838 775	0.22
11 001	THALES SA	EUR	1 024 887	760 609	0.20
42 316	THYSSENKRUPP AG	EUR	753 468	257 281	0.07
270 592	TOTAL SA	EUR	12 524 552	8 888 947	2.32
10 481	UBISOFT ENTERTAINMENT SA	EUR	712 826	711 870	0.19
13 148	UCB SA	EUR	901 078	1 098 384	0.29
21 141	UMICORE SA	EUR	797 753	833 167	0.22
14 391	UNIBAIL RODAMCO REITS	EUR	2 355 154	773 085	0.20
232 268	UNICREDIT SPA	EUR	3 295 326	1 632 612	0.43
142 661	UNILEVER NV	EUR	6 802 258	6 502 488	1.70
87 980	UNIONE DI BANCHE ITALIANE SPA	EUR	306 695	229 540	0.06
16 601	UNIPER SE	EUR	435 194	406 725	0.11
10 935	UNITED INTERNET AG - REG	EUR	446 398	343 906	0.09
55 508	UPM-KYMMENE OYJ	EUR	1 450 114	1 402 132	0.37
23 245	VALEO SA	EUR	961 168	492 097	0.13
13 849	VALMET OYJ	EUR	264 699	289 444	0.08
55 473	VEOLIA ENVIRONNEMENT SA	EUR	1 163 661	1 080 891	0.28
6 866	VERBUND AG	EUR	296 117	283 978	0.07
57 812	VINCI SA	EUR	4 883 953	4 318 556	1.13
89 870	VIVENDI SA	EUR	2 011 245	1 770 888	0.46
11 745	VOESTALPINE AG	EUR	393 931	221 922	0.06
19 039	VOLKSWAGEN AG - PFD	EUR	2 910 080	2 441 181	0.64
52 696	VONOVIA SE	EUR	2 196 198	2 373 955	0.62
13 524	WAREHOUSES DE PAUW CVA	EUR	286 117	338 100	0.09
50 646	WARTSILA OYJ ABP	EUR	708 990	339 531	0.09
2 847	WENDEL SE	EUR	347 691	222 066	0.06
12 100	WIENERBERGER AG	EUR	254 071	206 305	0.05
11 945	WIRECARD AG	EUR	1 299 392	1 079 828	0.28
28 393	WOLTERS KLUWER NV	EUR	1 458 597	1 905 738	0.50
13 904	WORLDLINE SA	EUR	806 801	861 770	0.23

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
16 840	ZALANDO SE	EUR	718 221	749 212	0.20
Total Shares			439 490 962	381 536 653	99.79
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			439 490 962	381 536 653	99.79
Total Investments			439 490 962	381 536 653	99.79

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Chemicals	7.65	France	31.28
Software and Computer Services	6.57	Germany	26.52
Pharmaceuticals and Biotechnology	6.54	Netherlands	15.30
Banks	6.47	Spain	7.64
Technology Hardware and Equipment	6.47	Italy	5.80
Personal Care, Drug and Grocery Stores	5.43	Ireland	4.45
Non-life Insurance	4.98	Finland	3.60
Personal Goods	4.64	Belgium	3.17
Oil, Gas and Coal	4.07	Luxembourg	0.69
Automobiles and Parts	4.05	Austria	0.67
Telecommunications Service Providers	4.05	Portugal	0.52
Electricity	3.97	United Kingdom	0.15
Construction and Materials	3.53		
Gas, Water and Multi-utilities	2.83		99.79
Beverages	2.58		
General Industrials	2.49		
Medical Equipment and Services	2.42		
Aerospace and Defense	2.37		
Retailers	1.89		
Industrial Engineering	1.74		
Investment Banking and Brokerage Services	1.72		
Industrial Transportation	1.70		
Food Producers	1.61		
Industrial Support Services	1.59		
Real Estate Investment and Services	1.38		
Real Estate Investment Trusts	1.20		
Health Care Providers	1.15		
Travel and Leisure	0.76		
Media	0.72		
Life Insurance	0.70		
Consumer Services	0.59		
Industrial Materials	0.55		
Telecommunications Equipment	0.51		
Industrial Metals and Mining	0.31		
Alternative Energy	0.19		
Leisure Goods	0.19		
Household Goods and Home Construction	0.07		
Mortgage Real Estate Investment Trusts	0.06		
Finance and Credit Services	0.05		
	99.79		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
6 306	ADIDAS AG - REG	EUR	1 396 471	1 319 215	1.65
16 196	AIR LIQUIDE SA - PF 2022	EUR	1 631 398	1 880 356	2.35
19 806	AIRBUS SE	EUR	2 069 798	1 146 371	1.43
14 282	ALLIANZ SE - REG	EUR	2 737 579	2 411 944	3.02
14 764	AMADEUS IT GROUP SA - A	EUR	1 017 879	648 435	0.81
28 810	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 074 336	1 206 563	1.51
14 572	ASML HOLDING NV	EUR	2 395 451	3 943 912	4.94
70 817	AXA SA	EUR	1 565 152	1 146 952	1.43
228 271	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 253 643	681 845	0.85
568 912	BANCO SANTANDER SA	EUR	2 490 036	1 159 158	1.45
31 444	BASF SE - REG	EUR	2 086 139	1 467 963	1.84
33 633	BAYER AG	EUR	2 304 073	2 022 689	2.53
10 970	BAYERISCHE MOTOREN WERKE AG	EUR	774 562	592 929	0.74
39 479	BNP PARIBAS SA	EUR	1 798 127	1 132 060	1.42
27 375	CRH PLC	EUR	769 880	754 181	0.94
28 740	DAIMLER AG	EUR	1 500 162	906 316	1.13
22 197	DANONE SA	EUR	1 519 088	1 404 182	1.76
6 505	DEUTSCHE BOERSE AG	EUR	895 001	922 084	1.15
33 641	DEUTSCHE POST AG - REG	EUR	966 575	913 353	1.14
111 007	DEUTSCHE TELEKOM AG - REG	EUR	1 664 911	1 479 168	1.85
265 945	ENEL SPA	EUR	1 498 453	1 658 433	2.07
63 662	ENGIE SA	EUR	880 885	630 508	0.79
86 966	ENI SPA	EUR	1 277 674	757 822	0.95
10 196	ESSILORLUXOTTICA SA	EUR	1 101 592	1 148 579	1.44
14 073	FRESENIUS SE & CO KGAA	EUR	716 238	557 713	0.70
202 001	IBERDROLA SA	EUR	1 486 596	1 846 289	2.31
38 048	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 006 648	884 616	1.11
133 404	ING GROEP NV	EUR	1 436 548	668 087	0.84
558 734	INTESA SANPAOLO SPA	EUR	1 142 992	795 078	0.99
2 555	KERING SA	EUR	1 230 007	1 175 811	1.47
37 683	KONINKLIJKE AHOLD DELHAIZE NV	EUR	800 636	835 055	1.04
30 699	KONINKLIJKE PHILIPS NV	EUR	1 069 512	1 219 211	1.53
8 302	L OREAL SA PRIME FIDELITY 20200	EUR	1 846 679	2 202 521	2.76
18 898	LINDE PLC	EUR	2 953 360	3 184 313	3.98
9 096	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 767 056	3 205 885	4.01
4 941	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 002 266	992 153	1.24
193 558	NOKIA OYJ	EUR	951 287	643 387	0.80
67 780	ORANGE SA	EUR	952 499	754 730	0.94
12 173	SAFRAN SA	EUR	1 365 473	1 025 210	1.28
38 877	SANOFI	EUR	2 995 908	3 467 440	4.34
37 347	SAP SE	EUR	3 771 333	4 068 583	5.10
18 814	SCHNEIDER ELECTRIC SE	EUR	1 316 603	1 570 216	1.96
27 353	SIEMENS AG - REG	EUR	2 763 485	2 316 252	2.90

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
29 215	SOCIETE GENERALE SA	EUR	809 901	416 606	0.52
159 459	TELEFONICA SA	EUR	1 252 729	666 539	0.83
89 074	TOTAL SA	EUR	4 302 542	2 926 081	3.66
46 961	UNILEVER NV	EUR	2 333 421	2 140 482	2.68
19 031	VINCI SA	EUR	1 570 621	1 421 616	1.78
29 584	VIVENDI SA	EUR	701 359	582 953	0.73
6 267	VOLKSWAGEN AG - PFD	EUR	912 352	803 555	1.01
Total Shares			81 126 916	71 705 400	89.70
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			81 126 916	71 705 400	89.70
Total Investments			81 126 916	71 705 400	89.70

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Chemicals	8.17	France	32.64
Technology Hardware and Equipment	6.90	Germany	25.99
Pharmaceuticals and Biotechnology	6.87	Netherlands	12.45
Personal Care, Drug and Grocery Stores	6.48	Spain	7.36
Banks	6.07	Ireland	4.93
Software and Computer Services	5.90	Italy	4.02
Non-life Insurance	5.69	Belgium	1.51
Personal Goods	5.66	Finland	0.80
Oil, Gas and Coal	4.61		
Electricity	4.38		89.70
Telecommunications Service Providers	4.36		
Medical Equipment and Services	2.96		
General Industrials	2.90		
Automobiles and Parts	2.88		
Aerospace and Defense	2.72		
Construction and Materials	2.72		
Retailers	2.58		
Food Producers	1.76		
Beverages	1.51		
Investment Banking and Brokerage Services	1.15		
Industrial Transportation	1.14		
Telecommunications Equipment	0.80		
Gas, Water and Multi-utilities	0.79		
Health Care Providers	0.70		
	89.70		

LYXOR Index Fund - Lyxor USD Corporate Bonds 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					
125 000	ABBOTT LABORATORIES 3.75% 30/11/2026	USD	144 770	144 765	0.05
40 000	ABBOTT LABORATORIES 3.875% 15/09/2025	USD	42 780	45 660	0.02
318 000	ABBOTT LABORATORIES 4.9% 30/11/2046	USD	421 161	451 495	0.17
100 000	ABBVIE INC - 144A - FRN 21/05/2021	USD	97 943	99 382	0.04
25 000	ABBVIE INC - 144A - 2.15% 19/11/2021	USD	25 246	25 352	0.01
400 000	ABBVIE INC - 144A - 2.95% 21/11/2026	USD	394 215	424 130	0.16
275 000	ABBVIE INC - 144A - 4.05% 21/11/2039	USD	298 361	307 841	0.11
425 000	ABBVIE INC - 144A - 4.25% 21/11/2049	USD	460 635	498 076	0.18
50 000	ABBVIE INC 3.2% 14/05/2026	USD	53 566	53 602	0.02
100 000	ABBVIE INC 4.3% 14/05/2036	USD	115 740	115 472	0.04
169 000	ABBVIE INC 4.45% 14/05/2046	USD	197 395	199 765	0.07
195 000	ABBVIE INC 4.5% 14/05/2035	USD	221 996	228 378	0.08
250 000	ABBVIE INC 4.7% 14/05/2045	USD	279 427	302 505	0.11
120 000	ABBVIE INC 4.875% 14/11/2048	USD	145 421	150 721	0.06
100 000	ADOBE SYSTEMS INC 3.25% 01/02/2025	USD	110 042	110 170	0.04
40 000	AETNA INC 6.625% 15/06/2036	USD	55 820	56 713	0.02
50 000	ALLY FINANCIAL INC 4.625% 19/05/2022	USD	51 477	50 983	0.02
32 000	AMERICAN EXPRESS CO FRN 20/05/2022	USD	31 418	31 627	0.01
12 000	AMERICAN EXPRESS CO 2.5% 30/07/2024	USD	12 372	12 380	0.00
250 000	AMERICAN EXPRESS CO 2.65% 02/12/2022	USD	257 559	257 628	0.09
100 000	AMERICAN EXPRESS CREDIT CORP FRN 14/09/2020	USD	99 978	100 127	0.04
120 000	AMERICAN HONDA FINANCE CORP FRN 11/06/2021	USD	118 743	119 083	0.04
100 000	AMERICAN TOWER CORP 2.25% 15/01/2022	USD	101 317	101 727	0.04
100 000	AMERICAN WATER CAPITAL CORP 3.75% 01/09/2047	USD	113 309	116 722	0.04
100 000	AMGEN INC 2.2% 21/02/2027	USD	102 934	103 664	0.04
50 000	AMGEN INC 2.45% 21/02/2030	USD	46 100	52 091	0.02
200 000	AMGEN INC 2.65% 11/05/2022	USD	205 974	206 164	0.08
35 000	AMGEN INC 3.15% 21/02/2040	USD	35 492	37 280	0.01
100 000	AMGEN INC 3.375% 21/02/2050	USD	110 816	110 432	0.04
200 000	AMGEN INC 3.625% 22/05/2024	USD	209 972	218 230	0.08
100 000	AMGEN INC 3.875% 15/11/2021	USD	84 969	103 652	0.04
35 000	AMGEN INC 4.563% 15/06/2048	USD	40 063	45 110	0.02
304 000	AMGEN INC 4.663% 15/06/2051	USD	363 549	403 451	0.15
100 000	AMGEN INC 5.65% 15/06/2042	USD	128 245	142 948	0.05
75 000	AMGEN INC 6.375% 01/06/2037	USD	103 125	112 280	0.04
4 055 000	APPLE INC FRN 09/02/2022	USD	4 037 680	4 062 947	1.48
1 519 000	APPLE INC FRN 11/05/2022	USD	1 506 018	1 512 338	0.55
133 000	APPLE INC FRN 23/02/2021	USD	133 144	133 874	0.05
301 000	APPLE INC 2.15% 09/02/2022	USD	309 252	309 183	0.11
50 000	APPLE INC 2.2% 11/09/2029	USD	46 750	53 391	0.02
50 000	APPLE INC 2.45% 04/08/2026	USD	48 851	53 764	0.02
50 000	APPLE INC 2.85% 11/05/2024	USD	50 187	53 678	0.02
50 000	APPLE INC 2.9% 12/09/2027	USD	50 232	55 214	0.02
60 000	APPLE INC 2.95% 11/09/2049	USD	63 049	65 294	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
50 000	APPLE INC 3% 13/11/2027	USD	50 470	55 646	0.02
100 000	APPLE INC 3.25% 23/02/2026	USD	102 040	111 366	0.04
200 000	APPLE INC 3.35% 09/02/2027	USD	216 202	225 158	0.08
201 000	APPLE INC 3.45% 09/02/2045	USD	234 545	233 279	0.09
35 000	APPLE INC 3.75% 12/09/2047	USD	41 207	42 934	0.02
35 000	APPLE INC 3.75% 13/11/2047	USD	41 373	42 923	0.02
135 000	APPLE INC 3.85% 04/08/2046	USD	165 916	166 702	0.06
50 000	APPLE INC 4.25% 09/02/2047	USD	62 088	65 177	0.02
50 000	APPLE INC 4.375% 13/05/2045	USD	60 840	65 998	0.02
401 000	APPLE INC 4.65% 23/02/2046	USD	525 274	547 717	0.20
101 000	APPLIED MATERIALS INC 3.3% 01/04/2027	USD	111 335	112 054	0.04
70 000	APPLIED MATERIALS INC 4.35% 01/04/2047	USD	90 654	92 023	0.03
135 000	ASTRAZENECA PLC 3.375% 16/11/2025	USD	145 289	149 798	0.06
40 000	ASTRAZENECA PLC 4% 17/01/2029	USD	45 219	47 246	0.02
101 000	ASTRAZENECA PLC 6.45% 15/09/2037	USD	154 698	154 121	0.06
50 000	ATMOS ENERGY CORP 4.125% 15/10/2044	USD	59 383	62 675	0.02
125 000	AXA EQUITABLE HOLDINGS INC 5% 20/04/2048	USD	133 256	131 246	0.05
125 000	BAKER HUGHES A GE CO LLC / BAKER HUGHES CO-OBLIGOR INC 4.08% 15/12/2047	USD	116 682	109 823	0.04
200 000	BANCO SANTANDER SA 2.706% 27/06/2024	USD	204 032	206 181	0.08
500 000	BANK OF MONTREAL FRN 26/03/2022	USD	495 373	501 982	0.18
75 000	BANK OF MONTREAL 2.9% 26/03/2022	USD	76 951	77 243	0.03
200 000	BANK OF MONTREAL 3.3% 05/02/2024	USD	211 896	212 004	0.08
365 000	BANK OF NOVA SCOTIA FRN 07/03/2022	USD	357 954	363 155	0.13
100 000	BANK OF NOVA SCOTIA 2% 15/11/2022	USD	101 199	101 598	0.04
45 000	BANK OF NOVA SCOTIA 2.7% 03/08/2026	USD	46 729	47 333	0.02
250 000	BB&T CORP 2.5% 01/08/2024	USD	260 396	259 133	0.10
50 000	BB&T CORP 2.625% 29/06/2020	USD	50 043	50 154	0.02
500 000	BECTON DICKINSON AND CO FRN 06/06/2022	USD	483 482	489 960	0.18
100 000	BECTON DICKINSON AND CO 3.363% 06/06/2024	USD	104 381	106 345	0.04
100 000	BECTON DICKINSON AND CO 3.7% 06/06/2027	USD	106 776	109 208	0.04
100 000	BECTON DICKINSON AND CO 4.669% 06/06/2047	USD	119 821	126 441	0.05
50 000	BECTON DICKINSON AND CO 4.685% 15/12/2044	USD	50 977	62 208	0.02
50 000	BIOGEN INC 3.625% 15/09/2022	USD	53 184	52 862	0.02
80 000	BIOGEN INC 5.2% 15/09/2045	USD	104 030	105 237	0.04
200 000	BLACKROCK INC 3.5% 18/03/2024	USD	213 953	219 297	0.08
40 000	BOSTON PROPERTIES LP - AR5 1A1A - 4.125% 15/05/2021	USD	40 510	40 673	0.01
17 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	19 169	19 280	0.01
50 000	BP CAPITAL MARKETS AMERICA INC 2.112% 16/09/2021	USD	50 254	50 435	0.02
100 000	BP CAPITAL MARKETS AMERICA INC 3% 24/02/2050	USD	91 978	95 763	0.04
300 000	BP CAPITAL MARKETS AMERICA INC 4.742% 11/03/2021	USD	307 357	309 092	0.11
456 000	BP CAPITAL MARKETS PLC FRN 16/09/2021	USD	452 041	450 030	0.17
423 000	BP CAPITAL MARKETS PLC FRN 24/11/2020	USD	422 485	422 455	0.16
50 000	BRISTOL-MYERS SQUIBB CO - 144A - 2.875% 15/08/2020	USD	50 389	50 281	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)					
Bonds (continued)					
460 000	BRISTOL-MYERS SQUIBB CO - 144A - 2.9% 26/07/2024	USD	485 377	492 270	0.18
150 000	BRISTOL-MYERS SQUIBB CO - 144A - 3.4% 26/07/2029	USD	165 339	171 652	0.06
50 000	BRISTOL-MYERS SQUIBB CO - 144A - 3.55% 15/08/2022	USD	52 628	52 892	0.02
250 000	BRISTOL-MYERS SQUIBB CO - 144A - 3.9% 20/02/2028	USD	288 925	288 373	0.11
300 000	BRISTOL-MYERS SQUIBB CO - 144A - 4.125% 15/06/2039	USD	352 714	376 578	0.14
225 000	BRISTOL-MYERS SQUIBB CO - 144A - 4.25% 26/10/2049	USD	301 849	299 298	0.11
310 000	BRISTOL-MYERS SQUIBB CO - 144A - 4.55% 20/02/2048	USD	413 027	422 819	0.16
25 000	BRISTOL-MYERS SQUIBB CO 2.25% 15/08/2021	USD	25 373	25 410	0.01
150 000	BRISTOL-MYERS SQUIBB CO 2.6% 16/05/2022	USD	155 096	154 946	0.06
50 000	BRISTOL-MYERS SQUIBB CO 3.2% 15/06/2026	USD	50 717	55 201	0.02
250 000	BRISTOL-MYERS SQUIBB CO 3.875% 15/08/2025	USD	281 294	280 655	0.10
285 000	BRISTOL-MYERS SQUIBB CO 4.35% 15/11/2047	USD	372 479	376 679	0.14
80 000	BRISTOL-MYERS SQUIBB CO 4.5% 01/03/2044	USD	106 745	109 646	0.04
405 000	BRISTOL-MYERS SQUIBB CO 5% 15/08/2045	USD	560 956	561 503	0.21
30 000	BRITISH TELECOMMUNICATIONS PLC FRN 15/12/2030	USD	46 337	46 157	0.02
128 000	CAMPBELL SOUP CO FRN 15/03/2021	USD	125 340	127 430	0.05
100 000	CARDINAL HEALTH INC 3.5% 15/11/2024	USD	105 576	104 784	0.04
1 000	CATERPILLAR FINANCIAL SERVICES CORP FRN 08/03/2021	USD	996	996	0.00
111 000	CATERPILLAR FINANCIAL SERVICES CORP 1.85% 04/09/2020	USD	111 642	111 359	0.04
60 000	CATERPILLAR INC 3.25% 19/09/2049	USD	59 404	65 396	0.02
146 000	CATERPILLAR INC 3.803% 15/08/2042	USD	163 535	172 692	0.06
100 000	CATERPILLAR INC 4.3% 15/05/2044	USD	125 302	108 269	0.04
175 000	CATERPILLAR INC 5.2% 27/05/2041	USD	224 673	244 239	0.09
100 000	CC HOLDINGS GS V LLC / CROWN CASTLE GS III CORP 3.849% 15/04/2023	USD	105 931	106 320	0.04
100 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 3.7% 15/11/2029	USD	91 409	92 252	0.03
101 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.125% 30/06/2027	USD	101 293	101 678	0.04
101 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.875% 31/03/2025	USD	104 225	104 803	0.04
100 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 7% 30/06/2024	USD	103 400	108 003	0.04
100 000	CHEVRON CORP FRN 03/03/2022	USD	98 095	99 321	0.04
100 000	CHEVRON CORP 2.355% 05/12/2022	USD	102 651	103 357	0.04
100 000	CHEVRON CORP 2.411% 03/03/2022	USD	102 316	102 704	0.04
40 000	CHEVRON CORP 2.954% 16/05/2026	USD	40 376	43 651	0.02
66 000	CHEVRON CORP 3.191% 24/06/2023	USD	69 104	70 186	0.03
50 000	CHUBB INA HOLDINGS INC 4.15% 13/03/2043	USD	49 885	63 051	0.02
344 000	CIGNA CORP FRN 15/07/2023	USD	330 819	344 506	0.13
101 000	CIGNA CORP 3.4% 01/03/2027	USD	108 190	108 863	0.04
100 000	CIGNA CORP 3.4% 17/09/2021	USD	102 946	102 925	0.04
450 000	CIGNA CORP 3.75% 15/07/2023	USD	468 545	481 936	0.18
250 000	CIGNA CORP 4.5% 25/02/2026	USD	283 510	284 224	0.10
101 000	CIGNA CORP 4.8% 15/07/2046	USD	126 890	127 926	0.05
355 000	CIGNA CORP 4.8% 15/08/2038	USD	429 613	438 333	0.16
450 000	CIGNA CORP 4.9% 15/12/2048	USD	561 534	587 245	0.22
100 000	CINTAS CORP NO 2 3.7% 01/04/2027	USD	107 667	108 351	0.04
25 000	CISCO SYSTEMS INC 5.5% 15/01/2040	USD	34 090	36 723	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)					
Bonds (continued)					
56 000	CISCO SYSTEMS INC 5.9% 15/02/2039	USD	81 370	84 190	0.03
20 000	COCA-COLA CO 1.875% 27/10/2020	USD	20 145	20 136	0.01
50 000	COCA-COLA CO 2.25% 01/09/2026	USD	53 095	53 201	0.02
200 000	COCA-COLA CO 3.3% 01/09/2021	USD	205 065	207 093	0.08
200 000	CONAGRA BRANDS INC FRN 09/10/2020	USD	200 265	198 646	0.07
15 000	CONNECTICUT LIGHT & POWER CO 4% 01/04/2048	USD	17 166	19 021	0.01
101 000	CONOCOPHILLIPS CO 4.95% 15/03/2026	USD	114 911	116 987	0.04
115 000	CONOCOPHILLIPS 6.5% 01/02/2039	USD	158 464	166 524	0.06
57 000	CONSOLIDATED EDISON CO OF NEW YORK INC FRN 25/06/2021	USD	56 067	56 362	0.02
100 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.85% 15/06/2046	USD	115 451	116 540	0.04
100 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.95% 01/03/2043	USD	115 073	116 599	0.04
100 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.3% 01/12/2056	USD	121 074	124 840	0.05
100 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.45% 15/03/2044	USD	126 539	124 230	0.05
100 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.5% 01/12/2045	USD	127 852	126 096	0.05
150 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.625% 01/12/2054	USD	196 827	196 330	0.07
100 000	CONSOLIDATED EDISON CO OF NEW YORK INC 5.5% 01/12/2039	USD	128 917	135 546	0.05
65 000	CONSOLIDATED EDISON CO OF NEW YORK INC 5.85% 15/03/2036	USD	79 336	83 961	0.03
100 000	CONSOLIDATED EDISON CO OF NEW YORK INC 6.3% 15/08/2037	USD	138 189	144 131	0.05
100 000	CONSOLIDATED EDISON CO OF NEW YORK INC 6.75% 01/04/2038	USD	148 965	149 745	0.06
248 000	CONSUMERS ENERGY CO 4.05% 15/05/2048	USD	321 009	325 375	0.12
1 000	COOPERATIEVE RABOBANK UA 5.25% 24/05/2041	USD	1 416	1 388	0.00
75 000	CORNING INC 5.45% 15/11/2079	USD	76 412	85 173	0.03
60 000	CORNING 4.75% 15/03/2042 4.75% 15/03/2042	USD	67 863	70 304	0.03
200 000	CVS HEALTH CORP 2.125% 01/06/2021	USD	201 782	201 573	0.07
165 000	CVS HEALTH CORP 2.625% 15/08/2024	USD	171 840	172 180	0.06
300 000	CVS HEALTH CORP 2.75% 01/12/2022	USD	310 706	310 698	0.11
200 000	CVS HEALTH CORP 2.8% 20/07/2020	USD	200 420	200 449	0.07
300 000	CVS HEALTH CORP 2.875% 01/06/2026	USD	310 448	316 800	0.12
350 000	CVS HEALTH CORP 3.25% 15/08/2029	USD	371 633	376 072	0.14
250 000	CVS HEALTH CORP 3.5% 20/07/2022	USD	261 098	260 890	0.10
300 000	CVS HEALTH CORP 3.70% 09/03/2023 3.7% 09/03/2023	USD	318 463	318 695	0.12
205 000	CVS HEALTH CORP 3.875% 20/07/2025	USD	224 872	225 325	0.08
50 000	CVS HEALTH CORP 4% 05/12/2023	USD	54 109	54 126	0.02
300 000	CVS HEALTH CORP 4.1% 25/03/2025	USD	330 893	331 743	0.12
250 000	CVS HEALTH CORP 4.3% 25/03/2028	USD	282 728	283 793	0.10
680 000	CVS HEALTH CORP 4.78% 25/03/2038 4.78% 25/03/2038	USD	764 743	811 389	0.30
876 000	CVS HEALTH CORP 5.05% 25/03/2048	USD	1 042 279	1 123 837	0.40
460 000	CVS HEALTH CORP 5.125% 20/07/2045	USD	571 470	585 531	0.22
60 000	DEERE & CO 3.9% 09/06/2042	USD	68 263	73 160	0.03
100 000	DELL INTERNATIONAL LLC / EMC CORP - 144A - 5.3% 01/10/2029	USD	103 304	104 806	0.04
149 000	DELL INTERNATIONAL LLC / EMC CORP - 144A - 6.02% 15/06/2026	USD	165 159	162 641	0.06
99 000	DELL INTERNATIONAL LLC / EMC CORP - 144A - 8.1% 15/07/2036	USD	133 435	122 093	0.04
120 000	DELL INTERNATIONAL LLC / EMC CORP - 144A - 8.35% 15/07/2046	USD	166 797	151 270	0.06
100 000	DEUTSCHE BANK AG/NEW YORK NY 3.375% 12/05/2021	USD	99 608	96 470	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)					
Bonds (continued)					
200 000	DEUTSCHE BANK AG/NEW YORK NY 4.25% 14/10/2021	USD	199 653	201 816	0.07
130 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 8.75% 15/06/2030	USD	183 252	192 291	0.07
50 000	DISCOVERY COMMUNICATIONS LLC 4.95% 15/05/2042	USD	57 990	52 140	0.02
205 000	DISCOVERY COMMUNICATIONS LLC 5% 20/09/2037	USD	188 630	228 231	0.08
42 000	DISCOVERY COMMUNICATIONS LLC 5.2% 20/09/2047	USD	35 657	48 038	0.02
100 000	DOW CHEMICAL CO 4.375% 15/11/2042	USD	103 671	107 560	0.04
175 000	DOWDUPONT INC 4.205% 15/11/2023	USD	185 312	189 964	0.07
125 000	DOWDUPONT INC 5.319% 15/11/2038	USD	150 001	152 967	0.06
160 000	DOWDUPONT INC 5.419% 15/11/2048	USD	195 785	207 975	0.08
50 000	DUPONT DE NEMOURS INC FRN 15/11/2020	USD	49 413	49 824	0.02
50 000	EBAY INC 3.8% 09/03/2022	USD	52 027	52 194	0.02
45 000	ELI LILLY & CO 4.15% 15/03/2059	USD	53 777	61 033	0.02
101 000	ELI LILLY AND CO 3.95% 15/03/2049	USD	133 107	130 316	0.05
50 000	EMERA US FINANCE LP 3.55% 15/06/2026	USD	49 940	52 999	0.02
35 000	EMERA US FINANCE LP 4.75% 15/06/2046	USD	30 350	37 748	0.01
97 000	ENBRIDGE INC 3.125% 15/11/2029	USD	93 582	94 069	0.03
101 000	EQUINIX INC 5.875% 15/01/2026	USD	106 062	105 793	0.04
57 000	EQUITABLE HOLDINGS INC 3.9% 20/04/2023	USD	58 905	59 384	0.02
76 000	EQUITABLE HOLDINGS INC 4.35% 20/04/2028	USD	78 897	79 885	0.03
100 000	EXPEDIA GROUP INC 3.25% 15/02/2030	USD	82 257	83 678	0.03
371 000	EXXON MOBIL CORP FRN 16/08/2022	USD	367 794	367 835	0.14
100 000	EXXON MOBIL CORP 1.902% 16/08/2022	USD	102 304	102 344	0.04
350 000	EXXON MOBIL CORP 2.222% 01/03/2021	USD	352 873	353 854	0.13
50 000	EXXON MOBIL CORP 2.275% 16/08/2026	USD	47 532	51 888	0.02
250 000	EXXON MOBIL CORP 2.397% 06/03/2022	USD	256 808	256 175	0.09
50 000	EXXON MOBIL CORP 2.709% 06/03/2025	USD	49 931	52 606	0.02
150 000	EXXON MOBIL CORP 3.043% 01/03/2026	USD	154 999	161 208	0.06
400 000	EXXON MOBIL CORP 3.095% 16/08/2049	USD	419 750	415 966	0.15
200 000	EXXON MOBIL CORP 3.567% 06/03/2045	USD	224 899	221 778	0.08
355 000	EXXON MOBIL CORP 4.114% 01/03/2046	USD	423 266	425 227	0.16
300 000	EXXON MOBIL CORP 4.227% 19/03/2040	USD	361 575	357 168	0.13
300 000	EXXON MOBIL CORP 4.327% 19/03/2050	USD	357 128	374 318	0.14
200 000	FISERV INC 2.75% 01/07/2024	USD	209 277	210 485	0.08
38 000	FISERV INC 3.2% 01/07/2026	USD	39 950	40 856	0.02
100 000	FISERV INC 3.5% 01/07/2029	USD	105 751	109 993	0.04
50 000	FISERV INC 3.5% 01/10/2022	USD	52 271	52 707	0.02
275 000	FISERV INC 4.4% 01/07/2049	USD	337 723	337 862	0.12
10 000	GENERAL MILLS INC 3.2% 16/04/2021	USD	10 177	10 153	0.00
50 000	GILEAD SCIENCES INC 2.95% 01/03/2027	USD	54 341	54 744	0.02
100 000	GILEAD SCIENCES INC 3.25% 01/09/2022	USD	104 984	105 182	0.04
95 000	GILEAD SCIENCES INC 3.65% 01/03/2026	USD	107 274	107 289	0.04
80 000	GILEAD SCIENCES INC 4.15% 01/03/2047	USD	102 323	101 855	0.04
60 000	GILEAD SCIENCES INC 4.5% 01/02/2045	USD	72 026	78 490	0.03
95 000	GILEAD SCIENCES INC 4.75% 01/03/2046	USD	129 679	129 348	0.05

LYXOR Index Fund - Lyxor USD Corporate Bonds 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)					
505 000	GILEAD SCIENCES INC 4.8% 01/04/2044	USD	657 562	681 517	0.25
260 000	GILEAD SCIENCES INC 5.65% 01/12/2041	USD	364 091	377 012	0.14
75 000	GLAXOSMITHKLINE CAPITAL INC 2.8% 18/03/2023	USD	73 621	79 264	0.03
261 000	GLAXOSMITHKLINE CAPITAL INC 6.375% 15/05/2038	USD	383 254	411 128	0.15
638 000	GLAXOSMITHKLINE CAPITAL PLC FRN 14/05/2021	USD	631 373	634 870	0.23
64 000	GLAXOSMITHKLINE CAPITAL PLC 3.125% 14/05/2021	USD	65 252	65 434	0.02
101 000	GOLDMAN SACHS GROUP INC FRN 23/04/2039	USD	116 359	115 781	0.04
300 000	GOLDMAN SACHS GROUP INC FRN 25/02/2021	USD	301 527	302 129	0.11
100 000	GOLDMAN SACHS GROUP INC 2.625% 25/04/2021	USD	101 068	101 159	0.04
100 000	GOLDMAN SACHS GROUP INC 3.625% 22/01/2023	USD	104 614	105 031	0.04
301 000	GOLDMAN SACHS GROUP INC 3.85% 08/07/2024	USD	314 506	320 973	0.12
350 000	GOLDMAN SACHS GROUP INC 4.8% 08/07/2044	USD	430 170	430 161	0.16
300 000	GOLDMAN SACHS GROUP INC 6.125% 15/02/2033	USD	386 019	395 297	0.15
800 000	GOLDMAN SACHS GROUP INC 6.75% 01/10/2037	USD	1 059 718	1 101 716	0.40
100 000	HALLIBURTON CO 2.92% 01/03/2030	USD	81 107	81 196	0.03
100 000	HALLIBURTON CO 3.8% 15/11/2025	USD	87 614	97 305	0.04
275 000	HALLIBURTON CO 5% 15/11/2045	USD	266 343	228 122	0.08
150 000	HCA INC 4.125% 15/06/2029	USD	151 483	162 726	0.06
101 000	HCA INC 4.5% 15/02/2027	USD	108 841	109 909	0.04
150 000	HCA INC 5% 15/03/2024	USD	153 629	163 235	0.06
275 000	HCA INC 5.25% 15/04/2025	USD	304 695	307 480	0.11
45 000	HCA INC 5.25% 15/06/2026	USD	46 657	50 521	0.02
76 000	HCA INC 5.25% 15/06/2049	USD	90 652	91 660	0.03
201 000	HCA INC 5.5% 15/06/2047	USD	220 113	242 904	0.09
40 000	HESS CORP 4.3% 01/04/2027	USD	34 379	36 319	0.01
100 000	HESS CORP 5.6% 15/02/2041	USD	116 259	87 400	0.03
28 000	HESS CORP 6% 15/01/2040	USD	29 416	25 428	0.01
374 000	HEWLETT PACKARD ENTERPRISE CO FRN 05/10/2021	USD	363 788	364 085	0.13
100 000	HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2025	USD	107 982	108 952	0.04
10 000	HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2035	USD	11 880	11 985	0.00
125 000	HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2045	USD	148 717	151 661	0.06
60 000	HEWLETT PACKARD ENTERPRISE CO 3.5% 05/10/2021	USD	61 220	61 435	0.02
100 000	HOME DEPOT INC 2% 01/04/2021	USD	100 915	101 009	0.04
250 000	HOME DEPOT INC 2.625% 01/06/2022	USD	260 805	260 495	0.10
130 000	HOME DEPOT INC 2.7% 01/04/2023	USD	134 540	136 928	0.05
100 000	HOME DEPOT INC 2.95% 15/06/2029	USD	108 976	109 251	0.04
100 000	HOME DEPOT INC 3.125% 15/12/2049	USD	103 275	107 885	0.04
150 000	HOME DEPOT INC 3.75% 15/02/2024	USD	162 359	165 259	0.06
100 000	HOME DEPOT INC 3.9% 15/06/2047	USD	114 557	120 142	0.04
200 000	HOME DEPOT INC 4.2% 01/04/2043	USD	236 154	244 411	0.09
405 000	HOME DEPOT INC 4.25% 01/04/2046	USD	503 811	514 363	0.19
275 000	HOME DEPOT INC 4.4% 15/03/2045	USD	344 592	350 169	0.13
40 000	HOME DEPOT INC 4.5% 06/12/2048	USD	50 350	52 758	0.02
300 000	HOME DEPOT INC 4.875% 15/02/2044	USD	376 336	402 703	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)					
Bonds (continued)					
389 000	HOME DEPOT INC 5.875% 16/12/2036	USD	539 223	566 346	0.21
150 000	HOME DEPOT INC 5.95% 01/04/2041	USD	213 832	224 113	0.08
150 000	HP INC 4.05% 15/09/2022	USD	156 644	158 060	0.06
20 000	HP INC 6% 15/09/2041	USD	22 333	22 214	0.01
213 000	HSBC HOLDINGS PLC FRN 22/05/2030	USD	234 573	234 155	0.09
200 000	HSBC HOLDINGS PLC 4% 30/03/2022	USD	205 189	209 098	0.08
250 000	HSBC HOLDINGS PLC 4.25% 14/03/2024	USD	255 055	265 140	0.10
250 000	HSBC HOLDINGS PLC 4.25% 18/08/2025	USD	266 047	268 086	0.10
300 000	HSBC HOLDINGS PLC 4.95% 31/03/2030	USD	336 499	356 471	0.13
285 000	HSBC HOLDINGS PLC 6.5% 15/09/2037	USD	343 844	395 935	0.15
300 000	HSBC HOLDINGS PLC 6.8% 01/06/2038	USD	394 507	429 747	0.16
234 000	ING GROEP NV 4.05% 09/04/2029	USD	258 245	259 209	0.10
301 000	ING GROEP NV 4.1% 02/10/2023	USD	312 856	321 923	0.12
250 000	ING GROEP NV 4.55% 02/10/2028	USD	285 822	286 183	0.11
200 000	INTEL CORP FRN 11/05/2020	USD	200 094	199 980	0.07
250 000	INTEL CORP 3.1% 15/02/2060	USD	272 308	272 308	0.10
250 000	INTEL CORP 3.1% 29/07/2022	USD	264 601	264 440	0.10
250 000	INTEL CORP 3.25% 15/11/2049	USD	277 859	284 660	0.10
135 000	INTEL CORP 3.4% 25/03/2025	USD	149 138	149 138	0.05
285 000	INTEL CORP 3.734% 08/12/2047	USD	345 955	348 083	0.13
285 000	INTEL CORP 4.1% 11/05/2047	USD	362 395	366 235	0.13
275 000	INTEL CORP 4.1% 19/05/2046	USD	345 334	351 093	0.13
250 000	INTEL CORP 4.75% 25/03/2050	USD	344 826	354 275	0.13
200 000	INTEL CORP 4.95% 25/03/2060	USD	293 843	285 748	0.11
50 000	INTERCONTINENTAL EXCHANGE INC 2.75% 01/12/2020	USD	50 358	50 498	0.02
65 000	INTERCONTINENTAL EXCHANGE INC 3.75% 01/12/2025	USD	71 935	72 393	0.03
66 000	INTERCONTINENTAL EXCHANGE INC 4.25% 21/09/2048	USD	77 081	85 950	0.03
200 000	INTERNATIONAL BUSINESS MACHINES CORP 1.625% 15/05/2020	USD	199 969	200 152	0.07
150 000	INTERNATIONAL BUSINESS MACHINES CORP 2.5% 27/01/2022	USD	154 325	154 572	0.06
200 000	INTERNATIONAL BUSINESS MACHINES CORP 2.85% 13/05/2022	USD	205 802	208 142	0.08
100 000	INTERNATIONAL BUSINESS MACHINES CORP 3% 15/05/2024	USD	107 020	107 241	0.04
250 000	INTERNATIONAL BUSINESS MACHINES CORP 3.3% 15/05/2026	USD	276 126	276 701	0.10
350 000	INTERNATIONAL BUSINESS MACHINES CORP 3.625% 12/02/2024	USD	381 800	382 176	0.14
135 000	INTERNATIONAL BUSINESS MACHINES CORP 4.15% 15/05/2039	USD	160 700	160 751	0.06
285 000	INTERNATIONAL BUSINESS MACHINES CORP 4.25% 15/05/2049	USD	331 697	354 400	0.13
28 000	INTERNATIONAL PAPER CO 3.65% 15/06/2024	USD	30 036	30 094	0.01
50 000	INTERNATIONAL PAPER CO 4.4% 15/08/2047	USD	57 576	57 290	0.02
100 000	INTERNATIONAL PAPER CO 5% 15/09/2035	USD	118 185	118 216	0.04
66 000	INTERNATIONAL PAPER CO 5.15% 15/05/2046	USD	82 069	79 984	0.03
50 000	ITC HOLDINGS CORP 3.25% 30/06/2026	USD	53 060	53 060	0.02
25 000	JM SMUCKER CO 3.5% 15/10/2021	USD	25 870	25 910	0.01
108 000	JOHN DEERE CAPITAL CORP 2.8% 06/03/2023	USD	111 861	113 125	0.04
51 000	JOHNSON & JOHNSON 1.65% 01/03/2021	USD	51 418	51 464	0.02
201 000	JOHNSON & JOHNSON 2.25% 03/03/2022	USD	208 313	207 287	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)					
Bonds (continued)					
100 000	JOHNSON & JOHNSON 3.4% 15/01/2038	USD	110 903	118 103	0.04
90 000	JOHNSON & JOHNSON 3.55% 01/03/2036	USD	103 164	107 330	0.04
201 000	JOHNSON & JOHNSON 3.625% 03/03/2037	USD	234 645	242 508	0.09
201 000	JOHNSON & JOHNSON 3.7% 01/03/2046	USD	243 192	257 044	0.09
201 000	JOHNSON & JOHNSON 3.75% 03/03/2047	USD	239 924	261 934	0.10
100 000	JOHNSON & JOHNSON 5.95% 15/08/2037	USD	150 008	152 802	0.06
50 000	KEURIG DR PEPPER INC 4.057% 25/05/2023	USD	53 456	53 562	0.02
60 000	KROGER CO 4.45% 01/02/2047	USD	65 951	71 106	0.03
25 000	LAM RESEARCH CORP 2.8% 15/06/2021	USD	25 459	25 456	0.01
200 000	LLOYDS BANKING GROUP PLC 4.05% 16/08/2023	USD	213 583	211 475	0.08
101 000	LOWE'S COS INC 3.7% 15/04/2046	USD	107 033	110 595	0.04
88 000	LOWE'S COS INC 4.25% 15/09/2044	USD	77 424	100 318	0.04
150 000	LOWE'S COS INC 4.5% 15/04/2030	USD	176 295	177 733	0.07
25 000	LOWE'S COS INC 4.55% 05/04/2049	USD	27 264	30 758	0.01
25 000	LOWE'S COS INC 4.65% 15/04/2042	USD	29 690	30 040	0.01
100 000	LOWE'S COS INC 5.125% 15/04/2050	USD	132 614	132 624	0.05
130 000	LYB INTERNATIONAL FINANCE BV 4.875% 15/03/2044	USD	144 208	144 186	0.05
103 000	LYB INTERNATIONAL FINANCE II BV 3.5% 02/03/2027	USD	105 886	106 183	0.04
118 000	LYB INTERNATIONAL FINANCE 4.2% 15/10/2049	USD	127 826	121 583	0.04
70 000	LYONDELLBASELL INDUSTRIES NV 4.625% 26/02/2055	USD	60 044	74 941	0.03
25 000	MANULIFE FINANCIAL CORP 4.9% 17/09/2020	USD	25 302	25 347	0.01
50 000	MARSH & MCLENNAN COS INC 3.5% 29/12/2020	USD	50 780	50 712	0.02
125 000	MARSH & MCLENNAN COS INC 3.875% 15/03/2024	USD	130 590	136 373	0.05
75 000	MARSH & MCLENNAN COS INC 4.9% 15/03/2049	USD	81 660	103 384	0.04
100 000	MASTERCARD INC 3.65% 01/06/2049	USD	112 295	122 630	0.05
100 000	MASTERCARD INC 3.85% 26/03/2050	USD	125 850	126 956	0.05
289 000	MEDTRONIC INC 3.5% 15/03/2025	USD	315 845	322 231	0.12
300 000	MEDTRONIC INC 4.375% 15/03/2035	USD	371 729	385 367	0.14
301 000	MEDTRONIC INC 4.625% 15/03/2045	USD	408 638	412 471	0.15
235 000	MERCK & CO INC 3.7% 10/02/2045	USD	269 940	289 014	0.11
40 000	MERCK & CO INC 3.875% 15/01/2021	USD	40 666	40 543	0.01
300 000	MERCK & CO INC 4.15% 18/05/2043	USD	386 885	391 443	0.14
250 000	MICROSOFT CORP 1.55% 08/08/2021	USD	252 826	253 368	0.09
50 000	MICROSOFT CORP 2% 08/08/2023	USD	49 817	52 198	0.02
220 000	MICROSOFT CORP 2.375% 12/02/2022	USD	226 637	227 021	0.08
50 000	MICROSOFT CORP 2.4% 06/02/2022	USD	51 570	51 554	0.02
5 000	MICROSOFT CORP 2.4% 08/08/2026	USD	5 038	5 399	0.00
50 000	MICROSOFT CORP 2.7% 12/02/2025	USD	50 565	54 315	0.02
50 000	MICROSOFT CORP 2.875% 06/02/2024	USD	50 790	53 883	0.02
230 000	MICROSOFT CORP 3.3% 06/02/2027	USD	242 613	261 170	0.10
150 000	MICROSOFT CORP 3.45% 08/08/2036	USD	170 473	176 156	0.06
100 000	MICROSOFT CORP 3.5% 12/02/2035	USD	113 419	120 274	0.04
50 000	MICROSOFT CORP 3.625% 15/12/2023	USD	52 313	55 175	0.02
445 000	MICROSOFT CORP 3.7% 08/08/2046	USD	534 027	552 073	0.20

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
350 000	MICROSOFT CORP 3.75% 12/02/2045	USD	431 385	434 722	0.16
200 000	MICROSOFT CORP 3.95% 08/08/2056	USD	264 068	264 348	0.10
250 000	MICROSOFT CORP 4% 12/02/2055	USD	320 419	330 806	0.12
125 000	MICROSOFT CORP 4.1% 06/02/2037	USD	149 957	157 419	0.06
300 000	MICROSOFT CORP 4.25% 06/02/2047	USD	391 930	404 250	0.15
270 000	MICROSOFT CORP 4.5% 01/10/2040	USD	353 129	362 150	0.13
100 000	MICROSOFT CORP 4.5% 06/02/2057	USD	138 014	146 228	0.05
200 000	MICROSOFT CORP 5.3% 08/02/2041	USD	284 317	293 469	0.11
100 000	MORGAN STANLEY FRN 01/04/2031	USD	108 338	110 585	0.04
995 000	MORGAN STANLEY FRN 16/06/2020	USD	993 632	995 641	0.36
100 000	MORGAN STANLEY FRN 21/04/2021	USD	100 229	100 344	0.04
250 000	MORGAN STANLEY FRN 22/01/2031	USD	256 342	257 109	0.09
50 000	MORGAN STANLEY FRN 22/04/2039	USD	60 402	60 857	0.02
930 000	MORGAN STANLEY FRN 22/07/2022	USD	920 542	923 140	0.33
450 000	MORGAN STANLEY FRN 22/07/2025	USD	461 337	465 454	0.17
215 000	MORGAN STANLEY FRN 22/07/2028	USD	222 878	233 544	0.09
201 000	MORGAN STANLEY FRN 22/07/2038	USD	221 504	230 687	0.08
375 000	MORGAN STANLEY FRN 23/01/2030	USD	425 368	435 327	0.16
200 000	MORGAN STANLEY FRN 24/01/2029	USD	210 525	219 820	0.08
450 000	MORGAN STANLEY FRN 24/03/2051	USD	661 856	655 821	0.24
200 000	MORGAN STANLEY 2.5% 21/04/2021	USD	201 781	202 346	0.07
200 000	MORGAN STANLEY 2.625% 17/11/2021	USD	203 261	203 446	0.07
200 000	MORGAN STANLEY 2.75% 19/05/2022	USD	201 949	205 023	0.08
20 000	MORGAN STANLEY 2.8% 16/06/2020	USD	20 020	20 041	0.01
200 000	MORGAN STANLEY 3.125% 23/01/2023	USD	203 957	207 961	0.08
244 000	MORGAN STANLEY 3.125% 27/07/2026	USD	261 334	259 119	0.10
75 000	MORGAN STANLEY 3.625% 20/01/2027	USD	81 324	81 858	0.03
50 000	MORGAN STANLEY 3.7% 23/10/2024	USD	53 708	54 022	0.02
200 000	MORGAN STANLEY 3.75% 25/02/2023	USD	203 987	211 629	0.08
200 000	MORGAN STANLEY 3.875% 27/01/2026	USD	221 288	220 770	0.08
250 000	MORGAN STANLEY 4% 23/07/2025	USD	262 722	276 094	0.10
150 000	MORGAN STANLEY 4.1% 22/05/2023	USD	152 842	158 793	0.06
140 000	MORGAN STANLEY 4.3% 27/01/2045	USD	162 467	171 050	0.06
200 000	MORGAN STANLEY 4.35% 08/09/2026	USD	209 141	220 279	0.08
145 000	MORGAN STANLEY 4.375% 22/01/2047	USD	168 047	182 390	0.07
425 000	MORGAN STANLEY 5% 24/11/2025	USD	483 939	483 143	0.18
200 000	MORGAN STANLEY 5.5% 28/07/2021	USD	210 172	209 883	0.08
100 000	MORGAN STANLEY 5.75% 25/01/2021	USD	103 221	103 272	0.04
35 000	MORGAN STANLEY 6.375% 24/07/2042	USD	44 210	53 603	0.02
250 000	NATIONAL AUSTRALIA BANK LTD/NEW YORK 2.5% 22/05/2022	USD	256 239	256 369	0.09
250 000	NATIONAL AUSTRALIA BANK LTD/NEW YORK 2.8% 10/01/2022	USD	257 159	256 695	0.09
85 000	NATIONAL OILWELL VARCO INC 3.95% 01/12/2042	USD	54 615	58 411	0.02
57 000	NEWMONT CORP 2.8% 01/10/2029	USD	58 737	58 860	0.02
100 000	NEWMONT MINING CORP 4.875% 15/03/2042	USD	113 397	125 699	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)					
Bonds (continued)					
50 000	NEWMONT MINING CORP 6.25% 01/10/2039	USD	58 729	70 067	0.03
68 000	NOBLE ENERGY INC 5.25% 15/11/2043	USD	48 001	51 854	0.02
9 000	NOBLE ENERGY INC 6% 01/03/2041	USD	7 313	7 314	0.00
65 000	OMNICOM GROUP INC / OMNICOM CAPITAL INC 3.6% 15/04/2026	USD	69 744	69 498	0.03
68 000	ONEOK INC 7.5% 01/09/2023	USD	72 111	72 565	0.03
400 000	ORACLE CORP 1.9% 15/09/2021	USD	401 922	405 398	0.15
230 000	ORACLE CORP 2.4% 15/09/2023	USD	234 515	240 624	0.09
550 000	ORACLE CORP 2.65% 15/07/2026	USD	566 787	586 685	0.22
250 000	ORACLE CORP 2.95% 01/04/2030	USD	273 348	272 930	0.10
301 000	ORACLE CORP 2.95% 15/05/2025	USD	312 750	323 483	0.12
221 000	ORACLE CORP 2.95% 15/11/2024	USD	230 930	237 110	0.09
375 000	ORACLE CORP 3.25% 15/11/2027	USD	394 810	414 368	0.15
235 000	ORACLE CORP 3.4% 08/07/2024	USD	249 364	254 812	0.09
550 000	ORACLE CORP 3.6% 01/04/2040	USD	608 448	622 255	0.23
250 000	ORACLE CORP 3.6% 01/04/2050	USD	286 320	284 100	0.10
250 000	ORACLE CORP 3.625% 15/07/2023	USD	270 333	270 933	0.10
380 000	ORACLE CORP 3.8% 15/11/2037	USD	407 439	438 458	0.16
250 000	ORACLE CORP 3.85% 01/04/2060	USD	292 331	290 631	0.11
325 000	ORACLE CORP 3.85% 15/07/2036	USD	349 083	379 382	0.14
335 000	ORACLE CORP 3.9% 15/05/2035	USD	375 386	400 721	0.15
500 000	ORACLE CORP 4% 15/07/2046	USD	565 040	597 585	0.22
301 000	ORACLE CORP 4% 15/11/2047	USD	335 908	361 846	0.13
298 000	ORACLE CORP 4.125% 15/05/2045	USD	340 572	361 964	0.13
330 000	ORACLE CORP 4.3% 08/07/2034	USD	384 783	407 871	0.15
370 000	ORACLE CORP 4.375% 15/05/2055	USD	442 779	478 022	0.18
285 000	ORACLE CORP 4.5% 08/07/2044	USD	341 429	363 456	0.13
285 000	ORACLE CORP 5.375% 15/07/2040	USD	388 062	391 527	0.14
285 000	ORACLE CORP 6.125% 08/07/2039	USD	407 444	421 436	0.16
285 000	ORACLE CORP 6.5% 15/04/2038	USD	417 059	435 321	0.16
25 000	PAYPAL HOLDINGS INC 2.2% 26/09/2022	USD	25 524	25 506	0.01
250 000	PEPSICO INC 2.75% 05/03/2022	USD	259 514	248 728	0.09
100 000	PEPSICO INC 2.875% 15/10/2049	USD	108 897	110 012	0.04
450 000	PEPSICO INC 3% 15/10/2027	USD	493 061	497 080	0.18
50 000	PEPSICO INC 3.375% 29/07/2049	USD	54 222	59 084	0.02
101 000	PEPSICO INC 3.45% 06/10/2046	USD	117 990	117 380	0.04
217 000	PHILLIPS 66 FRN 26/02/2021	USD	207 034	213 135	0.08
66 000	PHILLIPS 66 4.3% 01/04/2022	USD	68 675	68 921	0.03
175 000	PHILLIPS 66 4.875% 15/11/2044	USD	195 795	199 450	0.07
531 000	PNC BANK NA FRN 24/02/2023	USD	517 092	517 100	0.19
349 000	PNC BANK NA 3.25% 01/06/2025	USD	365 028	376 641	0.14
100 000	PNC FINANCIAL SERVICES GROUP INC 2.55% 22/01/2030	USD	101 858	103 389	0.04
400 000	PRUDENTIAL FINANCIAL INC FRN 15/05/2045	USD	389 620	401 900	0.15
448 000	PRUDENTIAL FINANCIAL INC FRN 15/06/2043	USD	457 287	466 320	0.17
70 000	PRUDENTIAL FINANCIAL INC 5.7% 14/12/2036	USD	93 983	93 503	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)					
Bonds (continued)					
40 000	PUBLIC SERVICE ELECTRIC & GAS CO 3% 15/05/2027	USD	42 762	43 383	0.02
70 000	PUBLIC SERVICE ELECTRIC & GAS CO 3.8% 01/03/2046	USD	77 529	87 295	0.03
100 000	REGIONS FINANCIAL CORP 2.75% 14/08/2022	USD	101 745	101 972	0.04
100 000	ROGERS COMMUNICATIONS INC 3.7% 15/11/2049	USD	105 483	109 406	0.04
200 000	ROGERS COMMUNICATIONS INC 5% 15/03/2044	USD	243 760	265 531	0.10
345 000	ROYAL BANK OF CANADA FRN 17/01/2023	USD	337 273	336 634	0.12
1 029 000	ROYAL BANK OF CANADA FRN 29/04/2022	USD	1 015 583	1 015 987	0.36
29 000	ROYAL BANK OF CANADA 4.65% 27/01/2026	USD	31 139	32 942	0.01
55 000	SALESFORCE.COM INC 3.7% 11/04/2028	USD	62 898	62 930	0.02
74 000	SAN DIEGO GAS & ELECTRIC CO 3% 15/08/2021	USD	74 404	75 340	0.03
55 000	SAN DIEGO GAS & ELECTRIC CO 4.5% 15/08/2040	USD	67 984	67 985	0.03
50 000	SANTANDER HOLDINGS USA INC 3.5% 07/06/2024	USD	50 650	50 679	0.02
100 000	SANTANDER HOLDINGS USA INC 4.45% 03/12/2021	USD	102 499	102 907	0.04
55 000	SANTANDER HOLDINGS USA INC 4.5% 17/07/2025	USD	57 682	57 019	0.02
310 000	SANTANDER UK PLC 2.875% 18/06/2024	USD	319 874	320 900	0.12
27 000	SEMPRA ENERGY FRN 15/03/2021	USD	26 410	26 550	0.01
250 000	SEMPRA ENERGY 6% 15/10/2039	USD	341 345	344 745	0.13
57 000	SHERWIN WILLIAMS CO 2.25% 15/05/2020	USD	56 965	57 003	0.02
75 000	SHERWIN-WILLIAMS CO 3.45% 01/06/2027	USD	81 626	81 204	0.03
90 000	SHERWIN-WILLIAMS CO 4.5% 01/06/2047	USD	102 048	109 195	0.04
200 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 2.4% 23/09/2021	USD	202 693	203 106	0.07
200 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 2.875% 23/09/2023	USD	207 795	208 770	0.08
100 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 3.2% 23/09/2026	USD	107 693	108 881	0.04
50 000	SIMON PROPERTY GROUP LP 2.35% 30/01/2022	USD	49 612	49 920	0.02
25 000	SIMON PROPERTY GROUP LP 3.25% 13/09/2049	USD	19 874	21 101	0.01
70 000	SIMON PROPERTY GROUP LP 4.25% 30/11/2046	USD	82 856	71 531	0.03
50 000	SIMON PROPERTY GROUP LP 4.75% 15/03/2042	USD	46 905	51 517	0.02
50 000	SIMON PROPERTY GROUP LP 6.75% 01/02/2040	USD	76 698	64 388	0.02
73 000	SPECTRA ENERGY PARTNERS LP 4.75% 15/03/2024	USD	71 615	78 089	0.03
40 000	STARBUCKS CORP 2.1% 04/02/2021	USD	40 247	40 219	0.01
50 000	STARBUCKS CORP 3.55% 15/08/2029	USD	55 525	55 148	0.02
75 000	STARBUCKS CORP 3.8% 15/08/2025	USD	82 010	82 478	0.03
100 000	STARBUCKS CORP 4.45% 15/08/2049	USD	120 657	120 105	0.04
25 000	STARBUCKS CORP 4.5% 15/11/2048	USD	28 881	29 815	0.01
50 000	STATE STREET CORP 2.55% 18/08/2020	USD	50 425	50 227	0.02
250 000	STATE STREET CORP 3.1% 15/05/2023	USD	261 775	262 025	0.10
51 000	STATE STREET CORP 3.55% 18/08/2025	USD	56 637	56 289	0.02
481 000	SVENSKA HANDELSBANKEN AB FRN 24/05/2021	USD	473 896	479 169	0.18
50 000	SYSCO CORP 3.3% 15/07/2026	USD	48 735	49 628	0.02
100 000	TARGET CORP 2.65% 15/09/2030	USD	107 220	107 749	0.04
100 000	TARGET CORP 3.625% 15/04/2046	USD	121 143	121 042	0.04
125 000	TARGET CORP 4% 01/07/2042	USD	153 632	157 241	0.06
350 000	TELEFONICA EMISIONES SA 4.895% 06/03/2048	USD	414 191	416 371	0.15
446 000	TELEFONICA EMISIONES SA 5.213% 08/03/2047	USD	497 663	538 756	0.20

LYXOR Index Fund - Lyxor USD Corporate Bonds 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)					
251 000	TELEFONICA EMISIONES SAU 7.045% 20/06/2036	USD	351 027	351 666	0.13
50 000	TEXAS INSTRUMENTS INC 4.15% 15/05/2048	USD	60 224	64 342	0.02
100 000	TJX COS INC 3.875% 15/04/2030	USD	108 158	112 119	0.04
20 000	TORONTO-DOMINION BANK FRN 11/06/2020	USD	20 001	20 006	0.01
209 000	TORONTO-DOMINION BANK FRN 14/12/2020	USD	208 767	208 529	0.08
100 000	TORONTO-DOMINION BANK FRN 15/09/2031	USD	97 218	106 842	0.04
202 000	TORONTO-DOMINION BANK 2.65% 12/06/2024	USD	209 966	210 634	0.08
35 000	TOTAL CAPITAL INTERNATIONAL SA 3.461% 12/07/2049	USD	36 025	37 308	0.01
385 000	TOYOTA MOTOR CREDIT CORP FRN 07/10/2021	USD	380 823	380 804	0.14
500 000	TOYOTA MOTOR CREDIT CORP FRN 13/08/2021	USD	491 978	493 325	0.18
50 000	TOYOTA MOTOR CREDIT CORP 1.9% 08/04/2021	USD	50 255	50 246	0.02
50 000	TOYOTA MOTOR CREDIT CORP 2.15% 08/09/2022	USD	50 731	51 122	0.02
224 000	TOYOTA MOTOR CREDIT CORP 2.8% 13/07/2022	USD	230 738	231 681	0.09
100 000	TRANSCANADA PIPELINES LTD 2.5% 01/08/2022	USD	102 154	101 245	0.04
25 000	TRANSCANADA PIPELINES LTD 4.625% 01/03/2034	USD	20 147	26 727	0.01
40 000	TRANSCANADA PIPELINES LTD 4.875% 15/05/2048	USD	47 805	45 701	0.02
100 000	TRANSCANADA PIPELINES LTD 5.1% 15/03/2049	USD	93 141	119 001	0.04
1 000	TRANSCANADA PIPELINES LTD 6.2% 15/10/2037	USD	1 218	1 233	0.00
1 000	TRANSCANADA PIPELINES LTD 7.625% 15/01/2039	USD	1 529	1 422	0.00
400 000	TRUIST BANK FRN 09/03/2023	USD	384 277	387 374	0.14
50 000	TRUIST BANK FRN 26/10/2021	USD	50 483	49 970	0.02
50 000	TRUIST BANK 2.45% 01/08/2022	USD	51 052	51 366	0.02
250 000	TRUIST BANK 2.625% 15/01/2022	USD	256 404	256 404	0.09
250 000	TRUIST BANK 2.8% 17/05/2022	USD	258 176	258 176	0.09
335 000	TRUIST BANK 3.2% 01/04/2024	USD	355 632	356 046	0.13
100 000	TRUIST FINANCIAL CORP 2.05% 10/05/2021	USD	100 447	100 984	0.04
250 000	TRUIST FINANCIAL CORP 2.7% 27/01/2022	USD	255 676	255 805	0.09
100 000	TRUIST FINANCIAL CORP 2.75% 01/04/2022	USD	102 381	102 590	0.04
101 000	TRUIST FINANCIAL CORP 2.85% 26/10/2024	USD	105 269	106 652	0.04
50 000	TRUIST FINANCIAL CORP 3.05% 20/06/2022	USD	51 569	51 685	0.02
60 000	TRUIST FINANCIAL CORP 3.2% 03/09/2021	USD	61 449	61 553	0.02
247 000	TRUIST FINANCIAL CORP 3.75% 06/12/2023	USD	265 774	260 972	0.10
40 000	TWDC ENTERPRISES 18 CORP 2.15% 17/09/2020	USD	40 173	40 169	0.01
50 000	TWDC ENTERPRISES 18 CORP 2.75% 16/08/2021	USD	51 138	51 197	0.02
100 000	TWDC ENTERPRISES 18 CORP 4.125% 01/06/2044	USD	120 982	120 796	0.04
64 000	UNION PACIFIC CORP 2.25% 19/06/2020	USD	64 019	64 102	0.02
60 000	UNION PACIFIC CORP 2.75% 01/03/2026	USD	63 880	63 814	0.02
50 000	UNION PACIFIC CORP 2.95% 01/03/2022	USD	51 655	51 869	0.02
25 000	UNION PACIFIC CORP 3.2% 08/06/2021	USD	25 505	25 613	0.01
135 000	UNION PACIFIC CORP 3.25% 05/02/2050	USD	138 001	143 020	0.05
40 000	UNION PACIFIC CORP 3.375% 01/02/2035	USD	43 588	45 023	0.02
150 000	UNION PACIFIC CORP 3.55% 15/08/2039	USD	164 811	163 949	0.06
140 000	UNION PACIFIC CORP 3.799% 01/10/2051	USD	155 140	162 075	0.06
125 000	UNION PACIFIC CORP 4.375% 10/09/2038	USD	127 208	149 157	0.05

LYXOR Index Fund - Lyxor USD Corporate Bonds 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)					
100 000	UNION PACIFIC CORP 4.5% 10/09/2048	USD	96 565	127 158	0.05
157 000	UNITED PARCEL SERVICE INC 3.05% 15/11/2027	USD	172 975	172 617	0.06
50 000	UNITED PARCEL SERVICE INC 3.625% 01/10/2042	USD	51 894	56 702	0.02
325 000	UNITED PARCEL SERVICE INC 3.75% 15/11/2047	USD	373 682	384 608	0.14
250 000	UNITED PARCEL SERVICE INC 5.3% 01/04/2050	USD	362 910	358 628	0.13
255 000	UNITED PARCEL SERVICE INC 6.2% 15/01/2038	USD	361 190	373 195	0.14
992 000	VERIZON COMMUNICATIONS INC FRN 22/05/2020	USD	991 609	992 822	0.36
250 000	VERIZON COMMUNICATIONS INC 2.625% 15/08/2026	USD	261 786	266 361	0.10
125 000	VERIZON COMMUNICATIONS INC 3.376% 15/02/2025	USD	136 958	137 429	0.05
101 000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	116 043	116 936	0.04
100 000	VERIZON COMMUNICATIONS INC 4% 22/03/2050	USD	124 955	125 581	0.05
400 000	VERIZON COMMUNICATIONS INC 4.016% 03/12/2029	USD	444 281	471 476	0.17
50 000	VERIZON COMMUNICATIONS INC 4.125% 15/08/2046	USD	51 708	62 369	0.02
300 000	VERIZON COMMUNICATIONS INC 4.125% 16/03/2027	USD	329 319	348 599	0.13
401 000	VERIZON COMMUNICATIONS INC 4.272% 15/01/2036	USD	485 123	486 745	0.18
145 000	VERIZON COMMUNICATIONS INC 4.5% 10/08/2033	USD	172 878	180 607	0.07
435 000	VERIZON COMMUNICATIONS INC 4.522% 15/09/2048	USD	535 629	581 659	0.21
200 000	VERIZON COMMUNICATIONS INC 4.672% 15/03/2055	USD	255 916	274 311	0.10
50 000	VERIZON COMMUNICATIONS INC 4.812% 15/03/2039	USD	58 932	65 593	0.02
651 000	VERIZON COMMUNICATIONS INC 4.862% 21/08/2046	USD	845 365	887 836	0.32
125 000	VERIZON COMMUNICATIONS INC 5.012% 15/04/2049	USD	176 592	168 756	0.06
200 000	VERIZON COMMUNICATIONS INC 5.012% 21/08/2054	USD	274 532	276 938	0.10
409 000	VERIZON COMMUNICATIONS INC 5.15% 15/09/2023	USD	462 822	465 288	0.17
250 000	VERIZON COMMUNICATIONS INC 5.25% 16/03/2037	USD	316 687	336 149	0.12
50 000	VERIZON COMMUNICATIONS INC 5.5% 16/03/2047	USD	62 275	72 353	0.03
210 000	VISA INC 4.3% 14/12/2045	USD	256 760	279 589	0.10
50 000	VODAFONE GROUP PLC 4.125% 30/05/2025	USD	50 828	55 938	0.02
100 000	VODAFONE GROUP PLC 4.25% 17/09/2050	USD	86 382	113 064	0.04
26 000	VODAFONE GROUP PLC 4.375% 19/02/2043	USD	29 463	29 396	0.01
125 000	VODAFONE GROUP PLC 4.875% 19/06/2049	USD	143 883	152 803	0.06
150 000	VODAFONE GROUP PLC 5.25% 30/05/2048	USD	166 556	191 389	0.07
50 000	VODAFONE GROUP PLC 6.15% 27/02/2037	USD	55 299	65 372	0.02
101 000	WALGREENS BOOTS ALLIANCE INC 3.45% 01/06/2026	USD	105 276	106 038	0.04
101 000	WALGREENS BOOTS ALLIANCE INC 3.8% 18/11/2024	USD	107 575	107 939	0.04
100 000	WALGREENS BOOTS ALLIANCE INC 4.8% 18/11/2044	USD	104 278	107 069	0.04
754 000	WALT DISNEY CO FRN 01/09/2021	USD	751 889	751 741	0.28
666 000	WALT DISNEY CO FRN 01/09/2022	USD	662 407	663 412	0.24
100 000	WALT DISNEY CO FRN 05/06/2020	USD	100 017	100 105	0.04
105 000	WALT DISNEY CO 1.85% 30/07/2026	USD	106 971	107 116	0.04
98 000	WALT DISNEY CO 2% 01/09/2029	USD	92 633	98 608	0.04
50 000	WALT DISNEY CO 3% 15/09/2022	USD	52 521	52 441	0.02
70 000	WALT DISNEY CO 3.7% 01/12/2042	USD	78 200	80 058	0.03
70 000	WALT DISNEY CO 6.4% 15/12/2035	USD	102 280	101 623	0.04
200 000	WASTE MANAGEMENT INC 3.5% 15/05/2024	USD	215 961	200 714	0.07

LYXOR Index Fund - Lyxor USD Corporate Bonds 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)					
65 000	WASTE MANAGEMENT INC 4.15% 15/07/2049	USD	77 299	82 136	0.03
100 000	WESTPAC BANKING CORP FRN 04/02/2030	USD	99 003	98 783	0.04
17 000	WESTPAC BANKING CORP FRN 13/01/2023	USD	16 618	16 716	0.01
150 000	WESTPAC BANKING CORP FRN 19/08/2021	USD	148 639	149 934	0.06
100 000	WESTPAC BANKING CORP FRN 23/11/2031	USD	107 548	106 593	0.04
250 000	WESTPAC BANKING CORP 2.1% 13/05/2021	USD	252 661	252 660	0.09
100 000	WESTPAC BANKING CORP 2.8% 11/01/2022	USD	102 559	102 725	0.04
100 000	WESTPAC BANKING CORP 4.421% 24/07/2039	USD	112 934	111 036	0.04
120 000	WEYERHAEUSER CO 7.375% 15/03/2032	USD	134 866	159 762	0.06
40 000	WW GRAINGER INC 4.6% 15/06/2045	USD	48 080	49 027	0.02
25 000	3M CO 3.25% 26/08/2049	USD	26 086	27 928	0.01
100 000	3M CO 4% 14/09/2048	USD	110 169	124 738	0.05
Total Bonds			116 037 707	118 830 371	43.71
Supranationals, Governments and Local Public Authorities, Debt Instruments					
4 532 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	6 396 477	6 540 460	2.41
4 217 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2050	USD	4 489 649	4 819 653	1.77
14 303 100	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	15 908 722	15 999 359	5.88
16 303 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	18 349 154	18 357 432	6.75
16 684 700	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2027	USD	18 821 754	18 873 264	6.94
14 400 400	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	17 271 480	18 879 149	6.94
3 881 400	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2028	USD	4 712 939	4 713 172	1.73
9 885 500	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	14 602 737	15 014 375	5.52
14 979 800	UNITED STATES TREASURY NOTE/BOND 4.25% 15/11/2040	USD	22 165 423	23 814 371	8.76
14 545 000	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2041	USD	22 894 738	24 576 505	9.05
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			145 613 073	151 587 740	55.75
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			261 650 780	270 418 111	99.46
Total Investments			261 650 780	270 418 111	99.46

LYXOR Index Fund - Lyxor USD Corporate Bonds UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	55.75	United States of America	94.33
Investment Banking and Brokerage Services	6.61	United Kingdom	1.70
Software and Computer Services	6.01	Canada	1.48
Banks	4.96	Spain	0.56
Pharmaceuticals and Biotechnology	4.49	Netherlands	0.51
Technology Hardware and Equipment	4.42	Australia	0.50
Telecommunications Service Providers	4.10	Ireland	0.19
Personal Care, Drug and Grocery Stores	2.21	Sweden	0.18
Oil, Gas and Coal	2.02	France	0.01
Retailers	1.66		
Health Care Providers	1.35		99.46
Industrial Transportation	1.11		
Medical Equipment and Services	0.98		
Electricity	0.65		
Beverages	0.50		
Life Insurance	0.36		
Chemicals	0.34		
Finance and Credit Services	0.32		
Gas, Water and Multi-utilities	0.26		
Real Estate Investment Trusts	0.14		
Food Producers	0.13		
General Industrials	0.12		
Real Estate Investment and Services	0.12		
Travel and Leisure	0.12		
Industrial Materials	0.11		
Non-life Insurance	0.11		
Construction and Materials	0.10		
Telecommunications Equipment	0.10		
Waste and Disposal Services	0.10		
Precious Metals and Mining	0.09		
Alternative Energy	0.05		
Personal Goods	0.04		
Media	0.03		
	99.46		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
200 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2.75% 15/12/2029	USD	188 675	200 465	0.21
261 000	ALEXANDRIA REAL ESTATE EQUITIES INC 4% 15/01/2024	USD	278 090	280 523	0.30
2 000	AMERICAN AIRLINES 2017-1 CLASS AA PASS THROUGH TRUST 3.65% 15/02/2029	USD	1 834	1 536	0.00
44 000	AMERICAN EXPRESS CO FRN 20/05/2022	USD	42 601	43 488	0.05
363 000	AMERICAN HONDA FINANCE CORP FRN 10/05/2023	USD	338 822	344 186	0.36
59 000	AMERICAN HONDA FINANCE CORP FRN 11/06/2021	USD	58 356	58 549	0.06
1 124 000	AMERICAN HONDA FINANCE CORP FRN 20/07/2020	USD	1 121 637	1 123 454	1.18
100 000	AMERICAN HONDA FINANCE CORP FRN 27/06/2022	USD	97 348	97 954	0.10
200 000	ARCONIC INC 5.95% 01/02/2037	USD	177 795	186 939	0.20
100 000	AT&T INC FRN 30/06/2020	USD	100 063	100 125	0.11
100 000	BANK OF AMERICA CORP FRN 07/02/2030	USD	112 513	112 538	0.12
142 000	BMW US CAPITAL LLC - 144A - FRN 13/08/2021	USD	137 786	138 559	0.15
100 000	BMW US CAPITAL LLC - 144A - FRN 14/08/2020	USD	99 779	99 815	0.11
121 000	CAMPBELL SOUP CO FRN 15/03/2021	USD	118 453	120 461	0.13
72 000	CATERPILLAR FINANCIAL SERVICES CORP FRN 07/09/2021	USD	70 174	71 275	0.08
53 000	CATERPILLAR FINANCIAL SERVICES CORP FRN 08/03/2021	USD	52 286	52 777	0.06
100 000	CATERPILLAR FINANCIAL SERVICES CORP FRN 15/05/2020	USD	99 994	100 021	0.11
60 000	CENOVUS ENERGY INC 3.8% 15/09/2023	USD	33 371	50 237	0.05
102 000	CENTENE CORP - 144A - 5.25% 01/04/2025	USD	106 208	105 977	0.11
141 000	CENTENE CORP - 144A - 5.375% 01/06/2026	USD	149 894	149 528	0.16
54 000	CHARLES SCHWAB CORP FRN 21/05/2021	USD	53 443	53 580	0.06
164 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.2% 15/03/2028	USD	180 666	181 570	0.19
724 000	CIT BANK NA FRN 27/09/2025	USD	588 250	661 110	0.70
174 000	CITIGROUP INC FRN 26/10/2020	USD	174 100	174 331	0.18
300 000	CITIGROUP INC FRN 30/03/2021	USD	300 668	301 337	0.32
200 000	CK HUTCHISON INTERNATIONAL 17 LTD - REGS - 2.875% 05/04/2022	USD	202 642	203 837	0.22
145 000	CONSOLIDATED EDISON CO OF NEW YORK INC FRN 25/06/2021	USD	142 535	143 377	0.15
250 000	CREDIT AGRICOLE SA/LONDON - 144A - FRN 10/06/2020	USD	249 716	250 236	0.27
674 000	CREDIT AGRICOLE SA/LONDON - 144A - FRN 24/04/2023	USD	658 816	658 956	0.70
100 000	CYRUSONE LP / CYRUSONE FINANCE CORP 3.45% 15/11/2029	USD	91 497	103 694	0.11
268 000	DAIMLER FINANCE NORTH AMERICA LLC - 144A - FRN 15/02/2022	USD	249 129	253 823	0.27
12 000	DIAMOND BACK ENERGY 5.375% 31/05/2025	USD	12 602	11 489	0.01
25 000	ECOLAB INC 2.375% 10/08/2022	USD	25 928	25 947	0.03
4 000	ENBRIDGE INC 3.125% 15/11/2029	USD	3 859	3 879	0.00
3 000	ENERGY TRANSFER OPERATING LP 4.9% 01/02/2024	USD	2 994	2 995	0.00
54 000	ENERGY TRANSFER PARTNERS LP 6.125% 15/12/2045	USD	45 805	52 897	0.06
100 000	EQUIFAX INC FRN 15/08/2021	USD	99 757	98 675	0.10
42 000	EQUITABLE HOLDINGS INC 3.9% 20/04/2023	USD	43 338	43 757	0.05
200 000	GENERAL MOTORS FINANCIAL CO INC FRN 09/04/2021	USD	193 316	193 458	0.21
36 000	GLAXOSMITHKLINE CAPITAL PLC 3.125% 14/05/2021	USD	36 576	36 806	0.04
200 000	HARLEY-DAVIDSON FINANCIAL SERVICES INC FRN 02/03/2021	USD	197 329	197 559	0.21
342 000	HEWLETT PACKARD ENTERPRISE CO FRN 05/10/2021	USD	332 662	332 934	0.35
15 000	HOSPITALITY PROPERTIES TRUST 4.375% 15/02/2030	USD	10 540	11 545	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
753 000	IBM CREDIT LLC FRN 30/11/2020	USD	753 754	753 993	0.80
300 000	ING GROEP NV FRN 02/10/2023	USD	283 586	290 997	0.31
100 000	JPMORGAN CHASE & CO FRN 01/02/2028	USD	109 709	109 696	0.12
400 000	JPMORGAN CHASE & CO FRN 07/06/2021	USD	399 239	401 016	0.42
345 000	JPMORGAN CHASE & CO FRN 18/06/2022	USD	338 653	341 890	0.36
101 000	JPMORGAN CHASE & CO FRN 23/01/2029	USD	109 960	109 613	0.12
60 000	KLA CORP 4.1% 15/03/2029	USD	67 498	68 067	0.07
200 000	LEIDOS HOLDINGS 4.45% 01/12/2020	USD	202 579	200 660	0.21
25 000	LINCOLN NATIONAL CORP 4.2% 15/03/2022	USD	26 044	26 156	0.03
100 000	MACQUARIE BANK LTD FRN 24/11/2021	USD	97 084	97 322	0.10
200 000	MCKESSON CORP 4.75% 30/05/2029	USD	226 562	236 959	0.25
100 000	MID-AMERICA APARTMENTS LP 4.3% 15/10/2023	USD	103 422	107 559	0.11
1 847 000	MPLX LP FRN 09/09/2021	USD	1 679 072	1 731 857	1.83
787 000	MPLX LP FRN 09/09/2022	USD	683 918	694 979	0.74
200 000	NATIONAL RETAIL PROPERTIES INC 2.5% 15/04/2030	USD	175 898	181 721	0.19
200 000	NISSAN MOTOR ACCEPTANCE CORP - 144A - FRN 13/07/2020	USD	197 699	198 796	0.21
260 000	NORDEA BANK AB FRN 27/05/2021	USD	258 388	260 549	0.28
186 000	NSTAR ELECTRIC CO 3.25% 15/05/2029	USD	196 805	207 246	0.22
100 000	OTIS WORLDWIDE CORP FRN 05/04/2023	USD	95 873	97 549	0.10
68 000	PHILLIPS 66 4.3% 01/04/2022	USD	70 998	71 009	0.08
33 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.65% 01/06/2022	USD	31 020	32 428	0.03
2 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.85% 15/10/2023	USD	1 919	1 943	0.00
846 000	PNC BANK NA FRN 22/07/2022	USD	835 227	835 174	0.88
500 000	PNC BANK NA FRN 24/02/2023	USD	487 361	486 913	0.52
25 000	PRINCIPAL FINANCIAL GROUP INC 3.3% 15/09/2022	USD	25 828	25 873	0.03
58 000	QWEST CORP 6.75% 01/12/2021	USD	62 226	60 722	0.06
100 000	RPM INTERNATIONAL INC 4.55% 01/03/2029	USD	105 835	105 835	0.11
254 000	SOUTHERN POWER CO - 144A - FRN 20/12/2020	USD	253 997	254 105	0.27
31 000	SPIRIT AIRLINES PASS THROUGH TRUST 2015-1A 4.1% 01/10/2029	USD	18 145	18 393	0.02
97 000	STANDARD INDUSTRIES INC/NJ - 144A - 5.375% 15/11/2024	USD	100 153	98 355	0.10
289 000	STEEL DYNAMICS INC 5% 15/12/2026	USD	307 259	297 291	0.32
211 000	SUNOCO LOGISTICS PARTNERS OPERATIONS LP 4.4% 01/04/2021	USD	213 279	212 933	0.23
500 000	SVENSKA HANDELSBANKEN AB FRN 24/05/2021	USD	492 396	498 098	0.53
200 000	TYSON FOODS INC FRN 21/08/2020	USD	199 971	199 698	0.21
350 000	UNICREDIT SPA FRN 14/01/2022	USD	348 208	349 755	0.37
2 000	UNITED AIRLINES 2015-1 CLASS AA PASS THROUGH TRUST 3.45% 01/12/2027	USD	1 684	1 531	0.00
400 000	UNITED PARCEL SERVICE INC FRN 01/04/2021	USD	397 247	398 832	0.42
200 000	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC - 144A - FRN 12/11/2021	USD	200 170	195 587	0.21
100 000	VULCAN MATERIALS CO FRN 01/03/2021	USD	97 993	99 806	0.11
	Total Bonds		17 538 506	17 797 105	18.86

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
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					
20 000 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	25 373 499	24 387 699	25.85
20 250 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	23 385 402	23 119 806	24.50
10 597 600	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	12 963 845	14 180 086	15.03
1 136 200	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2042	USD	1 448 655	1 575 590	1.67
976 300	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	1 442 178	1 482 832	1.57
6 853 700	UNITED STATES TREASURY NOTE/BOND 4.375% 15/11/2039	USD	10 269 841	10 990 551	11.65
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			74 883 420	75 736 564	80.27
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			92 421 926	93 533 669	99.13
Total Investments			92 421 926	93 533 669	99.13

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	80.27	United States of America	45.80
Banks	6.98	France	25.85
Investment Banking and Brokerage Services	3.41	Belgium	24.50
Oil, Gas and Coal	3.00	United Kingdom	1.12
Real Estate Investment Trusts	0.81	Sweden	0.80
Industrial Transportation	0.73	Italy	0.37
Electricity	0.64	Netherlands	0.31
Industrial Metals and Mining	0.51	Cayman Islands	0.22
Personal Care, Drug and Grocery Stores	0.47	Australia	0.10
Technology Hardware and Equipment	0.42	Canada	0.06
Food Producers	0.34		
Construction and Materials	0.32		
General Industrials	0.26		
Software and Computer Services	0.21		
Leisure Goods	0.19		
Telecommunications Service Providers	0.17		
Real Estate Investment and Services	0.13		
Health Care Providers	0.11		
Finance and Credit Services	0.05		
Industrial Support Services	0.03		
Life Insurance	0.03		
Non-life Insurance	0.03		
Travel and Leisure	0.02		
	99.13		99.13

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
193 000	AMERICAN HONDA FINANCE CORP FRN 11/06/2021	USD	190 894	191 525	0.13
1 950 000	AMERICAN HONDA FINANCE CORP FRN 20/07/2020	USD	1 946 020	1 949 053	1.34
100 000	AMERICAN HONDA FINANCE CORP 1.7% 09/09/2021	USD	99 276	99 748	0.07
20 000	AMERICAN HONDA FINANCE CORP 1.95% 20/07/2020	USD	20 037	19 662	0.01
25 000	AMERICAN HONDA FINANCE CORP 2.2% 27/06/2022	USD	24 949	25 139	0.02
50 000	AMERICAN HONDA FINANCE CORP 2.65% 12/02/2021	USD	50 251	50 295	0.03
128 000	APPLE INC FRN 09/02/2022	USD	127 813	128 251	0.09
1 829 000	APPLE INC FRN 11/05/2022	USD	1 818 508	1 808 378	1.23
250 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD - 144A - FRN 19/08/2020	USD	249 734	250 076	0.17
597 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 17/05/2021	USD	594 187	595 060	0.40
40 000	BANK OF NEW YORK MELLON CORP 2.6% 17/08/2020	USD	40 231	40 205	0.03
100 000	BANK OF NEW YORK MELLON CORP 2.95% 29/01/2023	USD	104 507	105 233	0.07
200 000	BMW FINANCE NV FRN 12/08/2022	USD	191 858	190 677	0.13
243 000	BMW US CAPITAL LLC - 144A - FRN 13/08/2021	USD	235 878	237 112	0.16
100 000	CATERPILLAR FINANCIAL SERVICES CORP FRN 04/09/2020	USD	99 302	99 886	0.07
1 388 000	CATERPILLAR FINANCIAL SERVICES CORP FRN 08/03/2021	USD	1 371 236	1 376 035	0.94
14 000	CATERPILLAR FINANCIAL SERVICES CORP 1.85% 04/09/2020	USD	14 081	14 045	0.01
150 000	DAIMLER FINANCE NORTH AMERICA LLC FRN 22/02/2021	USD	144 040	146 716	0.10
150 000	DAIMLER FINANCE NORTH AMERICA LLC FRN 22/02/2022	USD	142 038	143 385	0.10
100 000	EXXON MOBIL CORP FRN 06/03/2022	USD	99 482	99 501	0.07
400 000	GOLDMAN SACHS GROUP INC 5.75% 24/01/2022	USD	417 350	428 018	0.29
364 000	IBM CREDIT LLC FRN 30/11/2020	USD	364 509	364 480	0.25
36 000	JOHN DEERE CAPITAL CORP FRN 12/03/2021	USD	35 681	35 861	0.02
50 000	JOHN DEERE CAPITAL CORP 2.35% 08/01/2021	USD	50 323	50 469	0.03
100 000	JOHN DEERE CAPITAL CORP 2.45% 11/09/2020	USD	100 548	100 586	0.07
100 000	JOHN DEERE CAPITAL CORP 2.875% 12/03/2021	USD	101 563	101 616	0.07
200 000	MACQUARIE GROUP LTD - 144A - FRN 28/11/2023	USD	178 740	195 316	0.13
235 000	MACQUARIE GROUP LTD FRN 27/03/2024	USD	215 409	231 954	0.16
400 000	PNC BANK NA FRN 22/01/2021	USD	401 402	399 652	0.27
300 000	STANDARD CHARTERED PLC FRN 10/09/2022	USD	286 703	295 118	0.20
63 000	TORONTO-DOMINION BANK FRN 11/06/2020	USD	62 974	63 019	0.04
266 000	TORONTO-DOMINION BANK FRN 14/12/2020	USD	265 985	265 400	0.18
30 000	TORONTO-DOMINION BANK 2.55% 25/01/2021	USD	30 231	30 384	0.02
300 000	TOYOTA MOTOR CREDIT CORP FRN 07/10/2021	USD	292 666	296 730	0.20
367 000	UBS GROUP FUNDING SWITZERLAND AG FRN 14/04/2021	USD	370 251	370 222	0.25
250 000	UNITED PARCEL SERVICE INC 2.45% 01/10/2022	USD	259 763	259 783	0.18
809 000	WALT DISNEY CO FRN 01/09/2021	USD	806 550	806 577	0.55
Total Bonds			11 804 970	11 865 167	8.08
Supranationals, Governments and Local Public Authorities, Debt Instruments					
69 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2050	USD	80 342	79 432	0.05
2 020 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	2 240 692	2 274 552	1.55
1 599 300	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2027	USD	1 801 961	1 809 083	1.23

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
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)					
924 100	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	1 047 987	1 182 920	0.81
11 622 500	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	13 414 479	13 600 142	9.26
29 254 100	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	33 795 342	39 143 358	26.64
2 675 400	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	3 122 693	3 180 591	2.16
30 195 200	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	41 320 244	42 334 615	28.81
20 247 400	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	26 552 861	30 752 320	20.93
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			123 376 601	134 357 013	91.44
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			135 181 571	146 222 180	99.52
Total Investments			135 181 571	146 222 180	99.52

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	91.44	United States of America	97.83
Investment Banking and Brokerage Services	4.13	Australia	0.87
Banks	1.64	Switzerland	0.25
Technology Hardware and Equipment	1.32	Canada	0.24
Telecommunications Service Providers	0.55	United Kingdom	0.20
Industrial Transportation	0.37	Netherlands	0.13
Oil, Gas and Coal	0.07		
	99.52		99.52

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
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					
3 675 000	BUONI POLIENNALI DEL TESORO 0.05% 15/04/2021	EUR	3 632 028	3 666 015	4.22
3 872 000	ITALY BUONI POLIENNALI DEL TESORO 0.05% 15/01/2023	EUR	3 842 842	3 804 627	4.38
3 775 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/11/2021	EUR	3 723 441	3 770 093	4.34
3 794 000	ITALY BUONI POLIENNALI DEL TESORO 0.45% 01/06/2021	EUR	3 773 843	3 799 919	4.38
4 377 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/08/2022	EUR	4 440 504	4 402 605	5.07
4 133 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2023	EUR	4 210 579	4 157 591	4.79
3 984 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/03/2023	EUR	4 059 818	4 007 107	4.61
4 115 000	ITALY BUONI POLIENNALI DEL TESORO 1% 15/07/2022	EUR	4 164 662	4 149 978	4.78
4 015 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 01/04/2022	EUR	4 071 057	4 061 574	4.68
4 289 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 15/04/2022	EUR	4 364 208	4 350 118	5.01
4 100 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	4 259 349	4 176 465	4.81
4 258 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 15/12/2021	EUR	4 391 855	4 370 837	5.03
3 999 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/05/2021	EUR	4 250 704	4 136 406	4.76
6 787 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/08/2021	EUR	7 230 969	7 065 708	8.13
6 025 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2021	EUR	6 528 012	6 368 305	7.33
4 975 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2022	EUR	5 526 541	5 375 985	6.19
4 722 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	5 450 430	5 246 850	6.04
5 155 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/11/2022	EUR	5 958 957	5 761 486	6.63
3 784 000	ITALY 2 2 GROUP INC 2.3% 15/10/2021	EUR	3 944 214	3 882 270	4.47
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			87 824 013	86 553 939	99.65
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			87 824 013	86 553 939	99.65
Total Investments			87 824 013	86 553 939	99.65

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.65	Italy	99.65
	99.65		99.65

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
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					
4 548 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	4 522 450	4 380 861	12.92
5 012 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	5 186 602	5 170 630	15.25
4 269 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	4 657 127	4 653 423	13.72
4 505 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	5 069 714	4 989 062	14.71
4 616 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	6 582 298	6 518 254	19.22
5 950 180.000001	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	8 149 332	8 005 372	23.62
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			34 167 523	33 717 602	99.44
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			34 167 523	33 717 602	99.44
Total Investments			34 167 523	33 717 602	99.44

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.44
	99.44

Geographical classification	%
Italy	99.44
	99.44

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 303	ACCOR SA	EUR	164 803	108 952	0.25
4 421	ADIDAS AG - REG	EUR	1 088 479	924 873	2.08
256	ADYEN NV	EUR	172 069	230 707	0.52
1 655	AENA SME SA	EUR	261 485	191 153	0.43
728	AEROPORTS DE PARIS	EUR	112 086	65 083	0.15
4 642	AIR LIQUIDE SA	EUR	506 748	538 936	1.21
6 953	AIR LIQUIDE SA - PF 2022	EUR	749 564	807 243	1.82
14 305	AIRBUS SE	EUR	1 548 880	827 973	1.86
4 958	AKZO NOBEL NV	EUR	395 826	343 094	0.77
3 579	ALLIANZ SE - REG	EUR	722 267	604 422	1.36
4 673	ALSTOM SA	EUR	175 896	174 583	0.39
7 569	ALTICE EUROPE NV - A	EUR	38 915	27 513	0.06
10 571	AMADEUS IT GROUP SA - A	EUR	675 132	464 278	1.04
18 677	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 509 042	782 193	1.76
29 903	AROUNDTOWN SA	EUR	221 341	146 824	0.33
10 433	ASML HOLDING NV	EUR	2 029 815	2 823 690	6.36
2 471	BEIERSDORF AG	EUR	253 578	236 178	0.53
1 015	BIOMERIEUX	EUR	77 586	115 000	0.26
21 630	BOLLORE SA	EUR	81 608	52 388	0.12
1 893	BRENNTAG AG	EUR	80 852	77 973	0.18
7 200	BUREAU VERITAS SA	EUR	151 744	136 368	0.31
3 896	CAPGEMINI SE	EUR	409 062	334 043	0.75
987	CARL ZEISS MEDITEC AG	EUR	92 932	88 781	0.20
6 140	CELLNEX TELECOM SAU	EUR	209 431	293 492	0.66
5 637	COCA-COLA EUROPEAN PARTNERS PLC	USD	260 552	204 009	0.46
677	COLRUYT SA	EUR	34 288	36 978	0.08
19 371	CRH PLC	EUR	558 610	533 671	1.20
15 136	DANONE SA	EUR	1 102 024	957 503	2.15
61	DASSAULT AVIATION SA	EUR	75 865	45 445	0.10
3 222	DASSAULT SYSTEMES SE	EUR	401 174	430 298	0.97
14 236	DAVIDE CAMPARI-MILANO SPA	EUR	110 094	100 649	0.23
1 805	DELIVERY HERO SE	EUR	81 310	138 985	0.31
24 063	DEUTSCHE BANK AG - REG	EUR	157 157	163 099	0.37
4 657	DEUTSCHE BOERSE AG	EUR	580 056	660 130	1.49
24 247	DEUTSCHE POST AG - REG	EUR	802 145	658 306	1.48
3 086	DEUTSCHE WOHNEN SE	EUR	108 193	114 182	0.26
5 961	EDENRED	EUR	235 190	219 186	0.49
21 958	EDP - ENERGIAS DE PORTUGAL SA	EUR	80 179	84 538	0.19
1 922	EIFFAGE SA	EUR	170 083	143 573	0.32
2 266	ELISA OYJ	EUR	105 256	125 627	0.28
6 955	ESSILORLUXOTTICA SA	EUR	841 333	783 481	1.76
965	EURAZEO SE	EUR	58 574	42 132	0.09
283	EUROFINS SCIENTIFIC SE	EUR	118 802	142 915	0.32
1 329	EXOR NV	EUR	79 609	66 304	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 956	FERRARI NV	EUR	384 312	423 890	0.95
11 964	FERROVIAL SA	EUR	284 445	272 779	0.61
14 925	FINECOBANK BANCA FINECO SPA	EUR	143 751	151 340	0.34
7 076	FORTUM OYJ	EUR	140 437	107 201	0.24
5 223	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	349 610	374 280	0.84
852	FUCHS PETROLUB SE - PFD	EUR	31 108	30 212	0.07
1 110	GALAPAGOS NV	EUR	193 305	223 665	0.50
12 287	GALP ENERGIA SGPS SA	EUR	166 311	129 198	0.29
3 760	GEA GROUP AG	EUR	99 318	78 885	0.18
10 785	GETLINK SE - REG	EUR	136 332	125 430	0.28
7 311	GRIFOLS SA	EUR	200 821	227 080	0.51
2 824	HEINEKEN HOLDING NV	EUR	242 602	200 786	0.45
6 353	HEINEKEN NV	EUR	581 720	493 120	1.11
2 547	HENKEL AG & CO KGAA	EUR	218 758	181 092	0.41
2 183	HENKEL AG & CO KGAA - PFD	EUR	206 245	176 910	0.40
776	HERMES INTERNATIONAL	EUR	458 572	518 213	1.17
606	HOCHTIEF AG	EUR	65 965	43 481	0.10
362	ILIAD SA	EUR	43 546	49 232	0.11
26 738	INDUSTRIA DE DISENO TEXTIL SA	EUR	729 040	621 659	1.40
30 660	INFINEON TECHNOLOGIES AG - REG	EUR	531 914	519 687	1.17
1 484	INGENICO GROUP SA	EUR	124 922	170 215	0.38
924	IPSEN SA	EUR	92 637	62 601	0.14
2 087	JCDECAUX SA	EUR	53 626	39 486	0.09
6 170	JERONIMO MARTINS SGPS SA	EUR	91 214	95 111	0.21
2 820	JUST EAT TAKEAWAY.COM NV	EUR	254 987	262 316	0.59
1 857	KERING SA	EUR	827 296	854 591	1.92
3 894	KERRY GROUP PLC	EUR	396 051	407 702	0.92
3 768	KINGSPAN GROUP PLC	EUR	163 840	175 212	0.39
1 185	KNORR-BREMSE AG	EUR	107 584	100 559	0.23
8 331	KONE OYJ - B	EUR	417 193	460 871	1.04
4 447	KONINKLIJKE DSM NV	EUR	447 065	496 952	1.12
87 564	KONINKLIJKE KPN NV	EUR	237 287	184 935	0.42
22 189	KONINKLIJKE PHILIPS NV	EUR	866 075	881 236	1.98
1 120	KONINKLIJKE VOPAK NV	EUR	48 667	58 934	0.13
3 705	L OREAL SA PRIME FIDELITY 20200	EUR	852 772	982 937	2.21
2 036	LANXESS	EUR	109 899	91 539	0.21
6 540	LEGRAND SA	EUR	405 683	402 341	0.91
6 448	LEONARDO SPA	EUR	66 138	40 584	0.09
2 451	L'OREAL SA	EUR	572 140	650 250	1.46
6 814	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 283 673	2 401 593	5.40
3 168	MERCK KGAA	EUR	305 011	336 125	0.76
2 580	METSO OYJ	EUR	79 888	65 351	0.15
4 426	MONCLER SPA	EUR	156 130	151 812	0.34
1 279	MTU AERO ENGINES AG	EUR	260 608	158 980	0.36

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 769	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	377 738	355 215	0.80
10 370	NESTE OYJ	EUR	294 520	335 262	0.75
138 257	NOKIA OYJ	EUR	429 830	459 566	1.03
6 848	NXP SEMICONDUCTORS NV	USD	618 073	622 528	1.40
5 205	PERNOD RICARD SA	EUR	776 286	724 016	1.63
7 208	PEUGEOT SA	EUR	142 638	94 245	0.21
4 482	POSTE ITALIANE SPA	EUR	47 480	34 744	0.08
11 947	PROSUS NV	EUR	823 655	826 493	1.86
5 915	PRYSMIAN SPA	EUR	116 363	101 561	0.23
2 033	PUMA SE	EUR	117 739	116 654	0.26
5 551	QIAGEN NV	EUR	180 178	210 938	0.47
2 563	RECORDATI SPA	EUR	95 359	101 674	0.23
553	REMY COINTREAU SA	EUR	65 133	56 295	0.13
14 315	RWE AG	EUR	381 961	375 626	0.85
8 022	SAFRAN SA	EUR	952 371	675 613	1.52
24 090	SAP SE	EUR	2 541 217	2 624 364	5.91
872	SARTORIUS AG	EUR	145 492	223 930	0.50
678	SARTORIUS STEDIM BIOTECH	EUR	86 535	148 482	0.33
1 360	SCOR SE	EUR	50 803	34 952	0.08
555	SEB SA	EUR	76 987	60 939	0.14
5 843	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	79 726	79 290	0.18
3 677	SIEMENS HEALTHINEERS AG	EUR	135 133	147 815	0.33
2 169	SODEXO SA	EUR	209 534	157 253	0.35
16 739	STMICROELECTRONICS NV	EUR	281 869	396 882	0.89
3 154	SYMRISE AG	EUR	255 917	291 177	0.66
1 135	TELENET GROUP HOLDING NV	EUR	51 303	43 221	0.10
1 439	TELEPERFORMANCE	EUR	253 346	294 276	0.66
2 612	THALES SA	EUR	257 496	180 594	0.41
9 918	THYSSENKRUPP AG	EUR	138 501	60 301	0.14
2 216	UBISOFT ENTERTAINMENT SA	EUR	151 950	150 511	0.34
3 099	UCB SA	EUR	214 837	258 890	0.58
4 832	UMICORE SA	EUR	159 380	190 429	0.43
35 970	UNILEVER NV	EUR	1 833 048	1 639 513	3.69
2 512	UNITED INTERNET AG - REG	EUR	85 555	79 002	0.18
5 908	VALEO SA	EUR	204 823	125 072	0.28
1 669	VERBUND AG	EUR	75 489	69 030	0.16
20 311	VIVENDI SA	EUR	476 369	400 228	0.90
664	WENDEL SE	EUR	78 236	51 792	0.12
2 877	WIRECARD AG	EUR	381 881	260 081	0.59
6 692	WOLTERS KLUWER NV	EUR	398 655	449 167	1.01
3 357	WORLDLINE SA	EUR	205 608	208 067	0.47

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 409	ZALANDO SE	EUR	135 581	151 666	0.34
Total Shares			46 502 728	44 394 478	99.90
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			46 502 728	44 394 478	99.90
Total Investments			46 502 728	44 394 478	99.90

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	11.32	France	32.79
Software and Computer Services	11.28	Netherlands	25.80
Personal Goods	9.26	Germany	23.50
Personal Care, Drug and Grocery Stores	9.00	Spain	4.84
Chemicals	6.45	Finland	3.50
Beverages	5.76	Belgium	3.46
Aerospace and Defense	4.65	Ireland	2.51
Medical Equipment and Services	4.54	Italy	1.54
Retailers	3.66	Portugal	0.69
Pharmaceuticals and Biotechnology	3.53	Luxembourg	0.65
Food Producers	3.07	United Kingdom	0.46
Construction and Materials	2.63	Austria	0.16
Industrial Transportation	2.59		
Industrial Engineering	2.48		
Telecommunications Service Providers	2.42		
Industrial Support Services	2.26		
Non-life Insurance	2.24		
Investment Banking and Brokerage Services	1.85		
Automobiles and Parts	1.45		
Health Care Providers	1.16		
Media	1.10		
Oil, Gas and Coal	1.05		
Telecommunications Equipment	1.03		
Consumer Services	0.90		
Gas, Water and Multi-utilities	0.85		
Banks	0.71		
Travel and Leisure	0.60		
Electricity	0.59		
Real Estate Investment and Services	0.59		
Leisure Goods	0.34		
Alternative Energy	0.18		
General Industrials	0.14		
Household Goods and Home Construction	0.14		
Life Insurance	0.08		
	99.90		99.90

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
44 473	AALBERTS NV	EUR	1 586 149	1 142 956	0.65
25 411	AAREAL BANK AG	EUR	856 163	379 132	0.22
15 688	ABC ARBITRAGE	EUR	104 866	97 893	0.06
8 983	ACCELL GROUP	EUR	169 194	151 453	0.09
9 806	ACCIONA SA	EUR	770 884	886 462	0.51
23 792	ACEA SPA	EUR	337 838	362 828	0.21
72 539	ACERINOX SA	EUR	799 528	502 405	0.29
10 478	ACKERMANS & VAN HAAREN NV	EUR	1 553 800	1 266 790	0.72
19 772	ADO PROPERTIES SA	EUR	711 197	506 163	0.29
19 055	ADVA OPTICAL NETWORKING SE	EUR	124 643	113 758	0.07
9 646	AEDAS HOMES SAU	EUR	249 995	135 044	0.08
10 994	AEDIFICA SA	EUR	917 587	970 770	0.56
69 116	AGFA-GEVAERT NV	EUR	281 954	249 854	0.14
5 585	AGRANA BETEILIGUNGS AG	EUR	114 619	93 940	0.05
86 195	AIR FRANCE-KLM	EUR	768 460	400 548	0.23
50 464	AIXTRON SE	EUR	506 270	428 843	0.25
4 987	AKKA TECHNOLOGIES	EUR	314 474	145 870	0.08
23 183	AKTIA BANK OYJ	EUR	211 508	178 509	0.10
11 897	ALBIOMA SA	EUR	244 976	360 479	0.21
45 146	ALD SA	EUR	671 502	401 799	0.23
27 301	ALMIRALL SA	EUR	412 106	322 152	0.18
67 457	ALSTRIA OFFICE REIT-AG	EUR	928 033	922 137	0.53
12 973	ALTEN SA	EUR	1 101 489	852 326	0.49
32 084	ALTRI SGPS SA	EUR	228 429	154 645	0.09
2 323	AMADEUS FIRE AG	EUR	232 753	218 362	0.12
14 017	AMG ADVANCED METALLURGICAL GROUP NV	EUR	501 604	215 511	0.12
55 642	AMPLIFON SPA	EUR	1 129 878	1 163 474	0.67
135 613	ANIMA HOLDING SPA	EUR	548 929	437 759	0.25
22 441	APERAM SA	EUR	791 700	532 749	0.30
60 715	APPLUS SERVICES SA - INMZ M	EUR	697 629	364 290	0.21
7 654	AQUAFIL SPA	EUR	80 042	26 406	0.02
32 333	ARCADIS NV	EUR	509 225	458 805	0.26
18 899	ARGENX SE	EUR	2 014 757	2 598 612	1.48
58 419	ARNOLDO MONDADORI EDITORE SPA	EUR	84 080	72 673	0.04
36 663	ASCOPIAVE SPA	EUR	120 330	122 088	0.07
19 485	ASM INTERNATIONAL NV	EUR	1 092 334	1 957 268	1.12
63 009	ASR NEDERLAND NV	EUR	2 295 370	1 546 871	0.88
28 256	ASTM SPA	EUR	309 065	502 957	0.29
40 349	ATRESMEDIA CORP DE MEDIOS DE COMUNICACION SA	EUR	218 209	95 224	0.05
11 285	AT&S AUSTRIA TECHNOLOGIE & SYSTEMTECHNIK AG	EUR	226 058	176 949	0.10
2 948	AUBAY	EUR	102 416	70 310	0.04
9 625	AURELIUS EQUITY OPPORTUNITIES SE & CO KGAA	EUR	402 694	154 000	0.09
15 067	AURUBIS AG	EUR	873 684	719 299	0.41
56 842	AUTOGRILL SPA	EUR	479 966	268 067	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
48 012	AZIMUT HOLDING SPA	EUR	725 421	745 386	0.43
700 002	A2A SPA	EUR	1 101 793	869 752	0.50
16 413 519	BANCA CARIGE SPA	EUR	148 837	24 620	0.01
57 139	BANCA FARMAFACTORING SPA	EUR	293 495	269 410	0.15
26 109	BANCA GENERALI SPA	EUR	610 346	591 630	0.34
9 619	BANCA IFIS SPA	EUR	177 576	85 850	0.05
66 199	BANCA MEDIOLANUM SPA	EUR	419 113	368 728	0.21
127 391	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	260 470	141 914	0.08
202 605	BANCA POPOLARE DI SONDRIO SCPA	EUR	636 648	293 169	0.17
677 090	BANCO BPM SPA	EUR	1 366 088	753 940	0.43
3 714 699	BANCO COMERCIAL PORTUGUES SA	EUR	937 190	378 899	0.22
4 088	BARCO NV	EUR	548 489	596 848	0.34
15 879	BASIC-FIT NV	EUR	476 486	291 856	0.17
1 642	BASLER AG	EUR	94 020	76 681	0.04
26 812	BAWAG GROUP AG	EUR	999 987	831 708	0.48
6 306	BAYWA AG	EUR	178 343	169 001	0.10
33 991	BE SEMICONDUCTOR INDUSTRIES NV	EUR	736 945	1 276 702	0.73
13 138	BECHTLE AG	EUR	1 214 401	1 736 844	0.99
9 895	BEFESA SA	EUR	358 978	285 471	0.16
10 095	BEFIMMO SA	EUR	512 819	411 371	0.24
16 197	BEKAERT SA - DIVISION	EUR	352 907	313 574	0.18
16 648	BENETEAU SA	EUR	204 301	96 642	0.06
2 493	BERTRANDT AG	EUR	174 379	87 629	0.05
1 411	BET-AT-HOME.COM AG	EUR	82 388	55 805	0.03
6 121	BIESSE SPA	EUR	151 953	50 437	0.03
12 841	BILFINGER SE	EUR	479 558	220 480	0.13
17 637	BIOCARTIS NV	EUR	185 861	88 185	0.05
1 962	BOIRON SA	EUR	117 326	65 923	0.04
33 629	BOLSAS Y MERCADOS ESPANOLES SHMSF SA	EUR	944 924	1 119 173	0.64
6 543	BONDUELLE SCA	EUR	176 337	130 860	0.07
26 723	BORUSSIA DORTMUND GMBH & CO KGAA	EUR	176 321	171 695	0.10
35 755	BOSKALIS WESTMINSTER	EUR	857 221	566 717	0.32
183 863	BPER BANCA	EUR	736 046	414 059	0.24
44 687	BPOST SA	EUR	546 001	284 880	0.16
10 170	BRUNEL INTERNATIONAL NV	EUR	124 555	58 579	0.03
15 194	BRUNELLO CUCINELLI SPA	EUR	541 330	446 400	0.26
29 556	BUZZI UNICEM SPA	EUR	543 649	528 609	0.30
18 193	BUZZI UNICEM SPA	EUR	197 371	173 561	0.10
28 700	CA IMMOBILIEN ANLAGEN AG	EUR	925 963	833 735	0.48
311 765	CAIRN HOMES PLC	EUR	452 260	264 377	0.15
30 033	CAIRO COMMUNICATION SPA	EUR	91 293	49 494	0.03
14 094	CANCOM SE	EUR	594 317	655 653	0.38
38 196	CAPITAL STAGE AG	EUR	259 484	428 559	0.25
13 406	CAREL INDUSTRIES SPA	EUR	134 538	182 322	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
18 494	CARGOTEC OYJ	EUR	677 513	368 585	0.21
21 359	CARMILA SA	EUR	404 447	250 327	0.14
43 456	CAVERION OYJ	EUR	291 052	226 406	0.13
17 777	CEMENTIR HOLDING SPA	EUR	111 532	99 373	0.06
87 263	CERVED GROUP SPA	EUR	785 141	542 340	0.31
2 480	CEWE STIFTUNG & CO KGAA	EUR	200 319	235 104	0.13
285 531	CGG SA	EUR	629 610	328 361	0.19
7 993	CHARGEURS SA	EUR	168 842	137 799	0.08
23 729	CIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	EUR	518 566	385 834	0.22
3 394	CIE D'ENTREPRISES CFE	EUR	330 229	239 956	0.14
4 372	CIE DES ALPES	EUR	123 339	74 849	0.04
26 556	CIE PLASTIC OMNIUM SA	EUR	813 888	461 012	0.26
31 817	CITYCON OYJ	EUR	257 843	191 857	0.11
40 763	COFACE SA	EUR	338 277	218 490	0.12
399 413	COFIDE SPA	EUR	201 102	161 962	0.09
11 551	COFINIMMO SA	EUR	1 355 528	1 466 977	0.84
10 702	COMPUGROUP MEDICAL SE	EUR	551 464	743 254	0.43
55 240	CONSTELLIUM SE	USD	550 312	391 365	0.22
8 425	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES SA	EUR	321 603	263 281	0.15
21 362	CONSUS REAL ESTATE AG	EUR	165 490	114 714	0.07
26 474	CORBION NV	EUR	720 793	864 376	0.49
7 634	CORESTATE CAPITAL HOLDING SA	EUR	296 505	143 748	0.08
7 808	CORP FINANCIERA ALBA SA	EUR	370 403	264 691	0.15
17 830	CORTICEIRA AMORIM SGPS SA	EUR	187 723	171 525	0.10
37 134	CREDITO EMILIANO SPA	EUR	198 703	150 393	0.09
2 821 305	CREDITO VALTELLINESE SPA	EUR	249 061	130 062	0.07
11 697	CROPENERGIES AG	EUR	76 166	84 452	0.05
25 740	CTS EVENTIM AG & CO KGAA	EUR	1 068 164	976 576	0.56
53 624	CTT-CORREIOS DE PORTUGAL SA	EUR	161 052	115 292	0.07
82 511	DALATA HOTEL GROUP PLC	EUR	515 981	245 058	0.14
5 480	DANIELI & C OFFICINE MECCANICHE SPA	EUR	106 868	63 349	0.04
17 161	DANIELI & C OFFICINE MECCANICHE SPA - RSP	EUR	234 483	116 180	0.07
1 865	DATAGROUP SE	EUR	110 483	100 897	0.06
9 141	DATALOGIC SPA	EUR	252 459	114 994	0.07
17 045	DBV TECHNOLOGIES SA	EUR	381 088	205 563	0.12
30 063	DE' LONGHI SPA	EUR	754 255	495 739	0.28
35 742	DEA CAPITAL SPA	EUR	45 924	46 322	0.03
42 738	DERICHEBOURG SA	EUR	183 949	109 837	0.06
6 015	DERMAPHARM HOLDING SE	EUR	229 671	260 119	0.15
5 378	DEUTSCHE BETEILIGUNGS AG	EUR	195 944	166 180	0.10
22 087	DEUTSCHE EUROSHOP AG	EUR	613 266	290 665	0.17
60 093	DEUTSCHE PFANDBRIEFBANK AG	EUR	755 739	403 525	0.23
54 010	DEUTZ AG	EUR	370 847	189 791	0.11
2 234	DEVOTEAM SA	EUR	227 975	155 710	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
34 133	DIALOG SEMICONDUCTOR PLC	EUR	773 729	981 324	0.56
11 251	DIASORIN SPA	EUR	1 061 016	1 747 280	1.00
19 362	DIC ASSET AG	EUR	204 679	233 893	0.13
11 121	D'IETEREN SA/NV	EUR	444 654	507 118	0.29
1 342 887	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA	EUR	304 792	175 918	0.10
3 048	DO & CO AG	EUR	182 097	138 989	0.08
17 875	DOBANK SPA	EUR	177 236	120 478	0.07
1 362	DRAEGERWERK AG & CO KGAA	EUR	71 496	86 896	0.05
3 843	DRAEGERWERK AG & CO KGAA - PFD	EUR	245 666	293 221	0.17
23 193	DUERR AG	EUR	846 704	494 475	0.28
30 941	EBRO FOODS SA	EUR	571 086	600 255	0.34
1 656	ECKERT & ZIEGLER STRAHLEN	EUR	193 815	218 095	0.12
60 309	ECONOCOM GROUP SA/NV	EUR	165 717	106 023	0.06
27 149	EDREAMS ODIGEO SA	EUR	97 640	58 235	0.03
4 765	EL.EN. SPA	EUR	126 266	90 726	0.05
12 272	ELIA GROUP SA/NV	EUR	735 979	1 288 560	0.74
43 827	ELIOR GROUP SA	EUR	699 337	264 496	0.15
79 113	ELIS SA	EUR	1 408 865	893 977	0.51
4 043	ELMOS SEMICONDUCTOR AG	EUR	89 105	73 583	0.04
12 741	ELRINGKLINGER AG	EUR	115 465	63 386	0.04
121 045	ENAV SPA	EUR	535 661	495 074	0.28
60 529	ENCE ENERGIA Y CELULOSA SA	EUR	403 226	177 350	0.10
4 166	ERAMET	EUR	277 132	120 814	0.07
26 869	ERG SPA	EUR	484 059	440 652	0.25
22 423	ETABLISSEMENTS MAUREL ET PROM	EUR	108 481	38 119	0.02
18 958	EUROCOMMERCIAL PROPERTIES NV - CVA	EUR	606 220	192 234	0.11
78 658	EURONAV NV	EUR	593 979	802 312	0.46
25 025	EURONEXT NV	EUR	1 448 007	1 916 915	1.10
47 600	EUROPCAR MOBILITY GROUP	EUR	337 356	80 968	0.05
39 916	EUSKALTEL SA	EUR	308 933	290 588	0.17
16 076	EVN AG	EUR	256 264	228 922	0.13
57 257	EVOTEC SE	EUR	1 159 429	1 292 290	0.74
13 294	EXMAR NV	EUR	76 001	59 291	0.03
9 208	FACC AG	EUR	161 445	67 310	0.04
127 847	FAES FARMA SA	EUR	484 004	510 749	0.29
27 416	FAGRON	EUR	459 865	564 221	0.32
52 090	FALCK RENEWABLES SPA	EUR	140 980	233 676	0.13
2 227	FFP	EUR	238 327	138 074	0.08
3 557	FIGEAC-AERO	EUR	43 639	12 450	0.01
9 578	FILA SPA	EUR	149 816	79 019	0.05
227 857	FINCANTIERI SPA	EUR	257 667	160 867	0.09
22 904	FINNAIR OYJ	EUR	164 007	83 416	0.05
5 243	FINTECH GROUP AG	EUR	144 218	150 212	0.09
15 596	FLOW TRADERS	EUR	386 046	474 118	0.27

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
21 855	FLUIDRA SA	EUR	255 334	222 921	0.13
7 731	FNAC DARTY SA	EUR	525 960	227 446	0.13
35 058	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	EUR	380 451	303 953	0.17
16 620	FORFARMERS NV	EUR	147 459	101 050	0.06
57 227	FREENET AG	EUR	1 304 400	990 313	0.57
67 149	FRENI BREMBO SPA	EUR	730 953	521 412	0.30
42 577	F-SECURE CORP	EUR	133 404	117 087	0.07
37 793	FUGRO NV - CVA	EUR	393 524	128 496	0.07
9 942	GAZTRANSPORT ET TECHNIGAZ SA	EUR	676 257	658 160	0.38
34 750	GEOX SPA	EUR	65 936	25 368	0.01
14 032	GERRESHEIMER AG	EUR	1 000 777	1 022 231	0.58
77 154	GESTAMP AUTOMOCION SA	EUR	448 663	178 997	0.10
8 522	GIMV NV	EUR	429 632	426 952	0.24
4 689	GL EVENTS	EUR	103 021	51 298	0.03
92 606	GLANBIA PLC	EUR	1 294 259	896 426	0.51
330 967	GLENVEAGH PROPERTIES PLC	EUR	320 031	188 320	0.11
45 446	GLOBAL DOMINION ACCESS SA	EUR	193 293	128 158	0.07
52 519	GRAND CITY PROPERTIES SA	EUR	1 176 689	1 003 113	0.57
12 429	GRENKE AG	EUR	1 105 531	795 456	0.46
1 005	GROUPE CRIT	EUR	69 570	50 853	0.03
3 312	GROUPE GUILLIN	EUR	84 680	54 516	0.03
18 769	GRUPO CATALANA OCCIDENTE SA	EUR	640 622	331 836	0.19
10 170	GRUPO EMPRESARIAL SAN JOSE SA	EUR	72 079	45 968	0.03
11 619	GRUPPO MUTUIONLINE SPA	EUR	199 021	192 178	0.11
2 530	GUERBET	EUR	138 078	72 991	0.04
28 499	HAMBORNER REIT AG	EUR	262 520	234 034	0.13
10 956	HAMBURGER HAFEN UND LOGISTIK AG	EUR	202 430	163 025	0.09
129 260	HEIDELBERGER DRUCKMASCHINEN AG	EUR	246 099	84 019	0.05
62 530	HELLOFRESH SE	EUR	791 835	2 024 720	1.15
366 097	HERA SPA	EUR	1 089 965	1 236 676	0.71
305 953	HIBERNIA REIT PLC	EUR	442 543	361 025	0.21
3 553	HORNBACH BAUMARKT	EUR	67 024	69 852	0.04
4 647	HORNBACH HOLDING AG & CO KGAA	EUR	262 283	241 644	0.14
28 314	HUGO BOSS AG	EUR	1 174 289	718 609	0.41
43 339	HUHTAMAKI OYJ	EUR	1 376 972	1 478 727	0.85
1 451	HYPOPORT SE	EUR	295 388	469 399	0.27
1 135	ID LOGISTICS GROUP	EUR	172 527	192 950	0.11
23 296	ILLIMITY BANK SPA	EUR	221 542	142 339	0.08
9 655	IMA INDUSTRIA MACCHINE AUTOMATICHE SPA	EUR	706 497	600 541	0.34
23 502	IMCD NV	EUR	1 522 000	1 897 081	1.09
14 208	IMERYS SA	EUR	509 424	406 633	0.23
24 654	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	EUR	154 293	89 247	0.05
40 070	IMMOFINANZ AG	EUR	864 622	676 382	0.39
59 206	INDRA SISTEMAS SA	EUR	594 240	465 655	0.27

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 195	INDUS HOLDING AG	EUR	400 726	230 280	0.13
107 249	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	785 133	1 035 489	0.59
113 531	IMMOBILIARIA COLONIAL SOCIMI SA	EUR	1 068 638	999 073	0.57
24 574	INNATE PHARMA SA	EUR	127 546	158 502	0.09
6 336	INTERPARFUMS SA	EUR	229 032	200 218	0.11
34 058	INTERPUMP GROUP SPA	EUR	919 189	905 262	0.52
36 324	INTERTRUST NV	EUR	599 521	522 339	0.30
8 815	INTERVEST OFFICES & WAREHOUSES NV	EUR	201 515	199 219	0.11
9 423	ION BEAM APPLICATIONS	EUR	189 392	71 332	0.04
16 879	IPSOS	EUR	459 698	297 070	0.17
261 607	IREN SPA	EUR	594 688	588 616	0.34
198 060	IRISH RESIDENTIAL PROPERTIES REIT PLC	EUR	302 187	255 101	0.15
6 855	ISRA VISION AG	EUR	344 014	342 065	0.20
216 947	ITALGAS SPA	EUR	1 081 638	1 107 514	0.63
5 698	ITALMOBILIARE SPA	EUR	117 311	155 555	0.09
5 906	JACQUET METAL SERVICE SA	EUR	128 021	55 516	0.03
23 020	JENOPTIK AG	EUR	697 752	433 697	0.25
6 658	JOST WERKE AG	EUR	230 592	164 786	0.09
21 450	JUNGHEINRICH AG	EUR	601 924	354 783	0.20
237 780	JUVENTUS FOOTBALL CLUB SPA	EUR	232 065	214 953	0.12
2 324	KAPSCHTRAFFIC COM	EUR	83 343	41 367	0.02
7 896	KAUFMAN & BROAD SA	EUR	326 471	260 173	0.15
17 495	KBC ANCORA	EUR	764 237	560 540	0.32
45 122	KEMIRA OYJ	EUR	509 533	495 891	0.28
6 340	KENDRION NV	EUR	179 963	69 486	0.04
115 952	KESKO OYJ - B	EUR	1 481 342	1 721 887	0.99
6 726	KINEPOLIS GROUP NV	EUR	352 149	231 038	0.13
33 432	KLOECKNER & CO SE	EUR	267 374	124 701	0.07
6 277	KOENIG & BAUER AG	EUR	328 895	117 882	0.07
28 214	KONECRANES OYJ	EUR	872 293	559 766	0.32
118 349	KONINKLIJKE BAM GROEP NV	EUR	391 589	180 127	0.10
22 181	KORIAN SA	EUR	666 960	680 513	0.39
7 059	KRONES AG	EUR	662 535	388 598	0.22
85 531	K+S AG	EUR	1 244 876	526 016	0.30
5 161	KWS SAAT SE & CO KGAA	EUR	331 907	270 953	0.15
4 849	LA DORIA SPA	EUR	45 666	46 890	0.03
23 440	LAGARDERE SCA	EUR	539 506	346 912	0.20
36 433	LAR ESPANA REAL ESTATE SOCIMI SA	EUR	293 331	136 442	0.08
30 838	LEG IMMOBILIEN AG	EUR	3 153 621	3 233 055	1.84
5 932	LENZING AG	EUR	563 049	309 650	0.18
13 869	LEONI AG	EUR	422 962	87 167	0.05
883 233	LIBERBANK SA	EUR	376 536	161 632	0.09
8 464	LISI	EUR	249 965	125 267	0.07
2 169	LNA SANTE SA	EUR	115 377	87 845	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
66 087	MAIRE TECNIMONT SPA	EUR	231 938	116 974	0.07
20 217	MAISONS DU MONDE SA	EUR	423 213	166 689	0.10
4 432	MANITOU BF SA	EUR	130 089	62 048	0.04
14 864	MARR SPA	EUR	333 898	177 773	0.10
35 316	MASMOVIL IBERCOM SA	EUR	646 507	608 848	0.35
931	MBB SE	EUR	76 401	59 956	0.03
73 161	MEDIASET ESPANA COMUNICACION SA	EUR	516 893	239 529	0.14
158 357	MEDIASET SPA	EUR	411 778	293 752	0.17
9 027	MELEXIS NV	EUR	656 871	501 450	0.29
51 323	MELIA HOTELS INTERNATIONAL SA	EUR	497 339	215 043	0.12
20 567	MERCIALYS SA	EUR	281 971	146 231	0.08
157 445	MERLIN PROPERTIES SOCIMI SA	EUR	1 839 463	1 331 985	0.76
6 964	MERSEN SA	EUR	222 013	139 628	0.08
79 709	METRO AG	EUR	462 823	185 722	0.11
11 298	METROPOLE TELEVISION SA	EUR	188 882	114 788	0.07
20 334	METROVACESA SA	EUR	242 392	102 483	0.06
85 840	METSA BOARD OYJ	EUR	603 422	545 942	0.31
4 182	MGI COUTIER	EUR	85 676	47 591	0.03
8 312	MIQUEL Y COSTAS & MIQUEL SA	EUR	156 965	96 087	0.05
6 737	MITHRA PHARMACEUTICALS SA	EUR	203 774	153 267	0.09
26 872	MLP AG	EUR	141 797	126 164	0.07
4 937	MONTEA	EUR	312 158	396 441	0.23
14 268	MORPHOSYS AG	EUR	1 420 774	1 368 872	0.78
37 147	MOTA ENGIL	EUR	87 681	42 719	0.02
96 189	NAVIGATOR CO SA	EUR	386 506	228 353	0.13
35 305	NEINOR HOMES SA	EUR	499 812	282 440	0.16
25 807	NEMETSCHKE SE	EUR	1 156 299	1 483 903	0.85
1 256	NEW WORK SE	EUR	372 470	273 180	0.16
11 692	NEXANS SA	EUR	343 584	379 990	0.22
18 812	NEXITY SA	EUR	884 948	526 736	0.30
13 184	NIBC HOLDING NV	EUR	107 785	90 310	0.05
30 987	NORDEX SE	EUR	292 073	229 149	0.13
14 238	NORMA GROUP SE - N	EUR	713 650	326 620	0.19
115 105	NOS SGPS SA	EUR	538 982	391 817	0.22
8 379	NSI NV	EUR	290 314	307 509	0.18
76 830	OBRASCON HUARTE LAIN SA	EUR	166 695	56 086	0.03
37 664	OCI NV	EUR	874 690	416 187	0.24
8 721	OENEO SA	EUR	87 528	94 187	0.05
15 094	OESTERREICHISCHE POST AG	EUR	560 935	519 234	0.30
2 342	OHB TECHNOLOGY AG	EUR	75 479	80 331	0.05
31 279	ONTEX GROUP NV	EUR	673 446	520 795	0.30
13 409	ORANGE BELGIUM SA	EUR	194 962	203 549	0.12
56 125	ORIGIN ENTERPRISES PLC	EUR	292 980	149 573	0.09
50 696	ORIOLA OYJ	EUR	128 220	106 462	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
20 212	ORPEA	EUR	2 173 347	2 051 518	1.16
43 279	OSRAM LICHT AG	EUR	1 301 351	1 640 274	0.94
139 549	OUTOKUMPU OYJ	EUR	638 397	342 872	0.20
69 557	OUTOTEC OYJ	EUR	436 136	265 012	0.15
86 224	OVS SPA	EUR	185 183	67 600	0.04
5 880	PALFINGER AG	EUR	160 376	116 542	0.07
20 635	PATRIZIA IMMOBILIEN AG	EUR	369 504	419 922	0.24
2 205	PFEIFFER VACUUM TECHNOLOGY AG	EUR	290 248	332 073	0.19
79 596	PHARMA MAR SA	EUR	199 475	433 798	0.25
281 063	PHARMING GROUP NV	EUR	346 079	378 311	0.22
72 022	PIAGGIO & C SPA	EUR	153 913	150 526	0.09
5 201	PORR AG	EUR	135 092	81 448	0.05
209 696	POSTNL NV	EUR	527 598	329 013	0.19
79 169	PROMOTORA DE INFORMACIONES SA	EUR	121 297	47 581	0.03
201 092	PROSEGUR CASH SA	EUR	320 812	160 471	0.09
120 389	PROSEGUR CIA DE SEGURIDAD SA	EUR	606 383	241 741	0.14
104 121	PROSIEBENSAT.1 MEDIA SE	EUR	1 462 481	952 291	0.54
15 445	QUADIENT	EUR	329 100	194 607	0.11
42 542	RAI WAY SPA	EUR	200 965	208 881	0.12
1 524	RATIONAL AG	EUR	960 344	671 779	0.38
17 317	RECTICEL SA	EUR	155 016	118 795	0.07
178 889	REN - REDES ENERGETICAS NACIONAIS SGPS SA	EUR	440 861	442 750	0.25
9 195	REPLY SPA	EUR	526 309	586 641	0.34
3 951	RETAIL ESTATES	EUR	307 500	194 982	0.11
108 715	REXEL SA	EUR	1 110 549	929 513	0.53
19 465	RHEINMETALL AG	EUR	1 826 466	1 203 326	0.69
7 481	RHOEN-KLINIKUM AG	EUR	164 751	136 005	0.08
18 554	RIB SOFTWARE SE	EUR	355 661	537 324	0.31
30 318	ROCKET INTERNET SE	EUR	813 628	583 015	0.33
19 974	ROVIO ENTERTAINMENT OYJ	EUR	131 538	109 158	0.06
40 252	RUBIS SCA	EUR	2 092 825	1 648 722	0.94
20 932	S IMMO AG	EUR	391 925	355 007	0.20
172 728	SACYR SA	EUR	392 675	294 329	0.17
1 967	SAES GETTERS SPA	EUR	42 721	43 471	0.02
20 285	SAF-HOLLAND SA	EUR	232 147	95 218	0.05
271 063	SAIPEM SPA	EUR	1 191 015	634 558	0.36
99 671	SALINI IMPREGILO SPA	EUR	204 901	134 556	0.08
30 171	SALVATORE FERRAGAMO SPA	EUR	577 773	340 631	0.19
17 456	SALZGITTER AG	EUR	573 453	212 701	0.12
32 892	SANOMA OYJ	EUR	282 995	271 688	0.16
254 984	SARAS SPA	EUR	487 597	219 286	0.13
75 463	SBM OFFSHORE NV	EUR	1 044 233	871 975	0.50
5 005	SCHOELLER-BLECKMANN OILFIELD EQUIPMENT AG	EUR	422 546	135 135	0.08
48 083	SCOUT24 AG	EUR	2 195 572	2 870 554	1.63

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 895	SEMAPA-SOCIEDADE DE INVESTIMENTO E GESTAO	EUR	179 518	98 055	0.06
4 597	SEMPERIT AG HOLDING	EUR	66 910	52 406	0.03
3 462	SESA SPA	EUR	110 192	168 080	0.10
27 335	SGL CARBON SE	EUR	252 672	77 221	0.04
4 512	SHOP APOTHEKE EUROPE NV	EUR	213 358	304 109	0.17
4 558	SIF HOLDING NV	EUR	70 528	44 577	0.03
57 353	SIGNIFY NV	EUR	1 396 079	1 067 626	0.61
9 384	SILTRONIC AG	EUR	1 028 638	735 518	0.42
3 094	SIOEN INDUSTRIES NV	EUR	82 147	59 250	0.03
5 526	SIXT LEASING SE	EUR	86 501	102 894	0.06
6 107	SIXT SE	EUR	586 076	376 497	0.22
7 407	SIXT SE - PFD	EUR	466 579	312 205	0.18
4 652	SMA SOLAR TECHNOLOGY AG	EUR	131 538	135 094	0.08
11 504	SMCP SA	EUR	151 514	49 467	0.03
70 098	SOCIETA CATTOLICA DI ASSICURAZIONI SC	EUR	500 332	352 943	0.20
11 303	SOCIETE BIC SA	EUR	699 930	516 321	0.30
6 887	SOFINA SA	EUR	1 185 723	1 480 705	0.85
21 494	SOFTWARE AG	EUR	827 394	696 406	0.40
9 474	SOITEC	EUR	688 586	794 869	0.45
27 918	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	132 767	259 777	0.15
248 191	SOLOCAL GROUP	EUR	220 934	38 718	0.02
32 550	SOLUTIONS 30 SE	EUR	346 214	351 540	0.20
357 496	SONAE SGPS SA	EUR	326 082	255 967	0.15
7 342	SOPRA GROUPE	EUR	997 887	793 670	0.45
52 236	SPIE SA	EUR	787 489	719 812	0.41
20 675	S&T AG	EUR	494 913	414 327	0.24
11 038	STABILUS SA	EUR	731 238	431 144	0.25
14 830	STE INDUSTRIELLE D'AVIATION LATECOERE SA	EUR	56 305	26 190	0.01
1 134	STO SE & CO KGAA	EUR	118 059	104 328	0.06
2 148	STRATEC BIOMEDICAL AG	EUR	139 325	185 372	0.11
12 630	STROEER MEDIA SE	EUR	673 500	730 646	0.42
31 935	SUEDZUCKER AG	EUR	396 704	385 455	0.22
3 266	SYNERGIE SA	EUR	112 862	65 320	0.04
58 919	TAG IMMOBILIEN AG	EUR	1 160 416	1 175 434	0.67
14 660	TAKKT AG	EUR	205 389	108 924	0.06
39 667	TALGO SA	EUR	191 673	175 328	0.10
46 118	TAMBURI INVESTMENT PARTNERS SPA	EUR	289 100	272 096	0.16
14 646	TARKETT SA	EUR	302 119	132 400	0.08
166 689	TECHNICOLOR	EUR	298 681	35 138	0.02
44 912	TECHNOGYM SPA	EUR	431 181	302 258	0.17
14 987	TECNICAS REUNIDAS SA - C09051	EUR	384 913	209 518	0.12
8 438	TECNOINVESTIMENTI SPA	EUR	108 804	102 437	0.06
74 236	TELEKOM AUSTRIA AG	EUR	538 897	476 595	0.27
18 790	TELEVISION FRANCAISE 1	EUR	154 896	84 029	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
11 569	TESSENDERLO GROUP SA	EUR	371 244	294 431	0.17
34 451	TIETO OYJ	EUR	914 954	766 190	0.44
18 179	TKH GROUP NV	EUR	898 815	583 546	0.33
5 176	TOD'S SPA	EUR	271 650	144 617	0.08
21 045	TOKMANNI GROUP CORP	EUR	174 991	233 600	0.13
29 575	TOMTOM	EUR	280 278	212 940	0.12
3 888	TRIGANO SA	EUR	412 066	261 857	0.15
50 511	TUBACEX SA	EUR	148 686	69 099	0.04
359 798	UNICAJA BANCO SA	EUR	431 221	177 740	0.10
434 645	UNIONE DI BANCHE ITALIANE SPA	EUR	1 351 829	1 133 989	0.65
192 371	UNIPOL GRUPPO SPA	EUR	757 370	604 814	0.35
55 233	UNIQA INSURANCE GROUP AG	EUR	468 407	339 131	0.19
24 536	UPONOR OYJ	EUR	300 484	251 739	0.14
143 263	VALLOUREC SA	EUR	558 455	155 512	0.09
60 273	VALMET OYJ	EUR	1 150 385	1 259 706	0.72
2 679	VAN DE VELDE NV	EUR	75 149	61 885	0.04
6 322	VARTA AG	EUR	269 139	478 575	0.27
5 104	VASTNED RETAIL NV	EUR	172 419	85 543	0.05
9 853	VERBIO VEREINIGTE BIOENERGIE AG	EUR	66 224	81 977	0.05
9 029	VICAT SA	EUR	439 380	231 142	0.13
17 160	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE	EUR	402 885	315 401	0.18
3 072	VILMORIN & CIE SA	EUR	156 937	112 128	0.06
1 890	VIRBAC SA	EUR	271 783	340 200	0.19
17 663	VISCOFAN SA	EUR	978 072	1 032 402	0.59
4 317	VOSSLOH AG	EUR	188 725	148 937	0.09
6 992	WACKER CHEMIE AG	EUR	443 735	372 534	0.21
12 537	WACKER NEUSON SE	EUR	277 257	141 919	0.08
57 810	WAREHOUSES DE PAUW CVA	EUR	1 085 609	1 445 250	0.83
4 997	WASHTEC AG	EUR	339 681	179 892	0.10
15 297	WERELDHAVE NV	EUR	427 254	122 376	0.07
51 994	WIENERBERGER AG	EUR	1 069 817	886 498	0.51
10 473	WUESTENROT & WUERTTEMBERGISCHE AG	EUR	201 211	168 825	0.10
23 377	X-FAB SILICON FOUNDRIES SE	EUR	158 635	74 339	0.04
70 751	YIT OYJ	EUR	380 652	353 755	0.20
84 095	ZARDOYA OTIS SA	EUR	637 688	534 003	0.31
9 831	ZIGNAGO VETRO SPA	EUR	85 649	111 680	0.06
2 714	ZOOPLUS	EUR	341 847	306 682	0.18
12 635	ZUMTOBEL GROUP AG	EUR	83 346	74 673	0.04
Total Shares			209 815 305	174 744 428	99.96
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			209 815 305	174 744 428	99.96

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Other transferable securities					
Shares					
14 226	CELLECTIS SA	EUR	306 878	174 980	0.10
31 705	CIE AUTOMOTIVE SA	EUR	760 847	506 962	0.29
16 485	GENFIT	EUR	350 275	328 052	0.19
Total Shares			1 418 000	1 009 994	0.58
Total Other transferable securities			1 418 000	1 009 994	0.58
Total Investments			211 233 305	175 754 422	100.54

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	8.07	Germany	26.78
Investment Banking and Brokerage Services	7.97	Italy	15.54
Real Estate Investment Trusts	7.32	France	12.38
Technology Hardware and Equipment	5.48	Netherlands	12.31
Pharmaceuticals and Biotechnology	5.01	Belgium	9.36
Real Estate Investment and Services	3.97	Spain	9.23
Industrial Engineering	3.86	Finland	5.68
Construction and Materials	3.73	Austria	4.10
Industrial Transportation	3.71	Luxembourg	1.95
Banks	3.69	Ireland	1.35
Personal Care, Drug and Grocery Stores	3.65	Portugal	1.30
General Industrials	3.26	United Kingdom	0.56
Medical Equipment and Services	3.00		
Telecommunications Service Providers	2.85		100.54
Food Producers	2.78		
Gas, Water and Multi-utilities	2.69		
Chemicals	2.67		
Industrial Support Services	2.58		
Electricity	2.29		
Industrial Metals and Mining	2.25		
Retailers	2.06		
Oil, Gas and Coal	1.84		
Automobiles and Parts	1.74		
Non-life Insurance	1.73		
Health Care Providers	1.69		
Media	1.60		
Travel and Leisure	1.55		
Personal Goods	1.31		
Electronic and Electrical Equipment	0.86		
Household Goods and Home Construction	0.76		
Alternative Energy	0.71		
Telecommunications Equipment	0.70		
Finance and Credit Services	0.67		
Industrial Materials	0.64		
Leisure Goods	0.59		
Mortgage Real Estate Investment Trusts	0.57		
Consumer Services	0.36		
Life Insurance	0.20		
Aerospace and Defense	0.13		
	100.54		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
18 920	ABN AMRO BANK NV	EUR	354 171	132 440	0.19
11 427	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	378 506	260 193	0.37
80 034	AEGON NV	EUR	336 304	188 080	0.27
5 424	AERCAP HOLDINGS NV	USD	261 181	139 252	0.20
7 986	AGEAS	EUR	378 669	262 340	0.37
36 422	AIB GROUP PLC	EUR	129 515	45 528	0.06
12 128	ALLIANZ SE - REG	EUR	2 460 524	2 048 177	2.90
13 812	ALTICE EUROPE NV - A	EUR	72 596	50 207	0.07
2 713	AMUNDI SA	EUR	162 351	164 408	0.23
3 256	ANDRITZ AG	EUR	123 439	97 680	0.14
29 710	ARCELORMITTAL SA	EUR	525 535	297 159	0.42
3 084	ARKEMA SA	EUR	274 865	233 459	0.33
49 149	ASSICURAZIONI GENERALI SPA	EUR	823 010	639 674	0.91
22 161	ATLANTIA SPA	EUR	509 448	329 202	0.47
4 396	ATOS SE	EUR	337 136	286 004	0.41
86 452	AXA SA	EUR	2 000 615	1 400 177	1.98
298 239	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 650 855	890 840	1.26
251 681	BANCO DE SABADELL SA	EUR	281 784	95 161	0.13
743 289	BANCO SANTANDER SA	EUR	3 036 259	1 514 451	2.14
43 295	BANK OF IRELAND GROUP PLC	EUR	216 729	79 793	0.11
54 917	BANKIA SA	EUR	128 533	51 007	0.07
30 153	BANKINTER SA	EUR	188 159	113 496	0.16
41 081	BASF SE - REG	EUR	2 676 282	1 917 866	2.72
43 942	BAYER AG	EUR	3 274 286	2 642 671	3.74
14 809	BAYERISCHE MOTOREN WERKE AG	EUR	1 060 405	800 426	1.13
2 544	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	150 107	109 952	0.16
50 311	BNP PARIBAS SA	EUR	2 516 731	1 442 668	2.04
10 016	BOUYGUES SA	EUR	373 232	281 550	0.40
3 455	BRENNTAG AG	EUR	167 863	142 311	0.20
160 521	CAIXABANK SA	EUR	452 013	263 415	0.37
27 080	CARREFOUR SA	EUR	432 722	365 445	0.52
2 425	CASINO GUICHARD PERRACHON SA	EUR	107 513	83 008	0.12
22 005	CIE DE SAINT-GOBAIN	EUR	793 603	532 741	0.75
7 646	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	821 173	681 259	0.96
45 331	CNH INDUSTRIAL NV	EUR	449 508	258 931	0.37
7 678	CNP ASSURANCES	EUR	137 871	72 365	0.10
1 235	COLRUYT SA	EUR	59 017	67 456	0.10
44 812	COMMERZBANK AG	EUR	245 900	151 196	0.21
4 920	CONTINENTAL AG	EUR	608 502	379 824	0.54
7 776	COVESTRO AG	EUR	378 050	238 568	0.34
2 144	COVIVIO	EUR	196 644	122 530	0.17
51 610	CREDIT AGRICOLE SA	EUR	622 245	375 824	0.53
40 674	DAIMLER AG	EUR	2 138 071	1 282 655	1.82
1 773	DELIVERY HERO SE	EUR	80 279	136 521	0.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
43 910	DEUTSCHE BANK AG - REG	EUR	379 557	297 622	0.42
10 694	DEUTSCHE LUFTHANSA AG - REG	EUR	185 678	87 242	0.12
149 078	DEUTSCHE TELEKOM AG - REG	EUR	2 238 228	1 986 464	2.81
10 458	DEUTSCHE WOHNEN SE	EUR	378 527	386 946	0.55
74 415	EDP - ENERGIAS DE PORTUGAL SA	EUR	258 762	286 498	0.41
27 293	ELECTRICITE DE FRANCE SA	EUR	274 670	198 529	0.28
2 227	ELISA OYJ	EUR	98 622	123 465	0.17
11 132	ENAGAS SA	EUR	245 879	237 000	0.34
14 207	ENDESA SA	EUR	316 882	287 692	0.41
363 785	ENEL SPA	EUR	2 256 456	2 268 563	3.21
81 693	ENGIE SA	EUR	1 145 514	809 087	1.15
113 784	ENI SPA	EUR	1 616 721	991 514	1.40
100 419	E.ON SE	EUR	920 405	918 432	1.30
13 457	ERSTE GROUP BANK AG	EUR	427 238	266 785	0.38
7 809	EUTELSAT COMMUNICATIONS SA	EUR	141 612	79 964	0.11
9 379	EVONIK INDUSTRIES AG	EUR	239 412	210 652	0.30
2 425	EXOR NV	EUR	145 333	120 983	0.17
3 396	FAURECIA SE	EUR	153 294	112 272	0.16
49 078	FIAT CHRYSLER AUTOMOBILES NV	EUR	632 525	393 409	0.56
6 953	FORTUM OYJ	EUR	137 699	105 338	0.15
1 861	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	142 627	74 514	0.11
18 692	FRESENIUS SE & CO KGAA	EUR	916 686	740 764	1.05
1 554	FUCHS PETROLUB SE - PFD	EUR	61 531	55 105	0.08
2 047	GECINA SA	EUR	292 921	243 798	0.35
3 609	GROUPE BRUXELLES LAMBERT SA	EUR	316 944	263 024	0.37
2 697	HANNOVER RUECK SE - REG	EUR	378 238	392 414	0.56
6 656	HEIDELBERGCEMENT AG	EUR	441 289	288 737	0.41
3 984	HENKEL AG & CO KGAA - PFD	EUR	358 544	322 863	0.46
275 339	IBERDROLA SA	EUR	2 211 543	2 516 597	3.56
1 334	ICADE	EUR	109 331	93 580	0.13
174 285	ING GROEP NV	EUR	1 921 419	872 819	1.24
665 694	INTESA SANPAOLO SPA	EUR	1 452 561	947 283	1.34
11 168	KBC GROUP NV	EUR	704 780	550 359	0.78
2 905	KION GROUP AG	EUR	174 704	131 626	0.19
8 855	KLEPIERRE SA	EUR	281 114	163 419	0.23
49 233	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 163 064	1 091 003	1.55
1 101	KONINKLIJKE VOPAK NV	EUR	54 165	57 935	0.08
6 336	LEONARDO SPA	EUR	67 620	39 879	0.06
48 209	MAPFRE SA	EUR	123 273	80 557	0.11
27 778	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	259 761	146 890	0.21
8 054	METRO AG	EUR	115 498	63 852	0.09
3 227	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	709 543	647 982	0.92
42 309	NATIXIS SA	EUR	195 620	91 430	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 205	NATURGY ENERGY GROUP SA	EUR	298 542	212 733	0.30
13 830	NN GROUP NV	EUR	466 121	365 250	0.52
5 592	NOKIAN RENKAAT OYJ	EUR	149 662	109 240	0.15
6 587	OMV AG	EUR	318 691	196 951	0.28
89 234	ORANGE SA	EUR	1 246 361	993 621	1.41
4 691	ORION OYJ - B	EUR	166 806	217 569	0.31
3 558	PADDY POWER BETFAIR PLC	EUR	297 421	397 429	0.56
13 153	PEUGEOT SA	EUR	284 638	171 975	0.24
17 891	PIRELLI & C SPA	EUR	94 524	63 585	0.09
6 849	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	413 651	315 259	0.45
15 189	POSTE ITALIANE SPA	EUR	138 163	117 745	0.17
6 804	PROXIMUS SADP	EUR	178 070	132 474	0.19
9 679	PUBLICIS GROUPE SA	EUR	419 797	262 591	0.37
6 621	RAIFFEISEN BANK INTERNATIONAL AG	EUR	152 807	104 148	0.15
5 329	RANDSTAD NV	EUR	246 396	195 201	0.28
19 361	RED ELECTRICA CORP SA	EUR	351 540	310 841	0.44
8 598	RENAULT SA	EUR	490 428	155 675	0.22
63 348	REPSOL SA	EUR	869 555	526 675	0.75
19 829	SAMPO OYJ - A	EUR	761 053	599 629	0.85
50 440	SANOFI	EUR	4 074 069	4 498 743	6.36
24 729	SCHNEIDER ELECTRIC SE	EUR	2 043 868	2 063 882	2.92
4 610	SCOR SE	EUR	168 220	118 477	0.17
16 294	SES SA	EUR	259 171	99 328	0.14
34 217	SIEMENS AG - REG	EUR	3 961 580	2 897 495	4.10
10 108	SMURFIT KAPPA GROUP PLC	EUR	325 073	289 291	0.41
91 106	SNAM SPA	EUR	406 448	372 441	0.53
36 261	SOCIETE GENERALE SA	EUR	1 100 381	517 082	0.73
3 315	SOLVAY SA	EUR	310 168	236 161	0.33
26 020	STORA ENSO OYJ - R	EUR	306 716	281 016	0.40
15 286	SUEZ SA	EUR	197 488	157 675	0.22
408 000	TELECOM ITALIA SPA/MILANO	EUR	233 499	147 533	0.21
269 609	TELECOM ITALIA SPA/MILANO - RSP	EUR	141 949	97 976	0.14
39 913	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	120 017	103 574	0.15
209 009	TELEFONICA SA	EUR	1 488 111	873 658	1.24
21 121	TENARIS SA	EUR	207 858	135 048	0.19
62 932	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	358 848	359 971	0.51
107 349	TOTAL SA	EUR	5 068 776	3 526 414	4.99
6 189	UNIBAIL RODAMCO REITS	EUR	934 608	332 473	0.47
89 904	UNICREDIT SPA	EUR	1 129 973	631 935	0.89
9 003	UNIPER SE	EUR	245 925	220 574	0.31
23 873	UPM-KYMMENE OYJ	EUR	626 406	603 032	0.85
24 104	VEOLIA ENVIRONNEMENT SA	EUR	531 637	469 666	0.67
23 010	VINCI SA	EUR	2 106 708	1 718 847	2.43
5 191	VOESTALPINE AG	EUR	150 042	98 084	0.14

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 452	VOLKSWAGEN AG	EUR	228 983	197 908	0.28
8 301	VOLKSWAGEN AG - PFD	EUR	1 319 344	1 064 354	1.51
23 042	VONOVIA SE	EUR	1 004 548	1 038 042	1.47
19 850	WARTSILA OYJ ABP	EUR	179 423	133 074	0.19
Total Shares			93 592 054	70 445 142	99.76
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			93 592 054	70 445 142	99.76
Total Investments			93 592 054	70 445 142	99.76

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	13.58	France	32.32
Pharmaceuticals and Biotechnology	10.42	Germany	31.57
Electricity	8.56	Spain	11.66
Non-life Insurance	8.39	Italy	10.13
Automobiles and Parts	8.18	Netherlands	5.47
Oil, Gas and Coal	7.42	Finland	3.08
Telecommunications Service Providers	6.64	Belgium	2.14
Gas, Water and Multi-utilities	4.91	Ireland	1.15
General Industrials	4.88	Austria	1.08
Construction and Materials	4.36	Luxembourg	0.75
Chemicals	4.30	Portugal	0.41
Technology Hardware and Equipment	2.92		
Personal Care, Drug and Grocery Stores	2.82		99.76
Real Estate Investment and Services	2.02		
Life Insurance	1.42		
Real Estate Investment Trusts	1.35		
Industrial Materials	1.25		
Industrial Transportation	1.22		
Health Care Providers	1.05		
Investment Banking and Brokerage Services	0.78		
Industrial Metals and Mining	0.75		
Travel and Leisure	0.69		
Industrial Engineering	0.51		
Software and Computer Services	0.41		
Media	0.37		
Alternative Energy	0.31		
Consumer Services	0.19		
Aerospace and Defense	0.06		
	99.76		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
165 000	AMERICAN AIRLINES 2017-1 CLASS AA PASS THROUGH TRUST 3.65% 15/02/2029	USD	141 769	126 759	0.39
135 000	AMERICAN HONDA FINANCE CORP FRN 10/05/2023	USD	127 944	128 003	0.39
408 000	AMERICAN HONDA FINANCE CORP FRN 20/07/2020	USD	407 143	407 801	1.26
50 000	AMERICAN HONDA FINANCE CORP 2.05% 10/01/2023	USD	49 724	49 893	0.15
25 000	AMERIPRISE FINANCIAL INC 3% 22/03/2022	USD	25 815	25 849	0.08
50 000	ANTHEM INC 3.3% 15/01/2023	USD	52 771	49 368	0.15
895 000	APPLE INC FRN 09/02/2022	USD	893 690	896 753	2.75
888 000	APPLE INC FRN 11/05/2022	USD	882 907	877 987	2.70
2 000	APPLE INC 2.5% 09/02/2022	USD	2 063	2 068	0.01
112 000	BOEING CO 2.25% 15/06/2026	USD	99 542	97 657	0.30
120 000	CAPITAL ONE FINANCIAL CORP FRN 09/03/2022	USD	115 591	118 284	0.36
141 000	CAPITAL ONE FINANCIAL CORP FRN 30/10/2020	USD	140 598	140 705	0.43
396 000	CATERPILLAR FINANCIAL SERVICES CORP FRN 12/11/2021	USD	389 550	390 471	1.20
50 000	CATERPILLAR FINANCIAL SERVICES CORP 3.15% 07/09/2021	USD	51 311	51 433	0.16
50 000	CATERPILLAR INC 3.9% 27/05/2021	USD	51 500	51 531	0.16
70 000	CBS CORP 4.6% 15/01/2045	USD	61 009	68 432	0.21
114 000	CHARLES SCHWAB CORP FRN 21/05/2021	USD	112 408	113 114	0.35
124 000	CITIGROUP INC FRN 26/10/2020	USD	124 071	124 236	0.38
100 000	COMCAST CORP FRN 01/10/2020	USD	99 789	99 975	0.31
52 000	COMCAST CORP FRN 01/10/2021	USD	51 626	51 866	0.16
48 000	CONSOLIDATED EDISON CO OF NEW YORK INC FRN 25/06/2021	USD	47 287	47 463	0.15
182 000	DAIMLER FINANCE NORTH AMERICA LLC - 144A - FRN 15/02/2022	USD	171 226	172 372	0.53
100 000	DEUTSCHE BANK AG/NEW YORK NY 4.1% 13/01/2026	USD	96 614	97 588	0.30
200 000	EDISON INTERNATIONAL 3.125% 15/11/2022	USD	205 494	203 424	0.63
50 000	ENCANA CORP 3.9% 15/11/2021	USD	45 875	45 095	0.14
46 000	ENERGY TRANSFER PARTNERS LP 6.125% 15/12/2045	USD	41 984	45 060	0.14
61 000	ESSEX PORTFOLIO LP 3.625% 15/08/2022	USD	60 833	62 746	0.19
200 000	HOME DEPOT INC FRN 01/03/2022	USD	196 842	197 192	0.61
66 000	HOSPITALITY PROPERTIES TRUST 4.375% 15/02/2030	USD	46 373	50 799	0.16
200 000	ING BANK NV - REGS - FRN 15/08/2021	USD	197 077	199 873	0.62
200 000	JACKSON NATIONAL LIFE GLOBAL FUNDING FRN 27/06/2022	USD	195 903	194 899	0.60
50 000	JOHN DEERE CAPITAL CORP FRN 10/09/2021	USD	49 479	49 729	0.15
158 000	JOHN DEERE CAPITAL CORP 2.8% 06/03/2023	USD	164 903	165 497	0.51
40 000	JOHN DEERE CAPITAL CORP 3.2% 10/01/2022	USD	41 453	41 458	0.13
10 000	JOHNSON CONTROLS INTERNATIONAL PLC FRN 02/07/2024	USD	10 443	10 482	0.03
55 000	JPMORGAN CHASE & CO FRN 18/06/2022	USD	53 988	54 504	0.17
100 000	KILROY REALTY LP 3.45% 15/12/2024	USD	102 646	102 185	0.31
99 000	MYLAN NV 3.15% 15/06/2021	USD	99 766	99 738	0.31
77 000	NEWFIELD EXPLORATION CO 5.625% 01/07/2024	USD	38 500	54 138	0.17
18 000	NSTAR ELECTRIC CO 3.25% 15/05/2029	USD	19 889	20 056	0.06
60 000	PACCAR FINANCIAL CORP 2.8% 01/03/2021	USD	60 425	60 856	0.19
5 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.65% 01/06/2022	USD	4 946	4 920	0.02

LYXOR Index Fund - Lyxor BofAML \$ Short Term High Yield Bond 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)					
27 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.85% 15/10/2023	USD	26 016	26 229	0.08
34 000	SAN DIEGO GAS & ELECTRIC CO 3% 15/08/2021	USD	34 205	34 616	0.11
300 000	SOUTHERN POWER CO - 144A - FRN 20/12/2020	USD	299 752	300 124	0.92
45 000	STANDARD INDUSTRIES INC/NJ - 144A - 4.75% 15/01/2028	USD	40 247	44 591	0.14
25 000	TAPESTRY INC 3% 15/07/2022	USD	22 755	23 194	0.07
151 000	TD AMERITRADE HOLDING CORP 3.3% 01/04/2027	USD	162 213	163 186	0.50
200 000	TIME WARNER CABLE LLC 4% 01/09/2021	USD	205 236	203 873	0.63
200 000	TORONTO-DOMINION BANK FRN 01/12/2022	USD	196 948	197 151	0.61
10 000	TRANSCANADA PIPELINES LTD 4.25% 15/05/2028	USD	11 035	10 843	0.03
96 000	UNITED AIRLINES 2015-1 CLASS AA PASS THROUGH TRUST 3.45% 01/12/2027	USD	76 243	73 488	0.23
200 000	UNITEDHEALTH GROUP INC 2.125% 15/03/2021	USD	202 030	202 589	0.62
11 000	WELLS FARGO & CO 3.5% 08/03/2022	USD	11 399	11 411	0.04
55 000	WEYERHAEUSER CO 7.375% 15/03/2032	USD	63 070	73 224	0.23
100 000	WILL COS 8.75% 15/03/2032	USD	109 625	131 509	0.40
Total Bonds			7 293 541	7 348 287	22.63
Supranationals, Governments and Local Public Authorities, Debt Instruments					
4 387 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	4 783 843	4 981 526	15.34
2 293 500	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	2 581 776	2 582 517	7.95
2 361 800	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	3 027 163	3 096 357	9.53
1 868 100	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	2 154 423	2 617 237	8.06
154 600	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	179 880	183 793	0.57
123 100	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2049	USD	169 291	175 860	0.54
5 759 400	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2044	USD	7 739 194	7 937 623	24.44
2 024 800	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	2 849 266	3 075 323	9.47
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			23 484 836	24 650 236	75.90
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			30 778 377	31 998 523	98.53
Total Investments			30 778 377	31 998 523	98.53

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	75.90	United States of America	96.94
Investment Banking and Brokerage Services	5.69	Netherlands	0.92
Technology Hardware and Equipment	5.46	Canada	0.64
Banks	2.11	Ireland	0.03
Electricity	1.76		
Oil, Gas and Coal	0.88		98.53
Finance and Credit Services	0.80		
Industrial Transportation	0.79		
Health Care Providers	0.78		
Telecommunications Service Providers	0.68		
Travel and Leisure	0.62		
Retailers	0.61		
Life Insurance	0.60		
Real Estate Investment and Services	0.47		
Real Estate Investment Trusts	0.42		
Pharmaceuticals and Biotechnology	0.31		
Aerospace and Defense	0.30		
Construction and Materials	0.14		
Gas, Water and Multi-utilities	0.11		
Personal Goods	0.07		
General Industrials	0.03		
	98.53		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
100 000	ALGECO GLOBAL FINANCE PLC - REGS - 6.5% 15/02/2023	EUR	75 018	89 189	0.09
1 000	ANHEUSER-BUSCH INBEV NV 1.5% 18/04/2030	EUR	1 018	1 029	0.00
500 000	APPLE INC 0% 15/11/2025	EUR	499 155	502 528	0.53
100 000	APPLE INC 1.625% 10/11/2026	EUR	109 460	110 801	0.12
687 000	AUTOSTRAD PER L'ITALIA SPA 1.125% 04/11/2021	EUR	676 951	660 046	0.70
900 000	AUTOSTRAD PER L'ITALIA SPA 2.875% 26/02/2021	EUR	906 043	901 607	0.95
200 000	BANCO COMERCIAL PORTUGUES SA 0.75% 31/05/2022	EUR	203 229	202 887	0.21
1 000	BMW FINANCE NV 0.375% 14/01/2027	EUR	902	970	0.00
1 711 000	BOMBARDIER INC - REGS - 6.125% 15/05/2021	EUR	1 786 161	1 471 015	1.55
200 000	CASINO GUICHARD PERRACHON SA FRN 25/01/2023	EUR	191 784	190 878	0.20
200 000	CASINO GUICHARD PERRACHON SA FRN 26/05/2021	EUR	202 313	202 182	0.21
2 800 000	CASINO GUICHARD PERRACHON SA 1.865% 13/06/2022	EUR	2 683 538	2 679 026	2.83
730 000	CBR FASHION FINANCE BV - REGS - 5.125% 01/10/2022	EUR	491 799	603 911	0.64
1 700 000	CELLNEX TELECOM SA 3.125% 27/07/2022	EUR	1 836 638	1 778 404	1.88
2 198 000	CENTRICA PLC FRN 10/04/2076	EUR	2 159 170	2 158 909	2.28
100 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 5% 24/05/2021	EUR	107 323	104 443	0.11
100 000	CMA CGM SA - REGS - 7.75% 15/01/2021	EUR	82 053	83 965	0.09
200 000	COCA-COLA CO 0% 09/03/2021	EUR	200 203	199 800	0.21
205 000	COCA-COLA CO 0.75% 09/03/2023	EUR	209 786	209 296	0.22
2 090 000	CODERE FINANCE 2 LUXEMBOURG SA - REGS - 6.75% 01/11/2021	EUR	813 971	825 414	0.87
500 000	CREDIT AGRICOLE HOME LOAN SFH SA 1.25% 24/03/2031	EUR	550 200	561 043	0.59
1 041 000	CROWN EUROPEAN HOLDINGS SA - REGS - 0.75% 15/02/2023	EUR	1 001 365	1 003 279	1.06
100 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.25% 01/02/2023	EUR	100 854	100 011	0.11
4 366 000	CROWN EUROPEAN HOLDINGS SA - REGS - 4% 15/07/2022	EUR	4 662 674	4 519 529	4.77
1 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 06/11/2023	EUR	943	969	0.00
293 000	DANSKE KIINNITYSLUOTTOPANKKI OYJ 0.01% 14/01/2028	EUR	288 647	294 277	0.31
200 000	DASSAULT SYSTEMES SE 0.125% 16/09/2026	EUR	199 267	195 920	0.21
7 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	6 946	7 090	0.01
3 792 000	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	3 718 912	3 706 319	3.91
449 000	DNB BOLIGKREDITT AS 2.75% 21/03/2022	EUR	475 289	473 998	0.50
326 000	DOUGLAS GMBH - REGS - 6.25% 15/07/2022	EUR	327 977	261 636	0.28
900 000	EC FINANCE PLC - REGS - 2.375% 15/11/2022	EUR	837 529	843 350	0.89
3 300 000	ELIS SA 1.875% 15/02/2023	EUR	3 164 112	3 197 931	3.37
500 000	ESSILORLUXOTTICA SA 0.125% 27/05/2025	EUR	499 102	497 238	0.52
5 695 000	FIAT CHRYSLER FINANCE EUROPE SENC 4.75% 15/07/2022	EUR	6 092 705	5 868 583	6.18
43 000	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	40 524	42 038	0.04
50 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO FRN 17/05/2021	EUR	49 401	49 453	0.05
71 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO 2.25% 20/07/2020	EUR	71 230	71 263	0.08
100 000	HONEYWELL INTERNATIONAL INC 1.3% 22/02/2023	EUR	103 932	102 393	0.11
1 039 000	INTERNATIONAL PERSONAL FINANCE PLC 5.75% 07/04/2021	EUR	633 790	535 059	0.56
200 000	IPD 3 BV - REGS - 4.5% 15/07/2022	EUR	204 818	195 395	0.21
80 000	KONINKLIJKE KPN NV 3.75% 21/09/2020	EUR	82 313	81 038	0.09
800 000	K+S AG 3% 20/06/2022	EUR	714 755	714 384	0.75
2 551 000	K+S AG 4.125% 06/12/2021	EUR	2 689 636	2 408 015	2.54

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 690 000	LEONARDO SPA 5.25% 21/01/2022	EUR	1 783 254	1 764 259	1.86
1 075 000	LOXAM SAS - REGS - 3.5% 15/04/2022	EUR	1 096 505	1 010 699	1.07
115 000	MAXEDA DIY HOLDING BV - REGS - 6.125% 15/07/2022	EUR	112 791	75 875	0.08
400 000	MEDTRONIC GLOBAL HOLDINGS SCA 0% 07/03/2021	EUR	400 142	399 054	0.42
3 700 000	NATURGY FINANCE BV FRN 31/12/2099	EUR	3 954 114	3 770 429	3.98
91 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	94 936	95 466	0.10
500 000	NEXANS SA 3.25% 26/05/2021	EUR	525 640	506 498	0.53
1 392 000	NOKIA OYJ 1% 15/03/2021	EUR	1 365 503	1 386 703	1.46
200 000	NORDEX SE - REGS - 6.5% 01/02/2023	EUR	204 182	191 434	0.20
30 000	PEUGEOT SA 2% 23/03/2024	EUR	30 129	30 251	0.03
386 000	RAFFINERIE HEIDE GMBH - REGS - 6.375% 01/12/2022	EUR	247 968	244 745	0.26
1 204 000	REKEEP SPA - REGS - 9% 15/06/2022	EUR	1 115 807	1 113 465	1.17
170 000	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	162 933	169 360	0.18
3 219 000	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	3 094 007	3 169 346	3.34
1 250 000	SAIPEM FINANCE INTERNATIONAL BV - EMTN - 2.75% 05/04/2022	EUR	1 226 956	1 228 831	1.30
956 000	SALINI IMPREGILO SPA 3.75% 24/06/2021	EUR	918 310	933 725	0.98
250 000	SES SA FRN 31/12/2099	EUR	283 903	244 328	0.26
3 334 000	SES SA VAR PERPETUAL FRN 31/12/2099	EUR	3 547 480	3 209 641	3.38
200 000	SOLVAY FINANCE SA FRN 31/12/2099	EUR	210 373	214 218	0.23
156 000	SOLVAY FINANCE SA FRN 31/12/2099	EUR	161 250	167 758	0.18
400 000	SP-MORTGAGE BANK PLC 0.1% 29/11/2021	EUR	402 126	402 076	0.42
599 000	TDC A/S FRN 02/03/2022	EUR	648 842	619 153	0.65
200 000	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	198 187	205 204	0.22
1 450 000	TELECOM ITALIA SPA/MILANO 4.875% 25/09/2020	EUR	1 476 502	1 470 742	1.55
1 200 000	TELECOM ITALIA SPA/MILANO 5.25% 10/02/2022	EUR	1 245 396	1 265 490	1.33
1 340 000	TELEFONAKTIEBOLAGET LM ERICSSON 0.875% 01/03/2021	EUR	1 331 866	1 334 707	1.41
2 800 000	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 656 087	2 803 402	2.96
100 000	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	98 932	97 106	0.10
300 000	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	274 909	306 048	0.32
689 000	TENNECO INC - REGS - 4.875% 15/04/2022	EUR	482 825	521 222	0.55
364 000	TEOLLISUUDEN VOIMA OYJ 2.625% 13/01/2023	EUR	369 793	370 836	0.39
36 000	THYSSENKRUPP AG 1.375% 03/03/2022	EUR	34 471	34 727	0.04
4 989 000	THYSSENKRUPP AG 1.75% 25/11/2020	EUR	5 011 279	4 951 033	5.21
74 000	THYSSENKRUPP AG 2.75% 08/03/2021	EUR	73 006	73 384	0.08
773 000	TITAN GLOBAL FINANCE PLC 3.5% 17/06/2021	EUR	806 969	769 893	0.81
1 707 000	VALLOUREC SA - REGS - 6.625% 15/10/2022	EUR	1 086 915	903 225	0.95
1 192 000	VOLVO CAR AB 3.25% 18/05/2021	EUR	1 245 852	1 197 251	1.26
408 000	WALMART INC 4.875% 21/09/2029	EUR	585 470	558 899	0.59
345 000	WUERTH FINANCE INTERNATIONAL BV 1% 19/05/2022	EUR	346 128	347 217	0.37
500 000	3M CO 0.95% 15/05/2023	EUR	518 305	512 550	0.54
200 000	3M CO 1.875% 15/11/2021	EUR	208 046	204 885	0.22
Total Bonds			79 391 525	77 581 646	81.81

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
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					
2 124 085	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	2 056 815	2 182 317	2.30
209 886	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2025	EUR	215 575	216 810	0.23
566 645.57	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	595 669	591 096	0.62
3 901 185	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028	EUR	3 593 283	4 106 835	4.34
974 228	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2030	EUR	1 005 513	1 031 186	1.09
1 927 940	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2031	EUR	1 728 726	2 048 456	2.16
2 050 283	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	1 895 135	2 189 159	2.31
3 462 133	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2039	EUR	3 299 154	3 691 811	3.90
819 346	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	779 894	864 771	0.91
1 003	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2044	EUR	950	1 063	0.00
933	DUTCH FUNGIBLE STRIP 0% 15/01/2027	EUR	898	962	0.00
1 001	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2043	EUR	844	880	0.00
5 332	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	3 312	4 464	0.00
2 069	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049	EUR	1 596	1 714	0.00
1 037	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	969	961	0.00
130 000	GEMEINSAME DEUTSCHE BUNDESLAENDER 0.1% 07/10/2026	EUR	134 609	132 333	0.14
1 025	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2039	EUR	630	632	0.00
2 118	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2037	EUR	1 932	1 988	0.00
1 042	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2039	EUR	830	801	0.00
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			15 316 334	17 068 239	18.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			94 707 859	94 649 885	99.81
Total Investments			94 707 859	94 649 885	99.81

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Investment Banking and Brokerage Services	24.66	Germany	27.39
Governments	18.00	France	17.06
General Industrials	13.29	Luxembourg	15.03
Telecommunications Service Providers	12.74	Netherlands	13.56
Aerospace and Defense	3.52	Italy	8.77
Industrial Support Services	3.37	United Kingdom	4.64
Personal Care, Drug and Grocery Stores	3.32	United States of America	3.18
Chemicals	3.29	Sweden	2.67
Telecommunications Equipment	2.87	Finland	2.59
Gas, Water and Multi-utilities	2.28	Spain	1.88
Industrial Engineering	2.13	Canada	1.55
Industrial Transportation	1.85	Denmark	0.65
Banks	1.73	Norway	0.50
Technology Hardware and Equipment	1.18	Portugal	0.21
Construction and Materials	0.98	Ireland	0.13
Finance and Credit Services	0.87		
Retailers	0.59		99.81
Automobiles and Parts	0.58		
Medical Equipment and Services	0.52		
Beverages	0.43		
Pharmaceuticals and Biotechnology	0.42		
Electricity	0.39		
Oil, Gas and Coal	0.26		
Software and Computer Services	0.21		
Alternative Energy	0.20		
Real Estate Investment and Services	0.09		
Health Care Providers	0.04		
	99.81		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 709 380	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050	EUR	1 692 857	1 808 832	1.42
4 593 950	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	5 819 113	6 544 587	5.14
6 517 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	10 013 377	11 348 574	8.93
765 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	903 578	1 007 337	0.79
1 441 010	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	1 472 301	1 499 918	1.18
5 665 520	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	6 746 259	7 106 545	5.58
2 777 100	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	3 351 687	3 969 503	3.12
5 642 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	6 916 473	7 770 740	6.12
5 517 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	8 356 797	9 116 625	7.17
3 543 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	6 501 187	7 318 110	5.75
3 021 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	5 727 713	6 585 382	5.17
880 330	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	968 607	1 060 111	0.83
2 778 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	2 932 951	2 718 467	2.14
3 699 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	3 674 986	3 855 320	3.03
2 059 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	2 063 146	2 111 834	1.66
3 506 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	3 809 019	3 991 791	3.14
3 501 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	3 915 614	4 122 953	3.24
2 851 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	3 555 925	3 588 525	2.82
2 364 070	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	2 626 171	2 982 936	2.34
1 409 600	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	1 628 098	1 831 916	1.44
1 420 710	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	1 901 434	2 221 493	1.75
1 082 040	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	1 384 157	1 645 328	1.29
2 080 530	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	3 346 660	3 668 557	2.88
3 495 720	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	5 543 292	6 164 702	4.84
535 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	555 725	599 660	0.47
535 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	623 377	814 463	0.64
1 580 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	1 851 499	2 103 802	1.65
1 283 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	1 978 695	2 587 798	2.03
807 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	1 595 523	1 884 305	1.48
1 403 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	1 332 459	1 240 378	0.97
3 097 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	3 830 750	4 000 457	3.14
3 699 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	4 560 163	4 903 727	3.85
2 533 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	3 625 734	4 008 726	3.15
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			114 805 327	126 183 402	99.15
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			114 805 327	126 183 402	99.15
Total Investments			114 805 327	126 183 402	99.15

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.15
	99.15

Geographical classification	%
France	34.09
Italy	16.02
Germany	15.48
Spain	11.12
Belgium	9.70
Austria	6.28
Netherlands	4.84
Ireland	0.83
Finland	0.79
	99.15

LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
2 700 000	ABERTIS INFRASTRUCTURAS SA 1.375% 20/05/2026	EUR	2 733 139	2 513 281	2.39
200 000	ABERTIS INFRASTRUCTURAS SA 2.5% 27/02/2025	EUR	199 939	200 075	0.19
250 000	AIR PRODUCTS & CHEMICALS INC 2% 07/08/2020	EUR	254 776	251 154	0.24
484 000	ALTRIA GROUP INC 1.7% 15/06/2025	EUR	514 153	495 964	0.47
505 000	ALTRIA GROUP INC 3.125% 15/06/2031	EUR	575 604	545 673	0.52
446 000	AMERICAN EXPRESS CREDIT CORP 0.625% 22/11/2021	EUR	452 351	443 694	0.42
225 000	ANHEUSER-BUSCH INBEV SA/NV 1.15% 22/01/2027	EUR	216 357	230 561	0.22
200 000	ARCELORMITTAL SA 1% 19/05/2023	EUR	181 493	187 704	0.18
100 000	ARKEMA SA 0.75% 03/12/2029	EUR	100 161	96 035	0.09
100 000	AROUNDTOWN SA 1.5% 15/07/2024	EUR	96 557	98 619	0.09
200 000	ASTRAZENECA PLC 0.25% 12/05/2021	EUR	198 193	199 586	0.19
2 300 000	AUCHAN HOLDING SADIR 2.625% 30/01/2024	EUR	2 307 107	2 355 763	2.24
700 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	677 561	677 691	0.64
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022	EUR	98 693	98 885	0.09
900 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	895 655	896 126	0.85
200 000	BANCO DE SABADELL SA 0.875% 05/03/2023	EUR	203 091	193 161	0.18
500 000	BANK OF AMERICA CORP FRN 08/08/2029	EUR	485 224	477 538	0.45
1 572 000	BANK OF AMERICA CORP FRN 21/09/2021	EUR	1 540 945	1 559 306	1.48
2 123 000	BARCLAYS PLC FRN 02/04/2025	EUR	2 253 098	2 249 689	2.13
264 000	BAT NETHERLANDS FINANCE BV 2.375% 07/10/2024	EUR	272 567	275 814	0.26
700 000	BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG 0.375% 03/09/2027	EUR	627 410	644 830	0.61
200 000	BAYER CAPITAL CORP BV 1.5% 26/06/2026	EUR	197 438	208 297	0.20
184 000	BEVCO LUX SARL 1.75% 09/02/2023	EUR	192 340	181 127	0.17
294 000	BNP PARIBAS SA FRN 07/06/2024	EUR	273 694	286 191	0.27
100 000	BNP PARIBAS SA FRN 22/05/2023	EUR	94 750	97 965	0.09
770 000	BNP PARIBAS SA 1.125% 11/06/2026	EUR	765 983	778 482	0.74
306 000	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	339 255	310 308	0.29
520 000	BP CAPITAL MARKETS PLC 0.9% 03/07/2024	EUR	505 639	514 550	0.49
1 000 000	BPCE SA FRN 23/03/2023	EUR	971 643	976 385	0.93
400 000	BPCE SA 0.875% 31/01/2024	EUR	404 405	400 612	0.38
300 000	BPCE SA 1% 01/04/2025	EUR	298 085	300 504	0.29
100 000	BRITISH TELECOMMUNICATIONS PLC - EMTN - 1% 23/06/2024	EUR	103 077	100 988	0.10
784 000	BRITISH TELECOMMUNICATIONS PLC 1% 21/11/2024	EUR	792 857	787 595	0.75
391 000	CARREFOUR SA 1.75% 15/07/2022	EUR	407 162	399 391	0.38
500 000	CIE DE SAINT-GOBAIN 0.625% 15/03/2024	EUR	496 808	493 713	0.47
400 000	CIE DE SAINT-GOBAIN 0.875% 21/09/2023	EUR	395 525	398 570	0.38
1 200 000	CIE DE SAINT-GOBAIN 1% 17/03/2025	EUR	1 182 810	1 193 892	1.13
500 000	CIE DE SAINT-GOBAIN 1.375% 14/06/2027	EUR	490 053	500 600	0.48
100 000	CIE DE SAINT-GOBAIN 1.875% 15/03/2031	EUR	99 847	100 457	0.10
1 755 000	CITIGROUP INC FRN 21/03/2023	EUR	1 718 685	1 722 847	1.63
500 000	CITIGROUP INC FRN 24/05/2021	EUR	499 844	499 460	0.47
400 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	405 766	375 566	0.36
500 000	COCA-COLA CO 0.75% 22/09/2026	EUR	514 628	519 660	0.49

LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
312 000	COCA-COLA CO 1.125% 09/03/2027	EUR	330 160	330 215	0.31
400 000	COCA-COLA HBC FINANCE BV 2.375% 18/06/2020	EUR	405 334	400 644	0.38
1 899 000	COMCAST CORP 0.75% 20/02/2032	EUR	1 916 993	1 876 467	1.78
42 000	COMMERZBANK AG 0.5% 28/08/2023	EUR	42 522	41 733	0.04
2 072 000	CREDIT SUISSE AG/LONDON FRN 27/08/2021	EUR	2 084 386	2 067 182	1.96
1 315 000	CREDIT SUISSE GROUP AG FRN 17/07/2025	EUR	1 325 796	1 315 684	1.25
653 000	CREDIT SUISSE GROUP AG 0.65% 10/09/2029	EUR	645 753	613 059	0.58
1 376 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 09/08/2021	EUR	1 375 935	1 360 465	1.29
200 000	DAIMLER INTERNATIONAL FINANCE BV 1.375% 26/06/2026	EUR	188 020	201 317	0.19
1 400 000	DANONE SA 1.208% 03/11/2028	EUR	1 528 676	1 529 402	1.45
300 000	DANONE SA 2.25% 15/11/2021	EUR	312 105	308 006	0.29
2 186 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	2 169 037	2 214 034	2.10
82 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 13/12/2024	EUR	84 632	83 461	0.08
500 000	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	482 687	488 703	0.46
900 000	DNB BANK ASA FRN 25/07/2022	EUR	895 955	895 010	0.85
803 000	ELISA OYJ 0.875% 17/03/2024	EUR	805 088	813 455	0.77
2 391 000	ENEL FINANCE INTERNATIONAL NV 1.375% 01/06/2026	EUR	2 530 568	2 499 479	2.37
50 000	ENEL SPA 5.25% 20/05/2024	EUR	60 745	59 371	0.06
1 371 000	ENGIE ALLIANCE GIE 5.75% 24/06/2023	EUR	1 691 763	1 613 104	1.53
86 000	E.ON SE 0% 28/08/2024	EUR	82 931	85 140	0.08
40 000	E.ON SE 0.35% 28/02/2030	EUR	34 857	39 031	0.04
243 000	EVONIK FINANCE BV 0% 08/03/2021	EUR	241 309	241 944	0.23
273 000	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	271 553	272 001	0.26
224 000	FCA BANK SPA/IRELAND 0.5% 13/09/2024	EUR	223 771	205 224	0.19
100 000	FIDELITY NATIONAL INFORMATION SERVICES INC 0.125% 03/12/2022	EUR	97 768	98 793	0.09
1 117 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	1 181 548	1 156 302	1.10
60 000	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	56 319	58 657	0.06
209 000	GENERAL ELECTRIC CO 1.5% 17/05/2029	EUR	218 403	199 000	0.19
2 166 000	GENERAL MOTORS FINANCIAL CO INC 0.2% 02/09/2022	EUR	2 009 060	1 982 842	1.88
261 000	GENERAL MOTORS FINANCIAL CO INC 0.955% 07/09/2023	EUR	237 266	232 180	0.22
22 000	GLAXOSMITHKLINE CAPITAL PLC 4% 16/06/2025	EUR	27 370	26 235	0.02
2 293 000	GOLDMAN SACHS GROUP INC - EMTN - 1.375% 15/05/2024	EUR	2 365 751	2 316 388	2.20
427 000	GOLDMAN SACHS GROUP INC FRN 21/04/2023	EUR	415 903	415 815	0.39
150 000	HAMMERSON PLC 1.75% 15/03/2023	EUR	134 446	128 930	0.12
360 000	HAMMERSON PLC 2% 01/07/2022	EUR	335 173	316 958	0.30
237 000	HEIDELBERGCEMENT AG 2.25% 30/03/2023	EUR	236 531	241 584	0.23
200 000	HEINEKEN NV 1.25% 10/09/2021	EUR	204 383	201 904	0.19
97 000	HOCHTIEF AG 0.5% 03/09/2027	EUR	92 976	91 891	0.09
100 000	IBERDROLA INTERNATIONAL BV 1.875% 08/10/2024	EUR	104 614	107 189	0.10
1 146 000	IMPERIAL BRANDS FINANCE PLC 1.125% 14/08/2023	EUR	1 133 191	1 147 163	1.09
200 000	IMPERIAL BRANDS FINANCE PLC 1.375% 27/01/2025	EUR	196 632	199 261	0.19
1 800 000	ING BANK NV FRN 26/11/2021	EUR	1 809 513	1 790 595	1.70
500 000	INNOGY FINANCE BV 0.75% 30/11/2022	EUR	508 171	504 785	0.48
586 000	INTERNATIONAL BUSINESS MACHINES CORP 0.375% 31/01/2023	EUR	594 875	587 216	0.56

LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
168 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	185 016	180 466	0.17
437 000	INTESA SANPAOLO SPA FRN 19/04/2022	EUR	429 350	429 294	0.41
100 000	ITV PLC 2.125% 21/09/2022	EUR	104 896	101 727	0.10
100 000	JCDECAUX SA 1% 01/06/2023	EUR	101 488	98 282	0.09
677 000	JOHN DEERE CASH MANAGEMENT SA 1.85% 02/04/2028	EUR	679 573	723 628	0.69
156 000	JOHNSON & JOHNSON 1.15% 20/11/2028	EUR	168 904	169 116	0.16
2 400 000	KBC GROUP NV FRN 24/11/2022	EUR	2 417 736	2 345 472	2.23
100 000	KINDER MORGAN INC 1.5% 16/03/2022	EUR	99 441	99 670	0.09
49 000	KNORR-BREMSE AG 0.5% 08/12/2021	EUR	49 445	48 303	0.05
95 000	LANXESS AG 1.125% 16/05/2025	EUR	94 955	95 879	0.09
100 000	LANXESS AG 2.625% 21/11/2022	EUR	105 899	105 579	0.10
1 741 000	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	1 600 948	1 600 265	1.52
500 000	LEASEPLAN CORP NV 0.75% 03/10/2022	EUR	481 862	482 700	0.46
100 000	LEG IMMOBILIEN AG 0.875% 28/11/2027	EUR	94 696	96 043	0.09
163 000	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	176 239	177 798	0.17
449 000	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	427 711	440 090	0.42
481 000	LOGICOR FINANCING SARL 1.5% 14/11/2022	EUR	499 391	482 037	0.46
350 000	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 26/05/2024	EUR	364 912	357 411	0.34
2 107 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	2 082 278	2 212 749	2.10
580 000	MERCK & CO INC 1.125% 15/10/2021	EUR	593 676	586 493	0.56
200 000	MERCK & CO INC 1.875% 15/10/2026	EUR	223 560	220 121	0.21
200 000	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	198 207	200 051	0.19
99 000	METRO AG 1.375% 28/10/2021	EUR	97 157	97 610	0.09
180 000	METRO AG 1.5% 19/03/2025	EUR	163 405	172 891	0.16
212 000	MICROSOFT CORP 3.125% 06/12/2028	EUR	268 286	263 650	0.25
100 000	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	100 372	95 685	0.09
465 000	MORGAN STANLEY 1.875% 27/04/2027	EUR	488 894	494 667	0.47
100 000	MUENCHENER HYPOTHEKENBANK EG 0.625% 10/02/2022	EUR	100 170	100 289	0.10
383 000	NATIONAL AUSTRALIA BANK LTD FRN 19/04/2021	EUR	382 825	382 860	0.36
400 000	NATIONAL AUSTRALIA BANK LTD 1.25% 18/05/2026	EUR	427 710	417 084	0.40
100 000	NATURGY FINANCE BV 1.375% 19/01/2027	EUR	108 102	103 978	0.10
2 225 000	NATWEST MARKETS PLC FRN 27/09/2021	EUR	2 188 884	2 205 831	2.09
1 380 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	1 455 543	1 447 730	1.37
394 000	NIBC BANK NV - EMTN - 1.5% 31/01/2022	EUR	394 865	396 214	0.38
1 000	OMV AG 0.75% 04/12/2023	EUR	993	998	0.00
718 000	OMV AG 1% 14/12/2026	EUR	711 560	722 473	0.69
200 000	ORANGE SA 1.875% 12/09/2030	EUR	226 467	225 833	0.21
565 000	ORSTED A/S 4.875% 16/12/2021	EUR	618 136	607 833	0.58
100 000	PHILIP MORRIS INTERNATIONAL INC 2.875% 03/03/2026	EUR	108 052	109 314	0.10
360 000	PROLOGIS LP 3% 18/01/2022	EUR	377 831	371 605	0.35
84 000	RCI BANQUE SA 0.5% 15/09/2023	EUR	77 104	80 136	0.08
48 000	RCI BANQUE SA 0.75% 26/09/2022	EUR	48 261	46 345	0.04
104 000	RCI BANQUE SA 1.25% 08/06/2022	EUR	107 508	101 909	0.10
20 000	RCI BANQUE SA 1.75% 10/04/2026	EUR	18 562	19 520	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)					
159 000	RELX FINANCE BV 0% 18/03/2024	EUR	152 601	155 101	0.15
153 000	RELX FINANCE BV 0.375% 22/03/2021	EUR	152 555	152 777	0.14
103 000	RELX FINANCE BV 0.5% 10/03/2028	EUR	95 243	99 494	0.09
200 000	RELX FINANCE BV 1% 22/03/2024	EUR	200 210	202 885	0.19
139 000	ROYAL BANK OF CANADA FRN 24/07/2020	EUR	138 968	139 080	0.13
100 000	ROYAL BANK OF SCOTLAND GROUP PLC 2.5% 22/03/2023	EUR	101 781	102 312	0.10
150 000	ROYAL MAIL PLC 2.375% 29/07/2024	EUR	156 488	156 380	0.15
433 000	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	447 274	429 623	0.41
1 000 000	SAP SE FRN 10/12/2020	EUR	1 001 385	998 680	0.95
1 000	SCHAEFFLER AG 1.875% 26/03/2024	EUR	864	956	0.00
100 000	SCHNEIDER ELECTRIC SE 1.5% 08/09/2023	EUR	105 772	103 726	0.10
350 000	SECURITAS AB 1.25% 15/03/2022	EUR	357 264	350 217	0.33
150 000	SELP FINANCE SARL 1.25% 25/10/2023	EUR	151 852	149 216	0.14
1 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 12/03/2021	EUR	1 019	1 014	0.00
114 000	SIMON PROPERTY GROUP LP 2.375% 02/10/2020	EUR	57 211	57 141	0.05
100 000	SPAREBANKEN VEST 0.5% 29/11/2022	EUR	101 491	99 524	0.09
124 000	STRYKER CORP 0.25% 03/12/2024	EUR	124 867	122 245	0.12
1 408 000	SVENSKA HANDELSBANKEN AB 0.5% 18/02/2030	EUR	1 329 546	1 356 488	1.29
300 000	TELEFONICA EMISIONES SA 1.447% 22/01/2027	EUR	322 604	311 531	0.30
25 000	TELEKOM FINANZMANAGEMENT GMBH 3.125% 03/12/2021	EUR	26 476	26 133	0.02
100 000	TELIA CO AB 4% 22/03/2022	EUR	106 414	106 530	0.10
50 000	TELIA CO AB 4.75% 16/11/2021	EUR	54 693	53 471	0.05
100 000	TEREGA SA 2.2% 05/08/2025	EUR	110 420	104 706	0.10
1 001 000	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	991 715	1 010 239	0.96
1 000 000	THERMO FISHER SCIENTIFIC INC 2.375% 15/04/2032	EUR	1 116 031	1 127 530	1.07
200 000	TYCO ELECTRONICS GROUP SA 1.1% 01/03/2023	EUR	206 443	203 946	0.19
281 000	UBS AG/LONDON 1.25% 03/09/2021	EUR	284 276	284 330	0.27
137 000	UNICREDIT SPA FRN 25/06/2025	EUR	141 264	133 944	0.13
285 000	UNICREDIT SPA 1% 18/01/2023	EUR	288 742	274 918	0.26
290 000	UNICREDIT SPA 2% 04/03/2023	EUR	304 109	294 757	0.28
30 000	VEOLIA ENVIRONNEMENT SA 5.125% 24/05/2022	EUR	32 951	32 814	0.03
267 000	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	274 850	275 864	0.26
687 000	VF CORP 0.625% 20/09/2023	EUR	700 723	688 553	0.65
100 000	VIVENDI SA 0.875% 18/09/2024	EUR	103 012	100 458	0.10
622 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	701 930	683 167	0.65
295 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.625% 01/04/2022	EUR	287 057	290 827	0.28
74 000	VOLKSWAGEN LEASING GMBH 0.25% 16/02/2021	EUR	73 344	73 341	0.07
228 000	VOLKSWAGEN LEASING GMBH 1% 16/02/2023	EUR	226 966	226 239	0.21
200 000	VONOVIA FINANCE BV 1.625% 15/12/2020	EUR	201 155	201 186	0.19
210 000	VONOVIA FINANCE BV 3.625% 08/10/2021	EUR	218 101	218 472	0.21
242 000	WELLS FARGO & CO - EMTN - 1.5% 24/05/2027	EUR	245 588	248 699	0.24
300 000	WELLS FARGO & CO 2.125% 04/06/2024	EUR	327 147	314 709	0.30
408 000	WESFARMERS LTD 1.25% 07/10/2021	EUR	418 681	412 967	0.39
106 000	WESTPAC BANKING CORP 0.25% 17/01/2022	EUR	104 395	105 333	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)					
200 000	3M CO 1.5% 02/06/2031	EUR	223 285	216 662	0.21
Total Bonds			90 144 470	89 611 942	85.04
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 223 649.76	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	2 283 522	2 279 274	2.17
53 714	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2029	EUR	51 088	56 191	0.05
846	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2022	EUR	855	859	0.00
1 225 592	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2023	EUR	1 231 555	1 252 377	1.19
672 627.54	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	670 966	691 068	0.66
327 850	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2026	EUR	320 372	341 266	0.32
1 455 762.02	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	1 421 413	1 518 578	1.44
527	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	503	551	0.00
1 044	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2030	EUR	975	1 091	0.00
1 713	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2035	EUR	1 480	1 819	0.00
1 004	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2044	EUR	895	1 058	0.00
0.08	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2023	EUR	-	-	0.00
744 516.17	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2031	EUR	694 202	791 056	0.75
5 087	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	4 352	5 432	0.01
62 392	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2039	EUR	54 256	66 531	0.06
7 055	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	5 773	7 500	0.01
1 051 981	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	1 001 332	1 110 303	1.05
2 141 194	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	2 620 238	2 532 919	2.41
1 592 827	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	2 222 048	2 127 337	2.02
2 415 167.28	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2025	EUR	2 369 809	2 470 027	2.35
1 034	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2038	EUR	793	961	0.00
3 399	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2043	EUR	2 845	2 988	0.00
2 507	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2047	EUR	1 523	2 118	0.00
10 110	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	6 325	8 465	0.01
1 205	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2037	EUR	925	1 133	0.00
13 019	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	10 414	12 067	0.01
1 030	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2039	EUR	705	640	0.00
2 871	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2034	EUR	1 555	2 093	0.00
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			14 980 719	15 285 702	14.51
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			105 125 189	104 897 644	99.55
Total Investments			105 125 189	104 897 644	99.55

LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	27.56	United States of America	22.90
Investment Banking and Brokerage Services	23.73	France	19.24
Governments	14.51	Netherlands	13.26
Telecommunications Service Providers	5.18	United Kingdom	11.69
Pharmaceuticals and Biotechnology	3.22	Germany	10.62
Software and Computer Services	3.12	Luxembourg	4.84
Construction and Materials	2.87	Spain	4.64
Personal Care, Drug and Grocery Stores	2.87	Belgium	2.44
Industrial Transportation	2.72	Switzerland	1.83
Medical Equipment and Services	2.14	Sweden	1.77
Food Producers	1.74	Italy	1.33
Beverages	1.22	Austria	1.32
Tobacco	1.09	Australia	1.25
Personal Goods	0.99	Norway	0.94
Real Estate Investment and Services	0.90	Finland	0.77
Oil, Gas and Coal	0.88	Denmark	0.58
Gas, Water and Multi-utilities	0.73	Canada	0.13
Media	0.67		
Chemicals	0.52		
Real Estate Investment Trusts	0.51		
General Industrials	0.39		
Retailers	0.39		
Technology Hardware and Equipment	0.39		
Industrial Support Services	0.33		
Travel and Leisure	0.29		
Automobiles and Parts	0.24		
Industrial Metals and Mining	0.18		
Electricity	0.06		
Health Care Providers	0.06		
Industrial Engineering	0.05		
	99.55		99.55

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 485	ABBVIE INC	USD	118 294	122 067	0.84
573	ACCENTURE PLC - A	USD	97 538	106 114	0.73
395	ADOBE INC	USD	97 164	139 688	0.97
1 429	AGILENT TECHNOLOGIES INC	USD	106 901	109 547	0.76
8 631	AGL ENERGY LTD	AUD	111 798	95 838	0.66
496	AIR PRODUCTS AND CHEMICALS INC	USD	93 900	111 888	0.77
654	ALLERGAN PLC	USD	115 052	122 520	0.85
859	ALLIANCE DATA SYSTEMS CORP	USD	135 469	43 010	0.30
1 011	ALLSTATE CORP	USD	103 677	102 839	0.71
63	AMAZON.COM INC	USD	116 216	155 862	1.08
931	AMERICAN EXPRESS CO	USD	96 710	84 954	0.59
1 985	AMERICAN INTERNATIONAL GROUP INC	USD	100 877	50 479	0.35
1 244	ASTRAZENECA PLC	GBP	114 993	130 583	0.90
2 028	ASX LTD	AUD	110 452	108 278	0.75
2 975	AT&T INC	USD	110 453	90 648	0.63
739	AUTODESK INC	USD	105 574	138 289	0.96
4 272	AXA SA	EUR	121 713	75 783	0.52
1 252	BAXTER INTERNATIONAL INC	USD	109 942	111 153	0.77
4 539	BHP GROUP LTD	AUD	109 791	96 136	0.66
10 209	BILLERUDKORSNAS AB	SEK	115 881	129 139	0.89
247	BLACKROCK INC	USD	115 498	124 004	0.86
2 188	BRISTOL-MYERS SQUIBB CO	USD	119 844	133 052	0.92
6 246	CALTEX AUSTRALIA LTD	AUD	143 079	101 906	0.70
1 353	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	107 775	80 346	0.56
2 344	CARDINAL HEALTH INC	USD	115 537	115 981	0.80
5 168	CASTELLUM AB	SEK	100 365	90 717	0.63
934	CHEVRON CORP	USD	107 459	85 928	0.59
1 298	CHR HANSEN HOLDING A/S	DKK	107 433	111 835	0.77
495	CIGNA CORP	USD	88 201	96 911	0.67
1 595	CITIGROUP INC	USD	116 197	77 453	0.54
836	CLOROX CO	USD	132 509	155 863	1.07
2 027	COCA-COLA CO	USD	110 015	93 019	0.64
3 333	COCA-COLA HBC AG	GBP	108 190	84 713	0.59
775	COFINIMMO SA	EUR	112 583	107 805	0.74
1 686	COMERICA INC	USD	103 755	58 774	0.41
2 047	COMMONWEALTH BANK OF AUSTRALIA	AUD	116 131	84 017	0.58
1 935	CONOCOPHILLIPS	USD	108 383	81 464	0.56
20 747	CONTACT ENERGY LTD	NZD	105 122	80 511	0.56
1 239	DANONE SA	EUR	103 308	85 849	0.59
2 682	DIAGEO PLC	GBP	98 232	93 031	0.64
6 187	DNB ASA	NOK	105 200	75 192	0.52
2 816	EBAY INC	USD	96 843	112 161	0.77
983	ELI LILLY AND CO	USD	104 104	152 011	1.05
2 164	ELISA OYJ	EUR	101 992	131 406	0.91

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 820	ENAGAS SA	EUR	129 967	112 397	0.78
14 838	ENEL SPA	EUR	101 361	101 348	0.70
5 853	EQUINOR ASA	NOK	105 537	82 157	0.57
473	ESTEE LAUDER COS INC - A	USD	75 732	83 437	0.58
2 284	EXELON CORP	USD	107 653	84 691	0.59
15 132	FORD MOTOR CO	USD	130 852	77 022	0.53
4 853	FORTUM OYJ	EUR	112 623	80 530	0.56
6 411	GAP INC	USD	146 841	52 057	0.36
2 018	GENERAL MILLS INC	USD	111 448	120 858	0.84
2 958	GENERAL MOTORS CO	USD	96 167	65 934	0.46
1 744	GILEAD SCIENCES INC	USD	114 452	146 496	1.01
5 498	GJENSIDIGE FORSIKRING ASA	NOK	109 108	97 376	0.67
5 203	GLAXOSMITHKLINE PLC	GBP	103 946	109 009	0.75
1 654	GODADDY INC	USD	110 916	114 837	0.79
928	HASBRO INC	USD	92 563	67 011	0.46
7 287	HEWLETT PACKARD ENTERPRISE CO	USD	105 105	73 307	0.51
1 175	HILTON WORLDWIDE HOLDINGS INC	USD	111 121	88 959	0.61
5 841	HP INC	USD	124 356	90 594	0.63
3 569	INDUSTRIA DE DISENO TEXTIL SA	EUR	111 023	90 887	0.63
784	INGERSOLL RAND INC	USD	24 709	22 799	0.16
412	INTUIT INC	USD	100 556	111 162	0.77
21 694	INVESTEC PLC	GBP	106 343	44 863	0.31
3 471	IRON MOUNTAIN INC	USD	118 018	83 929	0.58
71 692	ITV PLC	GBP	110 216	69 178	0.48
851	JOHNSON & JOHNSON	USD	119 882	127 684	0.88
2 921	JOHNSON MATTHEY PLC	GBP	115 954	73 412	0.51
215	KERING SA	EUR	117 897	108 372	0.75
6 207	KEYCORP	USD	107 696	72 312	0.50
776	KIMBERLY-CLARK CORP	USD	109 949	107 460	0.74
36 146	KONINKLIJKE KPN NV	EUR	108 540	83 616	0.58
330	L OREAL SA PRIME FIDELITY 20200	EUR	76 543	95 892	0.66
1 278	LEIDOS HOLDINGS INC	USD	118 294	126 279	0.87
9 342	LENDLEASE GROUP	AUD	117 891	75 598	0.52
60	L'OREAL SA	EUR	16 436	17 435	0.12
7 347	MACY'S INC	USD	108 202	43 053	0.30
882	MARRIOTT INTERNATIONAL INC/MD - A	USD	109 405	80 209	0.55
403	MASTERCARD INC	USD	100 154	110 813	0.77
48 581	MEDIBANK PVT LTD	AUD	105 767	85 878	0.59
1 013	MEDTRONIC PLC	USD	109 510	98 899	0.68
788	MICROSOFT CORP	USD	92 145	141 217	0.98
53 576	MIRVAC GROUP	AUD	99 579	78 572	0.54
24 114	MONEYSUPERMARKET.COM GROUP PLC	GBP	109 232	96 602	0.67
534	MOODY'S CORP	USD	117 737	130 243	0.90
5 610	NATIONAL AUSTRALIA BANK LTD	AUD	110 753	62 293	0.43

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 225	NATIONAL GRID PLC	GBP	117 798	120 436	0.83
3 327	NESTE OYJ	EUR	114 452	117 813	0.81
1 166	NIKE INC - B	USD	110 112	101 652	0.70
10 847	NINETY ONE PLC	GBP	27 168	23 218	0.16
3 684	NISOURCE INC	USD	108 379	92 505	0.64
3 293	NORDSTROM INC	USD	110 421	61 843	0.43
1 183	NORTHERN TRUST CORP	USD	115 443	93 646	0.65
1 288	NOVARTIS AG - REG	CHF	113 793	109 774	0.76
628	NVIDIA CORP	USD	156 941	183 551	1.26
2 002	ORACLE CORP	USD	108 698	106 046	0.73
7 052	ORANGE SA	EUR	114 506	86 007	0.59
20 747	ORIGIN ENERGY LTD	AUD	113 001	75 523	0.52
804	PEPSICO INC	USD	110 547	106 361	0.73
10 913	PG&E CORP	USD	121 919	116 114	0.80
1 447	PROGRESSIVE CORP	USD	112 471	111 853	0.77
2 218	PUBLICIS GROUPE SA	EUR	101 979	65 909	0.46
1 410	PUMA SE	EUR	107 972	88 616	0.61
5 439	RED ELECTRICA CORP SA	EUR	113 960	95 645	0.66
7 151	REPSOL SA	EUR	101 048	65 119	0.45
1 378	ROYAL BANK OF CANADA	CAD	108 205	84 956	0.59
43 304	ROYAL MAIL PLC	GBP	109 447	90 945	0.63
735	SALESFORCE.COM INC	USD	119 272	119 033	0.82
1 177	SANOFI	EUR	108 140	114 981	0.79
928	SAP SE	EUR	112 129	110 731	0.77
3 685	SCHIBSTED ASA	NOK	102 442	78 391	0.54
1 243	SCHNEIDER ELECTRIC SE	EUR	108 351	113 627	0.79
2 974	SCHRODERS PLC	GBP	113 157	99 559	0.69
748	SEMPRA ENERGY	USD	90 316	92 640	0.64
49 681	SINGAPORE TELECOMMUNICATIONS LTD	SGD	110 932	99 878	0.69
3 982	SOCIETE GENERALE SA	EUR	148 521	62 195	0.43
993	SODEXO SA	EUR	114 618	78 853	0.54
13 315	STANDARD CHARTERED PLC	GBP	104 482	68 440	0.47
1 243	STARBUCKS CORP	USD	107 557	95 375	0.66
1 865	STATE STREET CORP	USD	117 350	117 570	0.81
36 270	STOCKLAND	AUD	115 603	68 390	0.47
9 055	STORA ENSO OYJ - R	EUR	129 710	107 114	0.74
17 262	STOREBRAND ASA	NOK	109 826	86 820	0.60
6 939	SUEZ SA	EUR	106 805	78 397	0.54
12 105	SUNCORP GROUP LTD	AUD	105 545	72 833	0.50
7 572	SWEDBANK AB - A	SEK	139 770	89 433	0.62
4 270	TAPESTRY INC	USD	107 441	63 538	0.44
1 029	TARGET CORP	USD	90 935	112 922	0.78
6 050	TAYLOR MORRISON HOME CORP	USD	132 141	88 028	0.61
39 131	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	109 364	111 222	0.77

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 335	TELENET GROUP HOLDING NV	EUR	116 495	97 391	0.67
5 521	TELENOR ASA	NOK	104 747	84 952	0.59
7 402	TELE2 AB	SEK	95 973	95 943	0.66
47 145	TELSTRA CORP LTD	AUD	121 391	94 142	0.65
1 186	TIFFANY & CO	USD	132 877	150 029	1.04
892	TRANE TECHNOLOGIES PLC	USD	87 261	77 979	0.54
11 174	TRANSURBAN GROUP	AUD	106 351	100 957	0.70
1 839	UNILEVER NV	EUR	101 887	91 810	0.63
1 839	UNILEVER PLC	GBP	101 598	95 152	0.66
1 848	VERIZON COMMUNICATIONS INC	USD	100 651	106 168	0.73
636	VISA INC	USD	104 096	113 666	0.79
4 057	VIVENDI SA	EUR	108 006	87 562	0.60
56 006	VODAFONE GROUP PLC	GBP	107 910	79 220	0.55
2 012	VOYA FINANCIAL INC	USD	109 764	90 882	0.63
841	WALT DISNEY CO	USD	108 345	90 954	0.63
2 194	WELLS FARGO & CO	USD	118 600	63 736	0.44
5 621	WESTPAC BANKING CORP	AUD	113 147	59 913	0.41
8 905	WPP PLC	GBP	132 137	69 776	0.48
2 531	YARA INTERNATIONAL ASA	NOK	104 115	86 508	0.60
968	YUM! BRANDS INC	USD	104 375	83 664	0.58
672	3M CO	USD	134 847	102 090	0.71
Total Shares			16 669 569	14 475 437	100.01
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			16 669 569	14 475 437	100.01
Total Investments			16 669 569	14 475 437	100.01

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	9.55	United States of America	49.96
Telecommunications Service Providers	9.07	Australia	8.71
Software and Computer Services	8.32	United Kingdom	8.25
Banks	6.49	France	7.40
Retailers	6.13	Norway	4.09
Investment Banking and Brokerage Services	5.63	Finland	3.02
Gas, Water and Multi-utilities	4.61	Ireland	2.80
Personal Care, Drug and Grocery Stores	4.47	Sweden	2.80
Non-life Insurance	3.91	Spain	2.52
Electricity	3.86	Germany	2.15
Oil, Gas and Coal	3.69	Belgium	1.42
Technology Hardware and Equipment	3.19	Switzerland	1.34
Travel and Leisure	2.95	Netherlands	1.21
Beverages	2.61	Canada	1.14
Real Estate Investment Trusts	2.34	Denmark	0.77
Food Producers	2.20	Italy	0.70
Finance and Credit Services	2.14	Singapore	0.69
Chemicals	1.88	New Zealand	0.56
Personal Goods	1.75	Jersey	0.48
Industrial Materials	1.63		
Media	1.48		
Medical Equipment and Services	1.45		
Industrial Transportation	1.33		
Real Estate Investment and Services	1.15		
Industrial Support Services	1.03		
Automobiles and Parts	0.99		
Life Insurance	0.94		
Electronic and Electrical Equipment	0.76		
General Industrials	0.71		
Health Care Providers	0.67		
Industrial Metals and Mining	0.66		
Telecommunications Equipment	0.65		
Household Goods and Home Construction	0.61		
Construction and Materials	0.54		
Leisure Goods	0.46		
Industrial Engineering	0.16		
	100.01		100.01

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
236 000	ADIENT GLOBAL HOLDINGS LTD - REGS - 3.5% 15/08/2024	EUR	207 194	186 073	0.25
1 448 000	ALGECO GLOBAL FINANCE PLC - REGS - 6.5% 15/02/2023	EUR	1 419 166	1 291 449	1.76
156 000	ALTICE FINANCING SA - REGS - 2.25% 15/01/2025	EUR	139 910	146 473	0.20
481 000	ALTICE FINCO SA - REGS - 4.75% 15/01/2028	EUR	428 522	412 508	0.56
200 000	ALTICE FRANCE SA/FRANCE - REGS - 2.125% 15/02/2025	EUR	186 186	186 958	0.26
162 000	ALTICE FRANCE SA/FRANCE - REGS - 3.375% 15/01/2028	EUR	156 113	152 634	0.21
154 000	ALTICE FRANCE SA/FRANCE - REGS - 5.875% 01/02/2027	EUR	163 395	160 664	0.22
137 000	ARAMARK INTERNATIONAL FINANCE SARL - REGS - 3.125% 01/04/2025	EUR	115 714	124 508	0.17
419 671	ARD FINANCE SA - REGS - 5% 30/06/2027	EUR	338 863	381 464	0.52
957 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - REGS - 2.75% 15/03/2024	EUR	838 332	957 976	1.31
2 954 000	ATLANTIA SPA 1.875% 13/07/2027	EUR	2 824 233	2 615 589	3.57
3 200 000	AUTOSTRADE PER L'ITALIA SPA 5.875% 09/06/2024	EUR	3 705 161	3 441 632	4.70
103 000	AVIS BUDGET FINANCE PLC - REGS - 4.75% 30/01/2026	EUR	63 969	56 344	0.08
2 107 000	BALL CORP 0.875% 15/03/2024	EUR	2 003 106	2 027 692	2.77
105 000	BANIJAY GROUP SAS - REGS - 6.5% 01/03/2026	EUR	107 057	90 544	0.12
200 000	BELDEN INC - REGS - 2.875% 15/09/2025	EUR	170 389	184 097	0.25
400 000	BELDEN INC - REGS - 3.375% 15/07/2027	EUR	411 994	378 840	0.52
300 000	BILFINGER SE 4.5% 14/06/2024	EUR	322 516	292 419	0.40
978 000	BOPARAN FINANCE PLC - REGS - 4.375% 15/07/2021	EUR	723 994	742 385	1.01
600 000	CASINO GUICHARD PERRACHON SA FRN 07/03/2024	EUR	484 260	538 272	0.73
800 000	CASINO GUICHARD PERRACHON SA 1.865% 13/06/2022	EUR	756 767	765 436	1.04
370 000	CBR FASHION FINANCE BV - REGS - 5.125% 01/10/2022	EUR	250 523	306 092	0.42
200 000	CERAMTEC BONDCO GMBH - REGS - 5.25% 15/12/2025	EUR	207 964	175 837	0.24
200 000	CHEMOURS CO 4% 15/05/2026	EUR	150 584	164 613	0.22
200 000	CIRSA FINANCE INTERNATIONAL SARL - REGS - 4.75% 22/05/2025	EUR	140 665	158 843	0.22
2 200 000	CMA CGM SA - REGS - 6.5% 15/07/2022	EUR	2 054 733	1 598 003	2.18
300 000	CONTOURGLOBAL POWER HOLDINGS SA - REGS - 3.375% 01/08/2023	EUR	261 332	296 142	0.40
350 000	CONTOURGLOBAL POWER HOLDINGS SA - REGS - 4.125% 01/08/2025	EUR	359 552	346 654	0.47
200 000	COTY INC - REGS - 4.75% 15/04/2026	EUR	172 106	165 417	0.23
400 000	CRYSTAL ALMOND SARL - REGS - 4.25% 15/10/2024	EUR	378 692	379 934	0.52
100 000	DIAMOND BC BV - REGS - 5.625% 15/08/2025	EUR	99 004	77 313	0.11
100 000	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA 0.875% 06/04/2023	EUR	46 857	45 263	0.06
1 100 000	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA 1% 28/04/2021	EUR	847 193	827 712	1.13
300 000	DKT FINANCE APS - REGS - 7% 17/06/2023	EUR	293 391	298 265	0.41
280 000	DOMETIC GROUP AB 3% 13/09/2023	EUR	265 865	258 656	0.35
100 000	DOUGLAS GMBH - REGS - 6.25% 15/07/2022	EUR	54 449	80 257	0.11
2 761 000	DUFREY ONE BV 2% 15/02/2027	EUR	2 099 869	2 130 594	2.91
242 000	EC FINANCE PLC - REGS - 2.375% 15/11/2022	EUR	239 682	226 767	0.31
800 000	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	765 477	730 500	1.00
300 000	EDREAMS ODIGEO SA - REGS - 5.5% 01/09/2023	EUR	283 062	206 598	0.28
123 000	EIRCOM FINANCE DAC 3.5% 15/05/2026	EUR	123 732	123 805	0.17
500 000	ELLAKTOR VALUE PLC - REGS - 6.375% 15/12/2024	EUR	400 223	331 450	0.45
100 000	ENERGIZER GAMMA ACQUISITION BV - REGS - 4.625% 15/07/2026	EUR	98 152	99 515	0.14

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
127 000	EUROPCAR MOBILITY DRIVE DESIGNATED ACTIVITY CO - REGS - 4% 30/04/2026	EUR	78 045	78 039	0.11
123 000	EUROPCAR MOBILITY GROUP - REGS - 4.125% 15/11/2024	EUR	66 536	79 242	0.11
100 000	EXPLORER II AS 3.375% 24/02/2025	EUR	63 338	62 875	0.09
2 701 000	FIAT CHRYSLER FINANCE EUROPE SENC 4.75% 22/03/2021	EUR	2 740 745	2 755 492	3.76
200 000	HAPAG-LLOYD AG - REGS - 5.125% 15/07/2024	EUR	210 099	195 303	0.27
500 000	HERTZ HOLDINGS NETHERLANDS BV - REGS - 5.5% 30/03/2023	EUR	299 271	324 533	0.44
500 000	INFOR US INC 5.75% 15/05/2022	EUR	505 263	499 223	0.68
100 000	INTERNATIONAL DESIGN GROUP SPA - REGS - FRN 15/11/2025	EUR	57 510	85 806	0.12
852 000	INTRALOT CAPITAL LUXEMBOURG SA - REGS - 5.25% 15/09/2024	EUR	233 912	200 305	0.27
545 000	INTRALOT CAPITAL LUXEMBOURG SA - REGS - 6.75% 15/09/2021	EUR	263 889	205 748	0.28
1 300 000	IPD 3 BV - REGS - 4.5% 15/07/2022	EUR	1 314 488	1 270 068	1.73
3 120 000	IQVIA INC - REGS - 3.25% 15/03/2025	EUR	3 065 559	3 153 055	4.30
322 000	JAGUAR LAND ROVER AUTOMOTIVE PLC - REGS - 2.2% 15/01/2024	EUR	252 070	229 068	0.31
700 000	JAGUAR LAND ROVER AUTOMOTIVE PLC - REGS - 6.875% 15/11/2026	EUR	743 348	527 097	0.72
100 000	KIRK BEAUTY ONE GMBH - REGS - 8.75% 15/07/2023	EUR	78 953	33 000	0.05
200 000	KLEOPATRA HOLDINGS 1 SCA - REGS - 8.5% 30/06/2023	EUR	108 114	104 941	0.14
800 000	KONGSBERG ACTUATION SYSTEMS BV - REGS - 5% 15/07/2025	EUR	510 668	414 048	0.57
200 000	KRATON POLYMERS LLC / KRATON POLYMERS CAPITAL CORP - REGS - 5.25% 15/05/2026	EUR	205 447	182 013	0.25
700 000	K+S AG 3% 20/06/2022	EUR	606 380	625 086	0.85
2 000 000	K+S AG 3.25% 18/07/2024	EUR	1 891 709	1 644 900	2.25
65 000	K+S AG 4.125% 06/12/2021	EUR	69 717	61 357	0.08
300 000	LA POSTE SA FRN PERPETUAL	EUR	319 833	299 720	0.41
257 000	LHMC FINCO SARL - REGS - 6.25% 20/12/2023	EUR	250 826	214 402	0.29
1 000 000	LOXAM SAS - REGS - 2.875% 15/04/2026	EUR	949 705	904 960	1.24
200 000	LOXAM SAS - REGS - 3.5% 03/05/2023	EUR	167 829	188 273	0.26
400 000	LOXAM SAS 5.75% 15/07/2027	EUR	405 607	282 908	0.39
100 000	MAUSER PACKAGING SOLUTIONS HOLDING CO - REGS - 4.75% 15/04/2024	EUR	93 234	93 595	0.13
1 385 000	MAXEDA DIY HOLDING BV - REGS - 6.125% 15/07/2022	EUR	1 340 707	913 795	1.25
411 000	NETFLIX INC 3.625% 15/05/2027	EUR	429 820	427 726	0.58
500 000	NEXANS SA 3.25% 26/05/2021	EUR	520 065	506 498	0.69
100 000	NEXANS SA 3.75% 08/08/2023	EUR	87 034	103 225	0.14
100 000	NH HOTEL GROUP SA - REGS - 3.75% 01/10/2023	EUR	75 167	80 041	0.11
400 000	NIDDA BONDCO GMBH - REGS - 7.25% 30/09/2025	EUR	349 096	394 766	0.54
2 800 000	NIDDA HEALTHCARE HOLDING GMBH 3.5% 30/09/2024	EUR	2 839 482	2 311 176	3.15
350 000	NOMAD FOODS BONDCO PLC - REGS - 3.25% 15/05/2024	EUR	348 704	353 465	0.48
1 200 000	NOVAFIVES SAS - REGS - 5% 15/06/2025	EUR	621 953	641 388	0.88
4 000	NOVOMATIC AG 1.625% 20/09/2023	EUR	3 722	3 619	0.00
981 000	OBRASCON HUARTE LAIN SA 4.75% 15/03/2022	EUR	619 183	463 282	0.63
1 100 000	OBRASCON HUARTE LAIN SA 5.5% 15/03/2023	EUR	673 976	515 977	0.70
2 297 000	OI EUROPEAN GROUP BV - REGS - 2.875% 15/02/2025	EUR	2 326 852	2 175 143	2.97
375 000	OI EUROPEAN GROUP BV - REGS - 3.125% 15/11/2024	EUR	380 501	361 806	0.49
418 000	PAPREC HOLDING SA - REGS - 4% 31/03/2025	EUR	382 420	341 671	0.47
200 000	PICARD BONDCO - REGS - 5.5% 30/11/2024	EUR	188 275	190 925	0.26

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	PROMONTORIA HOLDING 264 BV - REGS - 6.75% 15/08/2023	EUR	184 343	137 737	0.19
179 000	Q-PARK HOLDING I BV - REGS - 2% 01/03/2027	EUR	156 581	162 951	0.22
100 000	RADISSON HOTEL HOLDINGS AB - REGS - 6.875% 15/07/2023	EUR	102 310	86 290	0.12
1 014 000	RAFFINERIE HEIDE GMBH - REGS - 6.375% 01/12/2022	EUR	628 052	642 932	0.88
294 000	REKEEP SPA - REGS - 9% 15/06/2022	EUR	272 979	271 893	0.37
3 400 000	RENAULT SA 1.25% 24/06/2025	EUR	3 026 431	3 087 455	4.21
200 000	REXEL SA 2.625% 15/06/2024	EUR	200 754	195 960	0.27
1 125 000	REXEL SA 2.75% 15/06/2026	EUR	1 120 033	1 107 090	1.51
878 000	SAFARI VERWALTUNGS GMBH - REGS - 5.375% 30/11/2022	EUR	709 775	689 195	0.94
100 000	SALINI IMPREGILO SPA 1.75% 26/10/2024	EUR	90 816	83 619	0.11
200 000	SALINI IMPREGILO SPA 3.75% 24/06/2021	EUR	191 014	195 340	0.27
900 000	SCHMOLZ + BICKENBACH LUXEMBOURG FINANCE SA - REGS - 5.625% 15/07/2022	EUR	906 318	830 439	1.13
300 000	SCIENTIFIC GAMES INTERNATIONAL INC - REGS - 3.375% 15/02/2026	EUR	281 378	249 588	0.34
500 000	SCIENTIFIC GAMES INTERNATIONAL INC - REGS - 5.5% 15/02/2026	EUR	481 665	338 135	0.46
983 000	SELECTA GROUP BV - REGS - 5.875% 01/02/2024	EUR	529 650	383 267	0.52
187 000	SILGAN HOLDINGS INC 2.25% 01/06/2028	EUR	186 366	181 920	0.25
889 000	SMURFIT KAPPA TREASURY ULC 1.5% 15/09/2027	EUR	752 050	851 626	1.16
1 351 000	SOLVAY FINANCE SA FRN PERPETUAL	EUR	1 426 075	1 380 722	1.88
200 000	STARFRUIT FINCO BV / STARFRUIT US HOLDCO LLC - REGS - 6.5% 01/10/2026	EUR	160 555	190 949	0.26
100 000	STENA INTERNATIONAL SA - REGS - 3.75% 01/02/2025	EUR	79 318	87 415	0.12
200 000	SWISSPORT FINANCING SARL - REGS - 5.25% 15/08/2024	EUR	128 350	136 376	0.19
565 000	TDC A/S FRN 02/03/2022	EUR	611 418	584 009	0.80
272 000	TECHEM VERWALTUNGSGESELLSCHAFT 674 MBH - REGS - 6% 30/07/2026	EUR	259 373	272 532	0.37
740 000	TECHEM VERWALTUNGSGESELLSCHAFT 675 MBH - REGS - 2% 15/07/2025	EUR	701 024	702 071	0.96
500 000	TELE COLUMBUS AG - REGS - 3.875% 02/05/2025	EUR	452 076	422 768	0.58
37 000	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	49 165	51 692	0.07
1 674 000	TELECOM ITALIA SPA/MILANO 4% 11/04/2024	EUR	1 747 144	1 750 811	2.39
200 000	TELEFONICA EUROPE BV FRN PERPETUAL	EUR	191 228	194 211	0.27
461 000	TENNECO INC - REGS - 4.875% 15/04/2022	EUR	323 129	348 742	0.48
200 000	TENNECO INC - REGS - 5% 15/07/2024	EUR	194 110	145 915	0.20
1 400 000	TEREOS FINANCE GROUPE I SA 4.125% 16/06/2023	EUR	1 075 016	996 912	1.36
138 000	THYSSENKRUPP AG 1.75% 25/11/2020	EUR	138 224	136 950	0.19
584 000	THYSSENKRUPP AG 2.75% 08/03/2021	EUR	585 159	579 141	0.79
3 053 000	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	2 709 917	2 907 447	3.97
100 000	TRANSPORTES AEREOS PORTUGUESES SA - REGS - 5.625% 02/12/2024	EUR	60 480	60 791	0.08
300 000	TRIVIUM PACKAGING FINANCE BV - REGS - FRN 15/08/2026	EUR	299 610	290 310	0.40
500 000	TRIVIUM PACKAGING FINANCE BV - REGS - 3.75% 15/08/2026	EUR	511 033	492 905	0.67
500 000	TUI AG 2.125% 26/10/2021	EUR	338 940	398 260	0.54
354 000	UNILABS SUBHOLDING AB - REGS - 5.75% 15/05/2025	EUR	350 166	333 838	0.46
100 000	UPCB FINANCE IV LTD - REGS - 4% 15/01/2027	EUR	91 607	91 626	0.13
696 000	VALLOUREC SA - REGS - 6.625% 15/10/2022	EUR	438 858	368 274	0.50
441 000	VERISURE HOLDING AB - REGS - 3.5% 15/05/2023	EUR	433 130	439 289	0.60

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
550 000	WMG ACQUISITION CORP - REGS - 3.625% 15/10/2026	EUR	555 910	557 092	0.76
Total Bonds			75 630 530	72 078 232	98.39
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			75 630 530	72 078 232	98.39
Total Investments			75 630 530	72 078 232	98.39

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Investment Banking and Brokerage Services	25.29	France	19.18
General Industrials	14.95	Germany	17.15
Industrial Transportation	11.59	Netherlands	13.55
Health Care Providers	7.91	United States of America	12.42
Automobiles and Parts	5.92	Italy	11.53
Telecommunications Service Providers	5.77	Luxembourg	9.87
Personal Care, Drug and Grocery Stores	4.55	United Kingdom	5.05
Chemicals	3.66	Ireland	2.64
Travel and Leisure	2.84	Spain	2.64
Software and Computer Services	2.06	Sweden	1.53
Electricity	1.87	Denmark	1.20
Retailers	1.78	Portugal	1.08
Real Estate Investment and Services	1.76	Jersey	0.33
Construction and Materials	1.72	Cayman Islands	0.13
Technology Hardware and Equipment	1.60	Norway	0.09
Industrial Engineering	1.40		
Food Producers	1.36		
Oil, Gas and Coal	0.88		
Waste and Disposal Services	0.47		
Industrial Support Services	0.40		
Leisure Goods	0.35		
Pharmaceuticals and Biotechnology	0.26		
	98.39		98.39

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
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					
1 206 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	1 230 359	1 182 459	7.85
2 031 000	SPAIN GOVERNMENT BOND 0.6% 31/10/2029	EUR	2 070 784	2 022 470	13.43
2 085 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	2 092 105	2 224 174	14.77
2 100 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	2 213 737	2 251 305	14.95
2 255 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	3 365 857	3 550 610	23.58
2 513 780	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	3 590 496	3 662 137	24.31
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			14 563 338	14 893 155	98.89
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			14 563 338	14 893 155	98.89
Total Investments			14 563 338	14 893 155	98.89

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	98.89	Spain	98.89
	98.89		98.89

LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
58 000	ADT SECURITY CORP 4.125% 15/06/2023	USD	56 464	57 394	0.99
7 000	AHP HEALTH PARTNERS INC 9.75% 15/07/2026	USD	6 972	6 935	0.12
37 000	ARAMARK SERVICES INC - 144A - 5% 01/04/2025	USD	35 978	36 188	0.63
12 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.25% 01/04/2028	USD	12 300	9 063	0.16
8 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 6.375% 01/04/2024	USD	5 260	4 932	0.09
7 000	BRINKER INTERNATIONAL INC - 144A - 5% 01/10/2024	USD	5 025	5 903	0.10
16 000	BUILDERS FIRSTSOURCE INC - 144A - 6.75% 01/06/2027	USD	17 401	16 440	0.28
55 000	CLEAR CHANNEL WORLDWIDE HOLDINGS INC - 144A - 9.25% 15/02/2024	USD	46 474	45 849	0.79
61 000	COMMSCOPE INC - 144A - 5.5% 01/03/2024	USD	59 945	61 119	1.05
2 000	COMMSCOPE INC - 144A - 5.5% 15/06/2024	USD	1 815	1 793	0.03
10 000	COMMUNICATIONS SALES & LEASING INC - 144A - 6% 15/04/2023	USD	9 600	9 391	0.16
17 000	DELL INC 7.1% 15/04/2028	USD	17 680	18 842	0.33
21 000	DELL INTERNATIONAL LLC / EMC CORP - 144A - 5.875% 15/06/2021	USD	21 079	21 053	0.36
2 000	DENBURY RESOURCES INC - 144A - 9% 15/05/2021	USD	365	358	0.01
4 000	DENBURY RESOURCES INC 9.25% 31/03/2022	USD	880	733	0.01
16 000	EMC CORP 2.65% 01/06/2020	USD	15 973	15 992	0.28
29 000	ENERGIZER HOLDINGS INC - 144A - 5.5% 15/06/2025	USD	28 954	29 575	0.51
9 000	ENTEGRIS INC - 144A - 4.625% 10/02/2026	USD	9 360	9 101	0.16
6 000	ENVISION HEALTHCARE CORP 8.75% 15/10/2026	USD	1 890	2 025	0.04
34 000	EQT CORP 3.9% 01/10/2027	USD	27 891	28 224	0.49
5 000	EXELA INTERMEDIATE LLC / EXELA FINANCE INC 10% 15/07/2023	USD	1 650	1 022	0.02
15 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 5.125% 15/05/2024	USD	15 838	15 258	0.26
9 000	GATES GLOBAL LLC / GATES CORP - 144A - 6.25% 15/01/2026	USD	7 991	8 007	0.14
32 000	GRAY TELEVISION INC - 144A - 7% 15/05/2027	USD	30 960	32 256	0.56
4 000	HB FULLER CO 4% 15/02/2027	USD	3 925	3 709	0.06
57 000	HCA INC 3.5% 01/09/2030	USD	52 452	54 704	0.95
39 000	HCA INC 5.875% 15/02/2026	USD	43 318	43 319	0.75
53 000	HERTZ CORP - 144A - 7.625% 01/06/2022	USD	27 094	39 312	0.68
29 000	INFOR US INC 6.5% 15/05/2022	USD	29 073	29 047	0.50
45 000	INTELSAT JACKSON HOLDINGS SA - 144A - 0% 15/10/2024	USD	26 044	26 159	0.45
79 000	INTELSAT JACKSON HOLDINGS SA 5.5% 01/08/2023	USD	48 388	47 135	0.82
2 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2027	USD	1 953	2 024	0.04
86 000	IRON MOUNTAIN INC 4.875% 15/09/2029	USD	83 804	82 710	1.42
9 000	JOSEPH T RYERSON & SON INC - 144A - 11% 15/05/2022	USD	8 314	8 796	0.15
15 000	KAR AUCTION SERVICES INC - 144A - 5.125% 01/06/2025	USD	15 600	12 939	0.22
3 000	KB HOME 6.875% 15/06/2027	USD	3 505	3 182	0.06
26 000	KB HOME 7.5% 15/09/2022	USD	27 235	27 423	0.47
46 000	MATTEL INC 3.15% 15/03/2023	USD	42 585	44 190	0.76
25 000	MEDNAX INC 6.25% 15/01/2027	USD	19 679	22 658	0.39
27 000	MEG ENERGY CORP - 144A - 7% 31/03/2024	USD	17 935	19 062	0.33
5 000	MTS SYSTEMS CORP 5.75% 15/08/2027	USD	5 089	4 734	0.08
6 000	NCL CORP LTD 3.625% 15/12/2024	USD	4 050	3 863	0.07
3 000	NEW GOLD INC - 144A - 6.25% 15/11/2022	USD	2 805	3 007	0.05

LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
12 000	NEXTERA ENERGY OPERATING PARTNERS LP 3.875% 15/10/2026	USD	11 699	11 932	0.21
2 000	NIELSEN CO LUXEMBOURG SARL - 144A - 5.5% 01/10/2021	USD	2 005	2 003	0.03
3 000	NOKIA OYJ 6.625% 15/05/2039	USD	3 782	3 281	0.06
8 000	NUANCE COMMUNICATIONS INC 5.625% 15/12/2026	USD	8 567	8 472	0.15
7 000	OCEANEERING INTERNATIONAL INC 4.65% 15/11/2024	USD	3 297	3 627	0.06
16 000	OPEN TEXT CORP - 144A - 5.875% 01/06/2026	USD	16 962	16 807	0.29
26 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP 5.625% 15/02/2024	USD	26 084	26 140	0.45
30 000	OWENS-BROCKWAY GLASS CONTAINER INC - 144A - 5.875% 15/08/2023	USD	32 726	30 702	0.53
6 000	PATTERN ENERGY GROUP INC 5.875% 01/02/2024	USD	6 105	6 071	0.10
11 000	PHOTO HOLDINGS MERGER SUB INC 8.5% 01/10/2026	USD	9 080	9 614	0.17
4 000	PITNEY BOWES INC 4.625% 15/03/2024	USD	3 185	3 018	0.05
36 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.25% 15/04/2024	USD	37 039	35 372	0.61
8 000	RBS CAPITAL TRUST II FRN 31/12/2099	USD	10 647	11 054	0.19
15 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP - 144A - 5.25% 01/12/2021	USD	13 860	12 608	0.22
17 000	SABRE GLBL INC - 144A - 5.25% 15/11/2023	USD	17 502	15 846	0.27
10 000	SALLY HOLDINGS LLC / SALLY CAPITAL INC 5.625% 01/12/2025	USD	8 400	8 284	0.14
12 000	SERVICEMASTER CO LLC 5.125% 15/11/2024	USD	12 480	12 205	0.21
12 000	SEVEN GENERATIONS ENERGY LTD - 144A - 5.375% 30/09/2025	USD	9 848	9 607	0.17
5 000	SEVEN GENERATIONS ENERGY LTD 6.875% 30/06/2023	USD	4 525	4 613	0.08
45 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/08/2022	USD	45 741	45 320	0.78
57 000	SIRIUS XM RADIO INC - 144A - 4.625% 15/07/2024	USD	59 614	58 205	1.01
37 000	SIRIUS XM RADIO INC - 144A - 5.5% 01/07/2029	USD	39 559	38 878	0.67
16 000	SPIRIT AEROSYSTEMS INC 3.95% 15/06/2023	USD	14 596	14 676	0.25
18 000	STARWOOD PROPERTY TRUST INC 3.625% 01/02/2021	USD	16 526	17 261	0.30
11 000	SURGERY CENTER HOLDINGS INC - 144A - 6.75% 01/07/2025	USD	10 047	9 552	0.17
27 000	SYMANTEC CORP - 144A - 5% 15/04/2025	USD	27 624	26 025	0.45
5 000	TENNECO INC 5% 15/07/2026	USD	2 872	2 294	0.04
5 000	TERRAFORM POWER OPERATING LLC - 144A - 4.25% 31/01/2023	USD	5 200	5 125	0.09
28 000	TERRAFORM POWER OPERATING LLC - 144A - 4.75% 15/01/2030	USD	28 441	28 666	0.50
7 000	TERVITA CORP - 144A - 7.625% 01/12/2021	USD	5 399	4 679	0.08
30 000	TESLA INC - 144A - 5.3% 15/08/2025	USD	25 805	29 535	0.51
10 000	TREEHOUSE FOODS INC - 144A - 6% 15/02/2024	USD	10 125	10 197	0.18
6 000	TUPPERWARE BRANDS CORP 4.75% 01/06/2021	USD	5 100	3 342	0.06
25 000	UBER TECHNOLOGIES INC 7.5% 15/09/2027	USD	24 582	25 021	0.43
10 000	UNITI GROUP LP / UNITI FIBER HOLDINGS INC / CSL CAPITAL LLC - 144A - 7.875% 15/02/2025	USD	9 102	9 653	0.17
42 000	UNIVISION COMMUNICATIONS INC - 144A - 6.75% 15/09/2022	USD	38 956	42 546	0.74
4 000	US FOODS INC 5.875% 15/06/2024	USD	3 815	3 820	0.07
6 000	WEX INC - 144A - 4.75% 01/02/2023	USD	5 783	5 824	0.10
23 000	XEROX CORP 2.75% 01/09/2020	USD	23 021	22 946	0.40

LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
3 000	XEROX CORP 6.75% 15/12/2039	USD	3 125	2 906	0.05
Total Bonds			1 543 419	1 553 153	26.86
Supranationals, Governments and Local Public Authorities, Debt Instruments					
100 000	LITHUANIA GOVERNMENT INTERNATIONAL BOND - REGS - 6.125% 09/03/2021	USD	101 701	104 058	1.80
766 400	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	806 995	857 290	14.82
777 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	863 414	875 814	15.15
1 239 600	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	1 358 233	1 450 525	25.08
179 500	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	209 241	213 395	3.69
46 500	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2049	USD	63 948	66 430	1.15
82 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	101 603	114 967	1.99
149 400	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	210 666	226 913	3.92
166 800	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	249 543	249 535	4.32
49 900	UNITED STATES TREASURY NOTE/BOND 5.25% 15/02/2029	USD	67 768	70 106	1.21
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			4 033 112	4 229 033	73.13
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			5 576 531	5 782 186	99.99
Total Investments			5 576 531	5 782 186	99.99

LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	73.13	United States of America	95.50
Investment Banking and Brokerage Services	5.15	Lithuania	1.80
Telecommunications Service Providers	2.46	Luxembourg	1.30
Industrial Support Services	2.15	Canada	1.00
Health Care Providers	2.09	Australia	0.26
Real Estate Investment Trusts	1.63	Bermuda	0.07
Travel and Leisure	1.56	Finland	0.06
Software and Computer Services	1.41		
Media	1.19		99.99
Oil, Gas and Coal	1.15		
Technology Hardware and Equipment	1.09		
Construction and Materials	0.82		
Leisure Goods	0.76		
Consumer Services	0.66		
Household Goods and Home Construction	0.59		
Gas, Water and Multi-utilities	0.58		
Automobiles and Parts	0.55		
Personal Care, Drug and Grocery Stores	0.51		
Real Estate Investment and Services	0.37		
Mortgage Real Estate Investment Trusts	0.30		
Aerospace and Defense	0.25		
Food Producers	0.24		
Electricity	0.21		
Banks	0.19		
Retailers	0.17		
Industrial Metals and Mining	0.15		
Industrial Engineering	0.14		
Alternative Energy	0.10		
Telecommunications Equipment	0.09		
Electronic and Electrical Equipment	0.08		
Waste and Disposal Services	0.08		
Chemicals	0.06		
Precious Metals and Mining	0.05		
General Industrials	0.03		
	99.99		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
37 000	ADT SECURITY CORP 4.125% 15/06/2023	USD	34 152	36 614	0.64
4 000	AHP HEALTH PARTNERS INC 9.75% 15/07/2026	USD	4 005	3 963	0.07
5 000	ANIXTER INC 5.125% 01/10/2021	USD	5 038	5 097	0.09
24 000	ARAMARK SERVICES INC - 144A - 5% 01/04/2025	USD	22 074	23 474	0.41
8 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.875% 01/04/2027	USD	5 680	6 048	0.11
11 000	ASBURY AUTOMOTIVE GROUP INC - 144A - 4.75% 01/03/2030	USD	9 212	9 220	0.16
12 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 6.375% 01/04/2024	USD	9 150	7 398	0.13
3 000	BARMINCO FINANCE PTY LTD - 144A - 6.625% 15/05/2022	USD	2 891	2 875	0.05
4 000	BRINKER INTERNATIONAL INC - 144A - 5% 01/10/2024	USD	2 877	3 373	0.06
9 000	BROOKFIELD PROPERTY REIT INC / BPR CUMULUS LLC / BPR NIMBUS LLC / GCSI SELCO LL 5.75% 15/05/2026	USD	7 349	7 271	0.13
10 000	BUILDERS FIRSTSOURCE INC - 144A - 6.75% 01/06/2027	USD	10 200	10 275	0.18
30 000	CENOVUS ENERGY INC 4.25% 15/04/2027	USD	21 187	23 237	0.40
35 000	CLEAR CHANNEL WORLDWIDE HOLDINGS INC - 144A - 9.25% 15/02/2024	USD	30 555	29 177	0.51
29 000	COMMSCOPE INC - 144A - 5.5% 01/03/2024	USD	25 539	29 057	0.51
8 000	COMMSCOPE INC - 144A - 5.5% 15/06/2024	USD	6 300	7 171	0.12
10 000	DAVITA INC 5.125% 15/07/2024	USD	9 353	10 162	0.18
12 000	DELL INC 4.625% 01/04/2021	USD	12 049	12 153	0.21
1 000	DELL INC 7.1% 15/04/2028	USD	1 109	1 108	0.02
32 000	DELL INTERNATIONAL LLC / EMC CORP - 144A - 5.875% 15/06/2021	USD	31 800	32 081	0.56
3 000	DENBURY RESOURCES INC - 144A - 9% 15/05/2021	USD	555	536	0.01
2 000	DENBURY RESOURCES INC 9.25% 31/03/2022	USD	967	367	0.01
2 000	EMC CORP 2.65% 01/06/2020	USD	2 002	1 999	0.03
18 000	ENERGIZER HOLDINGS INC - 144A - 5.5% 15/06/2025	USD	17 573	18 357	0.32
6 000	ENTEGRIS INC - 144A - 4.625% 10/02/2026	USD	5 730	6 067	0.11
4 000	ENVISION HEALTHCARE CORP 8.75% 15/10/2026	USD	1 260	1 350	0.02
27 000	EQT CORP 3.9% 01/10/2027	USD	22 232	22 413	0.39
3 000	EXELA INTERMEDIATE LLC / EXELA FINANCE INC 10% 15/07/2023	USD	990	613	0.01
30 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 4.75% 15/05/2022	USD	30 399	29 932	0.52
6 000	GATES GLOBAL LLC / GATES CORP - 144A - 6.25% 15/01/2026	USD	5 327	5 338	0.09
21 000	GRAY TELEVISION INC - 144A - 7% 15/05/2027	USD	20 317	21 168	0.37
2 000	HB FULLER CO 4% 15/02/2027	USD	1 742	1 854	0.03
55 000	HCA INC 3.5% 01/09/2030	USD	53 525	52 785	0.92
35 000	HERTZ CORP - 144A - 7.625% 01/06/2022	USD	13 284	13 376	0.23
23 000	INFOR US INC 6.5% 15/05/2022	USD	23 058	23 037	0.40
19 000	INTELSAT JACKSON HOLDINGS SA - 144A - 9.75% 15/07/2025	USD	15 329	11 034	0.19
62 000	INTELSAT JACKSON HOLDINGS SA 5.5% 01/08/2023	USD	36 076	36 992	0.64
2 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2027	USD	1 953	2 024	0.04
60 000	IRON MOUNTAIN INC 4.875% 15/09/2029	USD	57 109	57 526	1.00
6 000	JOSEPH T RYERSON & SON INC - 144A - 11% 15/05/2022	USD	5 543	5 864	0.10
10 000	KAR AUCTION SERVICES INC - 144A - 5.125% 01/06/2025	USD	10 400	8 626	0.15
19 000	KB HOME 7.5% 15/09/2022	USD	18 953	20 040	0.35
25 000	LIQUID BOX CORP TERM LOAN B 3.912% 27/08/2021	USD	25 708	25 597	0.45

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
4 000	MAGELLAN HEALTH INC FRN 22/09/2024	USD	3 914	3 915	0.07
30 000	MATTEL INC 3.15% 15/03/2023	USD	27 211	27 655	0.48
16 000	MEDNAX INC 6.25% 15/01/2027	USD	12 209	14 501	0.25
17 000	MEG ENERGY CORP - 144A - 7% 31/03/2024	USD	11 594	12 002	0.21
3 000	MTS SYSTEMS CORP 5.75% 15/08/2027	USD	3 104	2 840	0.05
15 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 8.125% 15/07/2023	USD	12 900	14 422	0.25
4 000	NCL CORP LTD 3.625% 15/12/2024	USD	2 680	2 575	0.04
7 000	NEW GOLD INC - 144A - 6.25% 15/11/2022	USD	6 405	7 015	0.12
51 000	NEWELL BRANDS INC 5.375% 01/04/2036	USD	54 176	53 520	0.93
24 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 4.5% 15/09/2027	USD	23 651	24 647	0.43
2 000	NEXTERA ENERGY OPERATING PARTNERS LP 3.875% 15/10/2026	USD	1 950	1 989	0.03
12 000	NIELSEN CO LUXEMBOURG SARL - 144A - 5% 01/02/2025	USD	10 294	11 619	0.20
20 000	NIELSEN FINANCE LLC / NIELSEN FINANCE CO - 144A - 5% 15/04/2022	USD	19 775	19 844	0.35
5 000	NUANCE COMMUNICATIONS INC 5.625% 15/12/2026	USD	5 355	5 295	0.09
4 000	OCEANEERING INTERNATIONAL INC 4.65% 15/11/2024	USD	2 180	2 073	0.04
28 000	OPEN TEXT CORP - 144A - 5.875% 01/06/2026	USD	29 050	29 412	0.51
18 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP 5% 15/08/2027	USD	16 063	17 233	0.30
20 000	OWENS-BROCKWAY GLASS CONTAINER INC - 144A - 5.875% 15/08/2023	USD	21 813	20 468	0.36
3 000	PATTERN ENERGY GROUP INC 5.875% 01/02/2024	USD	2 918	3 035	0.05
7 000	PHOTO HOLDINGS MERGER SUB INC 8.5% 01/10/2026	USD	5 845	6 118	0.11
3 000	PITNEY BOWES INC 4.625% 15/03/2024	USD	2 111	2 264	0.04
23 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.75% 15/04/2026	USD	20 427	22 751	0.40
5 000	RBS CAPITAL TRUST II FRN 31/12/2099	USD	6 362	6 909	0.12
10 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP - 144A - 5.25% 01/12/2021	USD	9 075	8 405	0.15
11 000	SABRE GLBL INC - 144A - 5.25% 15/11/2023	USD	11 028	10 253	0.18
6 000	SALLY HOLDINGS LLC / SALLY CAPITAL INC 5.625% 01/12/2025	USD	4 740	4 970	0.09
15 000	SBA COMMUNICATIONS CORP 4% 01/10/2022	USD	15 038	15 112	0.26
15 000	SEALED AIR CORP - 144A - 6.875% 15/07/2033	USD	16 125	16 786	0.29
8 000	SERVICEMASTER CO LLC 5.125% 15/11/2024	USD	8 320	8 136	0.14
8 000	SEVEN GENERATIONS ENERGY LTD - 144A - 5.375% 30/09/2025	USD	4 961	6 404	0.11
3 000	SEVEN GENERATIONS ENERGY LTD 6.875% 30/06/2023	USD	2 768	2 768	0.05
29 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/08/2022	USD	27 005	29 206	0.51
58 000	SIRIUS XM RADIO INC - 144A - 4.625% 15/07/2024	USD	56 912	59 227	1.02
5 000	SIRIUS XM RADIO INC - 144A - 5.5% 01/07/2029	USD	4 950	5 254	0.09
10 000	SPIRIT AEROSYSTEMS INC 3.95% 15/06/2023	USD	9 173	9 173	0.16
11 000	STARWOOD PROPERTY TRUST INC 3.625% 01/02/2021	USD	10 006	10 549	0.18
7 000	SURGERY CENTER HOLDINGS INC - 144A - 6.75% 01/07/2025	USD	6 163	6 078	0.11
17 000	SYMANTEC CORP - 144A - 5% 15/04/2025	USD	17 393	16 386	0.29
25 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.75% 15/01/2028	USD	23 057	27 319	0.48
40 000	TELECOM ITALIA CAPITAL SA 7.2% 18/07/2036	USD	44 200	50 947	0.89
14 000	TENNECO INC 5% 15/07/2026	USD	8 060	6 422	0.11
22 000	TERRAFORM POWER OPERATING LLC - 144A - 4.75% 15/01/2030	USD	21 157	22 523	0.39

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
4 000	TERVITA CORP - 144A - 7.625% 01/12/2021	USD	4 083	2 674	0.05
18 000	TESLA INC - 144A - 5.3% 15/08/2025	USD	17 115	17 721	0.31
10 000	TREEHOUSE FOODS INC - 144A - 6% 15/02/2024	USD	9 725	10 287	0.18
4 000	TUPPERWARE BRANDS CORP 4.75% 01/06/2021	USD	2 929	2 228	0.04
26 000	UNIVISION COMMUNICATIONS INC - 144A - 6.75% 15/09/2022	USD	23 660	26 338	0.46
6 000	US FOODS INC 5.875% 15/06/2024	USD	5 333	5 730	0.10
20 000	VIDEOTRON LTD 5% 15/07/2022	USD	21 200	20 698	0.36
46 000	WESTERN MIDSTREAM OPERATING LP 3.1% 01/02/2025	USD	41 051	42 001	0.73
4 000	WEX INC - 144A - 4.75% 01/02/2023	USD	3 865	3 882	0.07
31 000	XEROX CORP 3.8% 15/05/2024	USD	30 730	30 770	0.54
Total Bonds			1 382 361	1 416 998	24.69
Supranationals, Governments and Local Public Authorities, Debt Instruments					
500 000	UNITED STATES TREASURY NOTE/BOND 1.5% 15/06/2020	USD	501 484	500 918	8.73
1 090 900	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	1 148 685	1 220 275	21.27
480 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	532 800	541 388	9.43
155 800	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2045	USD	171 550	198 170	3.45
1 006 900	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	1 103 263	1 178 230	20.54
122 700	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	143 051	145 869	2.54
21 500	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2049	USD	29 568	30 715	0.54
107 400	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	133 075	150 578	2.62
20 500	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	28 907	31 136	0.54
218 200	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	329 167	326 431	5.69
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			4 121 550	4 323 710	75.35
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			5 503 911	5 740 708	100.04
Total Investments			5 503 911	5 740 708	100.04

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	75.35	United States of America	95.68
Investment Banking and Brokerage Services	5.15	Luxembourg	1.93
Telecommunications Service Providers	2.00	Canada	1.82
Oil, Gas and Coal	1.96	Australia	0.57
Household Goods and Home Construction	1.80	Bermuda	0.04
Industrial Support Services	1.64		
Health Care Providers	1.42		100.04
Real Estate Investment Trusts	1.30		
Software and Computer Services	1.30		
Travel and Leisure	0.87		
General Industrials	0.84		
Technology Hardware and Equipment	0.68		
Construction and Materials	0.54		
Leisure Goods	0.48		
Electricity	0.46		
Media	0.46		
Pharmaceuticals and Biotechnology	0.45		
Automobiles and Parts	0.42		
Gas, Water and Multi-utilities	0.39		
Personal Care, Drug and Grocery Stores	0.32		
Food Producers	0.28		
Retailers	0.27		
Non-life Insurance	0.25		
Mortgage Real Estate Investment Trusts	0.18		
Aerospace and Defense	0.16		
Consumer Services	0.15		
Industrial Metals and Mining	0.15		
Real Estate Investment and Services	0.14		
Banks	0.12		
Precious Metals and Mining	0.12		
Telecommunications Equipment	0.12		
Industrial Engineering	0.09		
Alternative Energy	0.05		
Electronic and Electrical Equipment	0.05		
Waste and Disposal Services	0.05		
Chemicals	0.03		
	100.04		

Lyxor Index Fund - Lyxor Euro High Yield Sustainable Exposure 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					
18 000	DEUTSCHE LUFTHANSA AG 0.25% 06/09/2024	EUR	15 702	15 516	0.34
11 000	DEUTSCHE PFANDBRIEFBANK AG 0.05% 05/09/2022	EUR	11 075	11 085	0.24
139 000	INTESA SANPAOLO SPA 2% 18/06/2021	EUR	140 323	140 347	3.05
21 000	LANXESS AG 0.25% 07/10/2021	EUR	20 851	20 951	0.45
1 000	LANXESS AG 1.125% 16/05/2025	EUR	1 004	1 009	0.02
44 000	METRO AG 1.5% 19/03/2025	EUR	40 866	42 262	0.92
126 000	UNICREDIT SPA 2% 04/03/2023	EUR	127 555	128 067	2.78
Total Bonds			357 376	359 237	7.80
Supranationals, Governments and Local Public Authorities, Debt Instruments					
52 730.51	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	53 819	54 050	1.17
22 325.48	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	22 883	22 923	0.50
819 030.7	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	871 712	864 437	18.76
1 131 000	FINLAND GOVERNMENT BOND 0.375% 15/09/2020	EUR	1 137 125	1 134 856	24.64
702 427	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2029	EUR	740 271	755 663	16.40
195 865	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	216 728	217 898	4.73
1 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2020	EUR	1 004	1 002	0.02
49 200	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	45 784	45 603	0.99
260 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2022	EUR	268 766	268 576	5.83
64 911	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2039	EUR	40 464	40 323	0.88
177 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	188 627	179 628	3.90
446 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	529 672	525 404	11.40
114 000	LUXEMBOURG GOVERNMENT BOND 0% 28/04/2025	EUR	115 879	116 187	2.52
11 000	LUXEMBOURG GOVERNMENT BOND 2.125% 10/07/2023	EUR	12 042	11 934	0.26
19 000	SPAIN GOVERNMENT BOND 5.85% 31/01/2022	EUR	21 107	21 019	0.46
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			4 265 883	4 259 503	92.46
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			4 623 259	4 618 740	100.26
Total Investments			4 623 259	4 618 740	100.26

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	92.46	Italy	27.84
Banks	6.06	Finland	24.63
Personal Care, Drug and Grocery Stores	0.92	Germany	22.41
Chemicals	0.48	France	22.14
Travel and Leisure	0.34	Luxembourg	2.78
	100.26	Spain	0.46
			100.26

LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
7 066	ABN AMRO BANK NV	EUR	76 618	49 462	0.28
2 037	AIRBUS SE	EUR	107 717	117 902	0.66
2 575	ASM INTERNATIONAL NV	EUR	257 886	258 659	1.45
431 291	BANCO SANTANDER SA	EUR	1 490 414	878 755	4.94
5 399	DEUTSCHE BOERSE AG	EUR	631 413	765 308	4.30
29 289	DEUTSCHE POST AG - REG	EUR	625 549	795 196	4.47
60 731	DEUTSCHE TELEKOM AG - REG	EUR	733 092	809 241	4.55
1 062	FAST RETAILING CO LTD	JPY	434 905	466 959	2.62
12 474	FIAT CHRYSLER AUTOMOBILES NV	EUR	164 582	99 992	0.56
1 928	FIELMANN AG	EUR	100 009	115 198	0.65
71 393	ING GROEP NV	EUR	636 351	357 536	2.01
92 526	ISUZU MOTORS LTD	JPY	603 067	651 647	3.66
2 381	KAO CORP	JPY	164 814	169 052	0.95
4 753	KBC GROUP NV	EUR	313 413	234 228	1.32
83 571	KIRIN HOLDINGS CO LTD	JPY	1 565 929	1 483 039	8.33
14 431	KONINKLIJKE AHOLD DELHAIZE NV	EUR	331 191	319 791	1.80
6 592	KONINKLIJKE DSM NV	EUR	576 932	736 656	4.14
42 157	KONINKLIJKE PHILIPS NV	EUR	1 734 250	1 674 264	9.40
236 763	MIZUHO FINANCIAL GROUP INC	JPY	251 205	254 297	1.43
7 280	NN GROUP NV	EUR	253 708	192 265	1.08
4 051	NYFOSA AB	SEK	19 113	22 834	0.13
9 618	RIO TINTO LTD	AUD	443 297	503 106	2.83
7 255	SAP SE	EUR	742 610	790 360	4.44
164	SGS SA - REG	CHF	347 111	338 968	1.90
4 964	SONOVA HOLDING AG	CHF	915 199	818 451	4.60
11 202	SWEDBANK AB - A	SEK	109 954	120 795	0.68
3 146	SWISSCOM AG - REG	CHF	1 555 568	1 493 319	8.39
9 925	TOYOTA MOTOR CORP	JPY	552 709	564 863	3.17
16 265	UNILEVER NV	EUR	775 353	741 359	4.17
19 023	VIVENDI SA	EUR	342 414	374 848	2.11
6 103	VOLKSWAGEN AG - PFD	EUR	761 288	782 527	4.40
39 933	WESFARMERS LTD	AUD	733 620	899 653	5.06
Total Shares			18 351 281	17 880 530	100.48
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			18 351 281	17 880 530	100.48
Total Investments			18 351 281	17 880 530	100.48

LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Telecommunications Service Providers	15.06	Netherlands	25.55
Medical Equipment and Services	14.01	Germany	22.80
Banks	10.65	Japan	20.17
Beverages	8.33	Switzerland	14.90
Retailers	8.33	Australia	7.88
Automobiles and Parts	8.13	Spain	4.94
Industrial Transportation	8.13	France	2.11
Personal Care, Drug and Grocery Stores	6.91	Belgium	1.32
Software and Computer Services	4.44	Sweden	0.81
Investment Banking and Brokerage Services	4.30		
Chemicals	4.14		100.48
Industrial Metals and Mining	2.83		
Industrial Support Services	1.90		
Technology Hardware and Equipment	1.45		
Life Insurance	1.08		
Aerospace and Defense	0.66		
Real Estate Investment and Services	0.13		
	100.48		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
143 624	ACERINOX SA	EUR	933 556	994 740	0.87
5 845	ADOBE INC	USD	1 635 057	1 887 178	1.64
2 791	AENA SME SA	EUR	317 058	322 361	0.28
57 655	AIRBUS SE	EUR	3 227 527	3 337 071	2.90
648	ALPHABET CLASS - A	USD	857 938	796 733	0.69
295	ALPHABET INC	USD	414 218	363 238	0.32
145 893	AMADEUS IT GROUP SA - A	EUR	7 512 911	6 407 620	5.57
1 182	AMAZON.COM INC	USD	2 038 927	2 669 833	2.32
6 942	BALL CORP	USD	389 930	415 709	0.36
4 253 951	BANCO SANTANDER SA	EUR	12 637 005	8 667 424	7.54
6 990	BERKSHIRE HATHAWAY INC - B	USD	1 283 898	1 195 697	1.04
125 004	BNP PARIBAS SA	EUR	6 032 068	3 584 490	3.12
15 031	CHEVRON CORP	USD	1 189 640	1 262 533	1.10
395	CHIPOTLE MEXICAN GRILL INC	USD	226 269	316 833	0.28
14 287	DAIMLER AG	EUR	418 895	450 541	0.39
15 627	ELIA GROUP SA/NV	EUR	1 562 700	1 640 835	1.43
90 952	EMERSON ELECTRIC CO	USD	3 995 883	4 735 682	4.12
119 161	ENAGAS SA	EUR	2 822 924	2 536 938	2.21
10 547	EQUINOR ASA	NOK	99 809	135 165	0.12
294 178	ESSITY AB	SEK	8 444 394	8 730 744	7.59
1 618	FACEBOOK INC	USD	319 970	302 402	0.26
3 076	FAST RETAILING CO LTD	JPY	1 302 794	1 352 510	1.18
11 336	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	816 192	812 338	0.71
133 128	GJENSIDIGE FORSIKRING ASA	NOK	2 245 993	2 152 693	1.87
11 779	GRIFOLS SA	EUR	372 216	365 856	0.32
242 257	IBERDROLA SA	EUR	2 124 594	2 214 229	1.93
76 294	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 732 637	1 773 836	1.54
651 193	ING GROEP NV	EUR	3 270 461	3 261 175	2.84
177 430	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	432 574	452 447	0.39
84 265	KBC GROUP NV	EUR	4 011 857	4 152 579	3.61
22 758	KENNAMETAL INC	USD	643 616	532 121	0.46
365 016	KONINKLIJKE AHOLD DELHAIZE NV	EUR	8 326 180	8 088 754	7.04
7 935	NEXTERA ENERGY INC	USD	1 517 914	1 674 370	1.46
7 229	NIKE INC - B	USD	545 115	575 390	0.50
25 143	NN GROUP NV	EUR	588 849	664 027	0.58
1 478 868	NOKIA OYJ	EUR	5 031 109	4 915 757	4.28
172 607	ORKLA ASA	NOK	1 389 866	1 430 078	1.24
24 298	ORSTED A/S	DKK	2 231 193	2 242 281	1.95
1 971	PALO ALTO NETWORKS INC	USD	288 453	353 621	0.31
9 277	RANDSTAD NV	EUR	292 318	339 817	0.30
622 712	REPSOL SA	EUR	4 723 161	5 177 227	4.50
15 169	SCOUT24 AG	EUR	891 937	905 589	0.79
21 541	SIEMENS HEALTHINEERS AG	EUR	883 935	865 948	0.75
25 442	SPX FLOW INC	USD	963 559	756 547	0.66

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
14 812	STMICROELECTRONICS NV	EUR	327 345	351 193	0.31
41 294	SWEDISH MATCH AB	SEK	2 513 513	2 337 600	2.03
2 205 693	TELEFONICA SA	EUR	9 423 308	9 219 796	8.01
1 162	TESLA INC	USD	824 359	829 494	0.72
4 053	TOKYO ELECTRON LTD	JPY	763 307	793 811	0.69
116 646	UNILEVER NV	EUR	5 286 130	5 316 724	4.63
Total Shares			120 125 062	114 661 575	99.75
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			120 125 062	114 661 575	99.75
Total Investments			120 125 062	114 661 575	99.75

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Personal Care, Drug and Grocery Stores	19.26	Spain	33.17
Banks	17.11	Netherlands	18.58
Software and Computer Services	9.28	United States of America	16.24
Telecommunications Service Providers	8.02	Sweden	9.63
Oil, Gas and Coal	5.72	Belgium	5.04
Retailers	5.04	Finland	4.28
Electricity	4.81	Norway	3.23
Telecommunications Equipment	4.58	France	3.12
Gas, Water and Multi-utilities	4.16	Germany	2.64
Electronic and Electrical Equipment	4.12	Denmark	1.95
Non-life Insurance	2.91	Japan	1.87
Aerospace and Defense	2.90		99.75
Tobacco	2.03		
Food Producers	1.24		
Industrial Engineering	1.12		
Automobiles and Parts	1.11		
Pharmaceuticals and Biotechnology	1.07		
Technology Hardware and Equipment	1.00		
Industrial Metals and Mining	0.87		
Health Care Providers	0.71		
Travel and Leisure	0.67		
General Industrials	0.66		
Life Insurance	0.58		
Personal Goods	0.50		
Industrial Transportation	0.28		
	99.75		

LYXOR Index Fund - Lyxor Smart Overnight Return

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
60 417	ADOBE INC	USD	18 068 531	19 436 867	1.28
126 013	ADVANCED MICRO DEVICES INC	USD	5 003 263	6 230 117	0.41
36 555	AFLAC INC	USD	1 214 413	1 319 934	0.09
181 297	ALEXION PHARMACEUTICALS INC	USD	17 728 583	18 115 502	1.19
9 081	ALPHABET CLASS - A	USD	10 635 662	11 229 867	0.74
139	ALPHABET INC	USD	163 809	171 802	0.01
373 500	ALTRIA GROUP INC	USD	12 897 210	13 926 885	0.92
42 869	AMADEUS IT GROUP SA - A	EUR	1 829 220	1 868 231	0.12
11 357	AMAZON.COM INC	USD	24 584 793	24 827 814	1.64
195 566	APA GROUP	AUD	1 305 185	1 314 215	0.09
65 240	APPLE INC	USD	17 876 677	17 295 347	1.14
925 170	ASAHI GROUP HOLDINGS LTD	JPY	27 792 407	29 196 223	1.92
35 435	ASX LTD	AUD	1 526 911	1 758 201	0.12
933	AUTOZONE INC	USD	866 505	906 180	0.06
652	AVALONBAY COMMUNITIES INC	USD	79 833	99 607	0.01
1 500 000	AXA SA	EUR	35 175 000	24 885 000	1.64
4 549 267	BANCO SANTANDER SA	EUR	10 212 295	9 846 888	0.65
9 722	BANK OF AMERICA CORP	USD	201 025	221 966	0.01
70 022	BECTON DICKINSON AND CO	USD	17 251 507	16 635 346	1.10
75 824	BERKSHIRE HATHAWAY INC - B	USD	12 662 920	13 246 408	0.87
144 353	BEST BUY CO INC	USD	7 195 331	10 646 757	0.70
66 599	BIOGEN INC	USD	17 797 920	18 697 546	1.23
1 497	BIO-RAD LABORATORIES INC	USD	501 399	601 738	0.04
1 771 872	BNP PARIBAS SA	EUR	79 929 145	54 396 469	3.58
73 841	BOSTON SCIENTIFIC CORP	USD	2 977 819	2 546 523	0.17
195 318	BRIDGESTONE CORP	JPY	5 466 965	5 628 610	0.37
55 425	BRISTOL-MYERS SQUIBB CO	USD	3 033 747	3 147 227	0.21
305 926	CANON INC	JPY	6 047 788	5 858 433	0.39
93 433	CAPITAL ONE FINANCIAL CORP	USD	4 038 883	6 004 470	0.40
292 330	CHUGAI PHARMACEUTICAL CO LTD	JPY	26 133 110	33 366 072	2.20
6 603	CISCO SYSTEMS INC	USD	238 842	263 670	0.02
54 607	COCA-COLA CO	USD	1 906 259	2 370 739	0.16
61 166	COLES GROUP LTD	AUD	567 057	571 256	0.04
85 595	COMCAST CORP	USD	2 824 576	3 075 694	0.20
131 932	COPART INC	USD	11 273 736	10 090 455	0.66
34 055	COUPA SOFTWARE INC	USD	4 980 977	5 280 745	0.35
3 536 693	CREDIT AGRICOLE SA	EUR	39 999 998	27 395 224	1.80
154 666	CUMMINS INC	USD	23 925 378	23 541 552	1.55
175 834	DENTSU GROUP INC	JPY	3 152 292	3 237 246	0.21
78 689	DEXUS	AUD	398 986	417 445	0.03
19 622	DOMINION ENERGY INC	USD	1 396 557	1 422 272	0.09
24 359	DUKE REALTY CORP	USD	673 356	796 743	0.05
432 951	DXC TECHNOLOGY CO	USD	5 575 350	7 507 383	0.49
17 251	EBAY INC	USD	595 989	620 359	0.04

LYXOR Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 259	EDWARDS LIFESCIENCES CORP	USD	993 271	1 262 757	0.08
65 684	ELECTRONIC ARTS INC	USD	5 830 652	6 825 302	0.45
4 279	EMERSON ELECTRIC CO	USD	188 067	232 884	0.02
5 083 817	ENGIE SA	EUR	67 395 258	50 787 332	3.35
604 115	EXELON CORP	USD	16 832 908	21 329 236	1.41
447 017	EXXON MOBIL CORP	USD	13 691 961	19 547 083	1.29
12 995	FACEBOOK INC	USD	2 139 061	2 325 056	0.15
336 105	FAST RETAILING CO LTD	JPY	136 073 905	142 352 252	9.37
30 502	FISERV INC	USD	2 867 295	2 943 267	0.19
256	FLEETCOR TECHNOLOGIES INC	USD	51 685	58 484	0.00
100 877	FORD MOTOR CO	USD	527 754	488 887	0.03
39 166	FORTINET INC	USD	3 556 148	3 916 059	0.26
8 955	F5 NETWORKS INC	USD	1 125 596	1 177 306	0.08
708 042	GENERAL ELECTRIC CO	USD	4 941 424	4 292 547	0.28
6 643	HALLIBURTON CO	USD	54 724	67 449	0.00
89 030	HASEKO CORP	JPY	858 199	893 433	0.06
24 171	HCA HEALTHCARE INC	USD	2 740 733	2 523 886	0.17
748	HERSHEY CO	USD	96 817	92 633	0.01
25 013	HEWLETT PACKARD ENTERPRISE CO	USD	188 532	237 604	0.02
39 067	HONEYWELL INTERNATIONAL INC	USD	4 799 892	5 261 006	0.35
1 283 234	HP INC	USD	17 528 544	19 248 214	1.27
104 948	HULIC CO LTD	JPY	972 810	925 268	0.06
3 977	HUMANA INC	USD	1 098 668	1 382 817	0.09
15 932	IDEXX LABORATORIES INC	USD	3 009 125	4 003 587	0.26
5 217	ILLUMINA INC	USD	1 383 405	1 525 901	0.10
86 471	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 963 756	2 083 086	0.14
181 441	INMOBILIARIA COLONIAL SOCIMI SA	EUR	1 457 501	1 611 196	0.11
740 115	INPEX CORP	JPY	3 762 188	4 207 463	0.28
14 440	INTERNATIONAL PAPER CO	USD	575 764	485 879	0.03
4 691	IQVIA HOLDINGS INC	USD	642 319	618 494	0.04
449 344	IRON MOUNTAIN INC	USD	10 542 311	10 329 509	0.68
424	JAPAN RETAIL FUND INVESTMENT CORP	JPY	511 068	427 691	0.03
1 916 765	JAPAN TOBACCO INC	JPY	31 224 088	33 143 679	2.18
210 552	KAO CORP	JPY	15 010 067	15 420 195	1.02
9 634	KEYENCE CORP	JPY	2 832 772	3 211 808	0.21
64 322	KIRIN HOLDINGS CO LTD	JPY	1 160 693	1 150 862	0.08
457 159	KUBOTA CORP	JPY	4 668 413	5 134 957	0.34
246 799	KURARAY CO LTD	JPY	2 275 190	2 282 551	0.15
152 495	KYOWA HAKKO KIRIN CO LTD	JPY	3 118 037	3 234 621	0.21
86 805	LAM RESEARCH CORP	USD	18 715 262	22 393 267	1.48
176 235	LOWE'S COS INC	USD	15 454 642	17 237 857	1.14
8 715	LULULEMON ATHLETICA INC	USD	1 911 419	1 866 336	0.12
674	MARRIOTT INTERNATIONAL INC/MD - A	USD	50 482	59 610	0.00
115 626	MEDICAL PROPERTIES TRUST INC	USD	2 009 550	1 843 027	0.12

LYXOR Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
147 099	MERCK & CO INC	USD	11 233 678	10 946 871	0.72
22 569	MICRON TECHNOLOGY INC	USD	965 228	1 036 176	0.07
137 322	MICROSOFT CORP	USD	21 054 902	22 449 019	1.48
1 114 728	MIRVAC GROUP	AUD	1 305 849	1 409 604	0.09
1 128 497	mitsubishi chemical holdings corp	JPY	5 811 917	5 990 082	0.39
49 155	MITSUI & CO LTD	JPY	616 940	630 089	0.04
1 177	MONSTER BEVERAGE CORP	USD	64 818	67 387	0.00
6 136	MOTOROLA SOLUTIONS INC	USD	872 280	841 916	0.06
51 075	NABTESCO CORP	JPY	1 075 797	1 296 599	0.09
1 357	NETFLIX INC	USD	532 765	514 981	0.03
178 315	NEXON CO LTD	JPY	2 656 955	2 777 384	0.18
401 338	NIPPON STEEL CORP	JPY	3 607 362	3 021 494	0.20
2 385	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	51 112	51 991	0.00
967 632	NISSAN MOTOR CO LTD	JPY	2 868 938	3 072 859	0.20
822 354	NTT DOCOMO INC	JPY	22 903 979	23 421 113	1.54
33 774	NVIDIA CORP	USD	8 742 147	9 287 500	0.61
862	NVR INC	USD	2 629 917	2 538 728	0.17
2 909 536	OLYMPUS CORP	JPY	38 986 436	41 746 985	2.75
6 627	ORACLE CORP JAPAN	JPY	499 584	646 702	0.04
164 548	ORICA LTD	AUD	1 587 109	1 675 502	0.11
134 551	OTSUKA HOLDINGS CO LTD	JPY	4 685 142	4 949 734	0.33
18 865	PHILIP MORRIS INTERNATIONAL INC	USD	1 240 905	1 329 684	0.09
62 140	PHILLIPS 66	USD	2 430 850	4 208 126	0.28
5 112	PUBLIC STORAGE	USD	885 205	879 451	0.06
30 644	REGENERON PHARMACEUTICALS INC	USD	13 189 065	14 573 088	0.96
227 513	REGIONS FINANCIAL CORP	USD	1 728 632	2 360 341	0.16
10 205	REPUBLIC SERVICES INC	USD	744 083	750 037	0.05
23 015	RIO TINTO LTD	AUD	1 157 254	1 185 050	0.08
308 838	SALESFORCE.COM INC	USD	43 229 636	45 650 602	3.01
1 131 000	SANOFI	EUR	88 850 546	102 581 700	6.76
3 391 109	SEKISUI HOUSE LTD	JPY	46 339 289	52 936 203	3.49
11 001	SERVICENOW INC	USD	3 237 965	3 263 659	0.21
194 379	SEVEN & I HOLDINGS CO LTD	JPY	5 898 920	5 942 616	0.39
36 339	SNAP INC	USD	552 166	596 973	0.04
392 775	SOFTBANK GROUP CORP	JPY	14 996 340	15 650 855	1.03
598 802	STOCKLAND	AUD	840 989	980 756	0.06
6 925	SUNDRUG CO LTD	JPY	216 105	221 470	0.01
77 582	SYNOPSIS INC	USD	8 945 651	11 294 727	0.74
20 893	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	2 301 198	2 332 716	0.15
575 171	TELEFONICA SA	EUR	2 380 058	2 404 215	0.16
179 686	TELSTRA CORP LTD	AUD	325 891	330 007	0.02
572 059	TERUMO CORP	JPY	17 420 581	17 775 958	1.17
6 911	TESLA INC	USD	4 616 770	5 097 272	0.34
8 187	TJX COS INC	USD	445 703	388 776	0.03

LYXOR Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
176 068	T-MOBILE US INC	USD	14 649 208	14 488 076	0.95
28 175	TOHO CO LTD/TOKYO	JPY	784 927	853 582	0.06
463 707	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	1 475 831	1 474 975	0.10
7 961	TOKYO ELECTRON LTD	JPY	1 579 992	1 519 702	0.10
464 374	TOKYO TATEMONO CO LTD	JPY	3 697 419	4 720 288	0.31
2 200 000	TOTAL SA	EUR	73 873 500	74 404 000	4.90
3 429	TRAVELERS COS INC	USD	301 303	334 891	0.02
3 812	TWITTER INC	USD	98 081	109 195	0.01
557	ULTA BEAUTY INC	USD	149 911	116 065	0.01
70 042	UNDER ARMOUR INC - A	USD	887 205	701 485	0.05
8 810	UNION PACIFIC CORP	USD	1 130 529	1 323 509	0.09
113 682	UNITED AIRLINES HOLDINGS INC	USD	8 698 378	3 266 911	0.22
46 990	UNITED PARCEL SERVICE INC - B	USD	3 915 306	4 161 062	0.27
66 398	UNITEDHEALTH GROUP INC	USD	15 637 924	17 597 443	1.16
7 461	USS CO LTD	JPY	106 510	109 761	0.01
2 000 000	VEOLIA ENVIRONNEMENT SA	EUR	40 569 154	40 300 000	2.65
7 804	VERISIGN INC	USD	1 485 501	1 519 959	0.10
8 565	VULCAN MATERIALS CO	USD	652 913	920 539	0.06
4 253	WABCO HOLDINGS INC	USD	530 013	525 086	0.03
2 513	WELCIA HOLDINGS CO LTD	JPY	174 408	178 549	0.01
34 193	WESFARMERS LTD	AUD	684 833	771 901	0.05
10 611	WESTERN UNION CO	USD	211 074	195 140	0.01
84 706	YAMADA DENKI CO LTD	JPY	364 504	376 332	0.02
Total Shares			1 440 924 246	1 461 534 815	96.28
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 440 924 246	1 461 534 815	96.28
Investment Funds					
Open-ended Investment Funds					
146 775	LYXOR FRANCE INDEX 1	EUR	16 870 319	15 004 808	0.98
145 900	LYXOR FRANCE INDEX 2	EUR	16 868 958	15 004 356	0.99
145 775	LYXOR FRANCE INDEX 3	EUR	16 869 083	15 003 163	0.99
173 400	LYXOR FRANCE INDEX 4	EUR	16 868 352	15 002 568	0.99
184 525	LYXOR FRANCE INDEX 5	EUR	16 867 430	15 003 728	0.99
Total Open-ended Investment Funds			84 344 142	75 018 623	4.94
Total Investment Funds			84 344 142	75 018 623	4.94
Total Investments			1 525 268 388	1 536 553 438	101.22

LYXOR Index Fund - Lyxor Smart Overnight Return

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	13.90	United States of America	38.17
Retailers	13.62	Japan	31.56
Software and Computer Services	9.41	France	29.63
Oil, Gas and Coal	6.83	Spain	1.17
Banks	6.21	Australia	0.69
Gas, Water and Multi-utilities	6.00		
Medical Equipment and Services	5.57		101.22
Technology Hardware and Equipment	5.47		
Investment Fund	4.94		
Telecommunications Service Providers	3.93		
Household Goods and Home Construction	3.49		
Tobacco	3.19		
Non-life Insurance	2.53		
Industrial Transportation	2.25		
Beverages	2.16		
Electricity	1.60		
Health Care Providers	1.42		
Real Estate Investment Trusts	1.13		
Personal Care, Drug and Grocery Stores	1.05		
Automobiles and Parts	0.98		
Chemicals	0.66		
Consumer Services	0.66		
Leisure Goods	0.60		
Finance and Credit Services	0.41		
Real Estate Investment and Services	0.37		
Aerospace and Defense	0.35		
Construction and Materials	0.29		
General Industrials	0.28		
Industrial Metals and Mining	0.28		
Media	0.27		
Electronic and Electrical Equipment	0.23		
Travel and Leisure	0.22		
Personal Goods	0.17		
Telecommunications Equipment	0.17		
Investment Banking and Brokerage Services	0.16		
Mortgage Real Estate Investment Trusts	0.11		
Industrial Engineering	0.09		
Life Insurance	0.09		
Industrial Support Services	0.05		
Waste and Disposal Services	0.05		
Industrial Materials	0.03		
	101.22		

LYXOR Index Fund - Lyxor Alpha Plus Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Investment Funds					
Open-ended Investment Funds					
76 170.1071	LYXOR NEWCITS IRL II PLC/CHENAVARI CREDIT FUND - I	EUR	7 402 259	7 974 005	8.01
92 436.872	LYXOR NEWCITS IRL II PLC LYXOR/WTN FUND - I	EUR	9 942 055	9 720 726	9.76
44 196.42	BLACKROCK STRATEGIC FUNDS - AMERICAS DIVERSIFIED EQUITY ABSOLUTE RETURN FUND - I2	EUR	4 610 326	4 481 517	4.50
9 408.18	ELEVA UCITS FUND - ELEVA ABSOLUTE RETURN EUROPE FUND	EUR	10 675 638	11 523 609	11.58
1 283 622.73	HENDERSON GARTMORE FUND - UNITED KINGDOM ABSOLUTE RETURN - I	EUR	9 064 364	9 220 390	9.26
40 849.57	INRIS UCITS PLC - R PARUS FUND - I	EUR	4 331 319	4 610 691	4.63
62 539.674	LEGG MASON GLOBAL FUNDS PLC-LEGG MASON WESTERN ASSET MACRO OPPORTUNITIES BOND FU	EUR	7 042 375	7 332 151	7.36
61 569.8072	LYXOR INVESTMENT STRATEGIES PLC - LYXOR EPSILON GLOBAL TREND FUND	EUR	7 301 126	8 773 698	8.81
66 919.506	LYXOR NEWCITS IRL III ICAV - LYXOR / BRIDGEWATER CORE GLOBAL MACRO FUND	EUR	6 695 535	5 685 354	5.71
8 000	LYXOR NEWCITS IRL III ICAV - LYXOR / BRIDGEWATER CORE GLOBAL MACRO FUND	EUR	800 000	682 009	0.68
117 032.0388	LYXOR NEWCITS IRL PLC - LYXOR/TIEDEMANN ARBITRAGE STRATEGY FUND - A I	EUR	12 158 348	12 691 177	12.76
51 905.4914	LYXOR NEWCITS IRL PLC LYXOR/SANDLER US EQUITY FUND - I	EUR	5 612 050	6 038 944	6.07
55 390.802	MARSHALL WACE UCITS FUNDS PLC - MW LIQUID ALPHA FUND	EUR	5 679 770	5 896 063	5.92
Total Open-ended Investment Funds			91 315 165	94 630 334	95.05
Total Investment Funds			91 315 165	94 630 334	95.05
Total Investments			91 315 165	94 630 334	95.05

LYXOR Index Fund - Lyxor Alpha Plus Fund

Economic and Geographical Classification of Investments

Economic classification	%
Investment Fund	95.05
	95.05

Geographical classification	%
Ireland	69.71
Luxembourg	25.34
	95.05

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
147 000	AT&T INC FRN 03/08/2020	EUR	146 865	146 938	1.50
200 000	AUCHAN HOLDING SADIR 2.625% 30/01/2024	EUR	200 618	204 849	2.09
100 000	BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG 0.375% 03/09/2027	EUR	89 630	92 119	0.94
193 000	BEVCO LUX SARL 1.75% 09/02/2023	EUR	201 748	189 986	1.94
100 000	BPCE SFH SA 0.375% 10/02/2023	EUR	101 346	101 545	1.04
200 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.45% 16/01/2034	EUR	229 714	233 618	2.39
50 000	CAIXABANK SA 4.5% 26/01/2022	EUR	54 854	54 046	0.55
200 000	CAJAMAR CAJA RURAL SCC 1.25% 26/01/2022	EUR	205 774	204 649	2.09
200 000	CASSA DEPOSITI E PRESTITI SPA 2.125% 21/03/2026	EUR	205 059	205 540	2.10
17 000	CIE DE FINANCEMENT FONCIER SA 2.375% 21/11/2022	EUR	18 376	18 106	0.19
200 000	CIF EUROMORTGAGE SA 4.125% 19/01/2022	EUR	217 708	214 715	2.19
230 000	COCA-COLA CO 1.125% 09/03/2027	EUR	243 386	243 428	2.50
145 000	DANSKE KIINNYSLUOTTOPANKKI OYJ 0.01% 14/01/2028	EUR	142 846	145 632	1.49
200 000	DEUTSCHE BANK AG FRN 10/09/2021	EUR	199 185	194 777	1.99
129 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	131 848	136 216	1.39
78 000	DNB BOLIGKREDITT AS 2.75% 21/03/2022	EUR	82 567	82 343	0.84
146 000	DNB BOLIGKREDITT AS 3.875% 16/06/2021	EUR	153 324	152 593	1.56
167 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	175 952	172 876	1.77
68 000	FMC FINANCE VII SA - REGS - 5.25% 15/02/2021	EUR	71 582	70 339	0.72
112 000	GENERAL MOTORS FINANCIAL CO INC 0.955% 07/09/2023	EUR	101 815	99 633	1.02
195 000	GOLDMAN SACHS GROUP INC - EMTN - 1.375% 15/05/2024	EUR	203 562	196 989	2.01
16 000	GOLDMAN SACHS GROUP INC FRN 21/04/2023	EUR	15 584	15 581	0.16
119 000	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	118 672	118 740	1.21
43 000	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	43 758	44 194	0.45
229 000	IMPERIAL BRANDS FINANCE PLC 1.125% 14/08/2023	EUR	226 441	229 232	2.34
100 000	KBC GROUP NV FRN 24/11/2022	EUR	100 661	97 728	1.00
163 000	NATIONAL BANK OF CANADA 0.25% 24/07/2023	EUR	164 269	164 475	1.68
39 000	NRW BANK 0.5% 26/05/2025	EUR	40 348	40 483	0.41
104 000	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	107 428	103 189	1.05
241 000	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	236 384	243 224	2.49
104 000	TORONTO-DOMINION BANK 0.375% 12/01/2021	EUR	104 714	104 351	1.07
125 000	UBS AG/LONDON 1.25% 03/09/2021	EUR	126 458	126 481	1.29
Total Bonds			4 462 476	4 448 615	45.46
Supranationals, Governments and Local Public Authorities, Debt Instruments					
18 000	ASIAN DEVELOPMENT BANK 0% 24/10/2029	EUR	17 980	18 087	0.18
1 000	ASIAN DEVELOPMENT BANK 0.2% 25/05/2023	EUR	1 014	1 017	0.01
500	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	477	522	0.01
2 003 000	EUROPEAN FINANCIAL STABILITY FACILITY 0% 24/04/2023	EUR	2 028 798	2 028 988	20.73
51 000	EUROPEAN FINANCIAL STABILITY FACILITY 2.75% 03/12/2029	EUR	63 620	64 872	0.66
48 099	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2031	EUR	41 359	38 206	0.39
1 216	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2039	EUR	758	750	0.01
300 000	REGION WALLONNE BELGIUM 0.5% 08/04/2030	EUR	303 389	303 389	3.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
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	SLOVAKIA GOVERNMENT BOND 4.3% 09/08/2032	EUR	1 529 235	1 415 575	14.47
16 000	SLOVENIA GOVERNMENT BOND 1.5% 25/03/2035	EUR	17 438	17 045	0.17
17 250	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2024	EUR	17 272	17 184	0.18
1 100 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/10/2024	EUR	1 102 068	1 096 029	11.20
14 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.2% 16/02/2024	EUR	14 341	14 241	0.15
202 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.2% 31/03/2027	EUR	205 128	206 140	2.11
62 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.5% 15/12/2021	EUR	62 747	62 803	0.64
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			5 405 624	5 284 848	54.01
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			9 868 100	9 733 463	99.47
Total Investments			9 868 100	9 733 463	99.47

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	54.01	Luxembourg	24.05
Banks	16.84	United States of America	14.49
Investment Banking and Brokerage Services	16.79	Slovakia	14.47
Beverages	2.49	Spain	14.02
Medical Equipment and Services	2.49	France	7.90
Personal Care, Drug and Grocery Stores	2.09	Germany	5.30
Software and Computer Services	1.77	United Kingdom	4.69
Telecommunications Service Providers	1.50	Belgium	4.10
Finance and Credit Services	1.49	Canada	2.75
	99.47	Italy	2.50
		Norway	2.40
		Finland	1.49
		Austria	0.94
		Philippines	0.20
		Slovenia	0.17
			99.47

LYXOR Index Fund - Crystal Europe Equity

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					
17 576	ABN AMRO BANK NV	EUR	193 847	123 032	1.05
187 512	BANCO SANTANDER SA	EUR	627 939	382 056	3.27
10 743	BASF SE - REG	EUR	488 914	501 537	4.29
2 253	COLRUYT SA	EUR	105 508	123 059	1.05
22 211	COMMERZBANK AG	EUR	116 208	74 940	0.64
12 207	DAIMLER AG	EUR	313 110	384 948	3.29
49 859	DEUTSCHE BANK AG - REG	EUR	294 567	337 944	2.89
3 703	DEUTSCHE BOERSE AG	EUR	508 388	524 900	4.49
20 380	DEUTSCHE POST AG - REG	EUR	425 127	553 317	4.73
41 156	DEUTSCHE TELEKOM AG - REG	EUR	585 512	548 404	4.69
3 181	ELIA GROUP SA/NV	EUR	253 844	334 005	2.86
7 530	ERSTE GROUP BANK AG	EUR	236 216	149 282	1.28
1 477	FAST RETAILING CO LTD	JPY	604 854	649 434	5.55
897	FIELMANN AG	EUR	55 614	53 596	0.46
1 100	GMO PAYMENT GATEWAY INC	JPY	73 695	90 629	0.78
49 293	IBERDROLA SA	EUR	486 522	450 538	3.85
4 755	KAO CORP	JPY	329 143	337 607	2.89
6 710	KBC GROUP NV	EUR	442 735	330 669	2.83
27 491	KIRIN HOLDINGS CO LTD	JPY	515 119	487 851	4.17
2 816	KONINKLIJKE DSM NV	EUR	285 824	314 688	2.69
16 261	KONINKLIJKE PHILIPS NV	EUR	597 966	645 806	5.52
19 078	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	415 269	397 927	3.40
81 256	NIPPON YUSEN KK	JPY	908 732	992 061	8.48
10 066	NYFOSA AB	SEK	47 493	56 738	0.49
480	SGS SA - REG	CHF	1 015 933	992 101	8.49
2 123	SONOVA HOLDING AG	CHF	437 661	350 034	2.99
23 083	UNILEVER NV	EUR	1 149 800	1 052 123	9.00
12 921	UNIPER SE	EUR	385 046	316 565	2.71
Total Shares			11 900 586	11 555 791	98.83
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			11 900 586	11 555 791	98.83
Total Investments			11 900 586	11 555 791	98.83

LYXOR Index Fund - Crystal Europe Equity

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Industrial Transportation	13.21	Germany	28.18
Personal Care, Drug and Grocery Stores	12.94	Japan	25.27
Banks	11.96	Netherlands	18.27
Industrial Support Services	9.26	Switzerland	11.48
Medical Equipment and Services	8.52	Spain	7.12
Telecommunications Service Providers	8.09	Belgium	6.74
Chemicals	6.98	Austria	1.28
Electricity	6.71	Sweden	0.49
Retailers	6.01		
Investment Banking and Brokerage Services	4.49		98.83
Beverages	4.17		
Automobiles and Parts	3.29		
Alternative Energy	2.71		
Real Estate Investment and Services	0.49		
	98.83		

LYXOR Index Fund - Lyxor Privex 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					
271	ADOBE INC	USD	74 767	87 498	0.42
240	ALPHABET CLASS - A	USD	297 679	295 086	1.42
625	ALPHABET INC	USD	656 729	769 572	3.69
496	AMAZON.COM INC	USD	844 482	1 120 336	5.37
10 539	APPIAN CORP	USD	557 041	439 438	2.11
271	AVALONBAY COMMUNITIES INC	USD	36 458	40 317	0.19
44 181	AXA SA	EUR	921 616	715 555	3.43
3 080	BERKSHIRE HATHAWAY INC - B	USD	542 435	526 859	2.53
14 592	BOSTON SCIENTIFIC CORP	USD	503 667	499 323	2.39
13 927	BRISTOL-MYERS SQUIBB CO	USD	716 179	773 214	3.71
63 797	B2GOLD CORP	CAD	204 754	295 228	1.42
5 144	CHEVRON CORP	USD	522 830	432 072	2.07
2 648	CROWDSTRIKE HOLDINGS INC - A	USD	118 248	163 575	0.78
10 160	DELL TECHNOLOGIES INC	USD	125 160	395 992	1.90
7 580	EMERSON ELECTRIC CO	USD	333 020	394 675	1.89
1 223	FACEBOOK INC	USD	215 117	228 577	1.10
3 976	FAST RETAILING CO LTD	JPY	1 541 137	1 748 238	8.39
60 927	FIAT CHRYSLER AUTOMOBILES NV	EUR	571 617	488 391	2.34
5 993	GAZPROM PJSC - ADR REG	USD	39 530	27 774	0.13
1 833	IAC/INTERACTIVECORP	USD	368 365	373 997	1.79
109 052	ING GROEP NV	EUR	822 797	546 132	2.62
1 494	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	11 522	3 810	0.02
4 773	JPMORGAN CHASE & CO	USD	414 318	417 294	2.00
27 909	KINROSS GOLD CORP	CAD	124 823	168 595	0.81
14 608	KONINKLIJKE PHILIPS NV	EUR	492 801	580 157	2.78
244	LABORATORY CORP OF AMERICA HOLDINGS	USD	34 372	36 635	0.18
4 082	LULULEMON ATHLETICA INC	USD	794 174	832 873	3.99
11 712	MICROSOFT CORP	USD	1 586 109	1 916 286	9.20
1 592	NVIDIA CORP	USD	412 115	424 824	2.04
23	OSI SYSTEMS INC	USD	1 876	1 520	0.01
2 508	PALO ALTO NETWORKS INC	USD	500 516	449 965	2.16
8 335	PHILLIPS 66	USD	510 690	556 808	2.67
6 160	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	296 205	285 195	1.37
9 319	RECRUIT HOLDINGS CO LTD	JPY	235 572	253 173	1.21
2 603	SALESFORCE.COM INC	USD	377 218	384 877	1.85
28 185	SHOWA DENKO KK	JPY	432 248	571 516	2.74
3 283	SNAP INC	USD	41 322	52 783	0.25
737	SOLAREDGE TECHNOLOGIES INC	USD	52 414	75 086	0.36
198 933	SYDNEY AIRPORT	AUD	996 171	749 142	3.59
130 445	TOKAI CARBON CO LTD	JPY	904 466	999 003	4.79
4 087	UNILEVER NV	EUR	205 985	186 285	0.89
2 468	VEEVA SYSTEMS INC	USD	335 365	429 923	2.06
3 348	VMWARE INC - A	USD	539 430	402 017	1.93
224	WALT DISNEY CO	USD	23 167	22 118	0.11

LYXOR Index Fund - Lyxor Privex UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 871	WASTE MANAGEMENT INC	USD	495 256	536 125	2.57
265	XYLEM INC/NY	USD	17 346	17 396	0.08
883	ZEBRA TECHNOLOGIES CORP - A	USD	165 343	185 145	0.89
Total Shares			20 014 452	20 900 400	100.24
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			20 014 452	20 900 400	100.24
Total Investments			20 014 452	20 900 400	100.24

LYXOR Index Fund - Lyxor Privex UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	26.60	United States of America	65.08
Retailers	13.76	Japan	17.13
Chemicals	7.53	Netherlands	8.64
Non-life Insurance	5.96	Australia	3.59
Medical Equipment and Services	5.18	France	3.43
Oil, Gas and Coal	4.88	Canada	2.22
Banks	4.62	Russia	0.13
Personal Goods	3.99	Spain	0.02
Technology Hardware and Equipment	3.94		
Pharmaceuticals and Biotechnology	3.71		100.24
Industrial Transportation	3.59		
Electronic and Electrical Equipment	2.78		
Waste and Disposal Services	2.57		
Automobiles and Parts	2.34		
Precious Metals and Mining	2.22		
Telecommunications Equipment	2.16		
Electricity	1.37		
Industrial Support Services	1.21		
Personal Care, Drug and Grocery Stores	0.89		
Alternative Energy	0.36		
Real Estate Investment Trusts	0.19		
Health Care Providers	0.18		
Telecommunications Service Providers	0.11		
Industrial Engineering	0.08		
Travel and Leisure	0.02		
	100.24		

LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate 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	ABN AMRO BANK NV	EUR	550	245	0.00
489	ADOBE INC	USD	134 712	157 884	1.45
342	ALPHABET CLASS - A	USD	395 206	420 498	3.86
407	ALPHABET INC	USD	465 731	501 145	4.60
179 181	AURIZON HOLDINGS LTD	AUD	507 700	502 322	4.62
8 351	BALL CORP	USD	517 398	500 084	4.59
2 981	BERKSHIRE HATHAWAY INC - B	USD	585 994	509 924	4.69
9 977	BRISTOL-MYERS SQUIBB CO	USD	513 055	553 913	5.09
5 759	CHEVRON CORP	USD	455 800	483 729	4.44
5 015	CINCINNATI FINANCIAL CORP	USD	337 746	301 275	2.77
7 819	COCA-COLA CO	USD	272 951	327 594	3.01
391	ELIA GROUP SA/NV	EUR	37 849	41 055	0.38
376	FIRST SOLAR INC	USD	14 042	15 108	0.14
261	GODADDY INC	USD	17 197	16 545	0.15
1 050	IAC/INTERACTIVECORP	USD	195 518	214 237	1.97
3 098	INMOBILIARIA COLONIAL SOCIMI SA	EUR	24 784	27 262	0.25
9 200	IROBOT CORP	USD	519 199	512 035	4.70
6 163	JPMORGAN CHASE & CO	USD	513 338	538 819	4.95
13 567	MERLIN PROPERTIES SOCIMI SA	EUR	107 179	114 777	1.05
8 373	MIRVAC GROUP	AUD	17 942	11 211	0.10
677 176	MIZUHO FINANCIAL GROUP INC	JPY	718 483	727 327	6.68
523	NETFLIX INC	USD	120 184	200 476	1.84
3 903	NEWMONT CORP	USD	181 542	211 951	1.95
93	NEXTERA ENERGY INC	USD	22 954	19 624	0.18
10 940	NORTHERN STAR RESOURCES LTD	AUD	85 573	83 638	0.77
10 659	NUCOR CORP	USD	370 769	400 844	3.68
1 822	NVIDIA CORP	USD	416 417	486 199	4.47
930	PAYCOM SOFTWARE INC	USD	234 871	221 628	2.04
59 270	REPSOL SA	EUR	503 914	492 771	4.53
582	SALESFORCE.COM INC	USD	77 588	86 054	0.79
17 539	SONY CORP	JPY	971 811	1 038 032	9.54
6 888	UBER TECHNOLOGIES INC	USD	176 868	190 359	1.75
1 008	VARIAN MEDICAL SYSTEMS INC	USD	117 809	105 263	0.97
3 159	WALT DISNEY CO	USD	296 870	311 920	2.87
16 311	WESFARMERS LTD	AUD	388 891	367 472	3.38
222	XYLEM INC/NY	USD	16 361	14 573	0.13
Total Shares			10 334 796	10 707 793	98.38
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			10 334 796	10 707 793	98.38
Total Investments			10 334 796	10 707 793	98.38

LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	14.86	United States of America	67.09
Banks	11.63	Japan	16.22
Leisure Goods	9.54	Australia	8.86
Oil, Gas and Coal	8.97	Spain	5.83
Non-life Insurance	7.45	Belgium	0.38
Pharmaceuticals and Biotechnology	5.09		
Telecommunications Service Providers	4.71		98.38
Household Goods and Home Construction	4.70		
Industrial Transportation	4.62		
General Industrials	4.59		
Technology Hardware and Equipment	4.47		
Industrial Metals and Mining	3.68		
Retailers	3.38		
Beverages	3.01		
Precious Metals and Mining	2.72		
Consumer Services	1.75		
Real Estate Investment Trusts	1.16		
Medical Equipment and Services	0.97		
Electricity	0.56		
Mortgage Real Estate Investment Trusts	0.25		
Alternative Energy	0.14		
Industrial Engineering	0.13		
	98.38		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 925	ABN AMRO BANK NV	EUR	45 259	20 475	0.18
1 634	ADOBE INC	USD	439 160	527 570	4.68
493	ALPHABET CLASS - A	USD	565 202	606 156	5.38
364	ALPHABET INC	USD	344 864	448 199	3.98
12 382	ALTICE EUROPE NV - A	EUR	35 858	45 009	0.40
6 352	ALTRIA GROUP INC	USD	220 057	227 623	2.02
984	AVALONBAY COMMUNITIES INC	USD	124 324	146 392	1.30
641	BALL CORP	USD	39 714	38 385	0.34
18 698	BANK OF AMERICA CORP	USD	346 827	410 560	3.64
2 818	BERKSHIRE HATHAWAY INC - B	USD	509 486	482 042	4.28
9 232	BRISTOL-MYERS SQUIBB CO	USD	474 745	512 552	4.55
4 197	CHEVRON CORP	USD	332 175	352 528	3.13
5 572	COCA-COLA CO	USD	194 511	233 451	2.07
38 010	DEUTSCHE TELEKOM AG - REG	EUR	475 695	506 483	4.50
13 986	ESSITY AB	SEK	392 795	415 083	3.68
416	GEBERIT AG - REG	CHF	158 367	170 430	1.51
2 409	GODADDY INC	USD	161 209	152 704	1.36
841	IAC/INTERACTIVECORP	USD	169 414	171 594	1.52
48 088	IBERDROLA SA	EUR	475 398	439 524	3.90
20 933	ING GROEP NV	EUR	130 869	104 832	0.93
3 796	JPMORGAN CHASE & CO	USD	316 182	331 877	2.95
3 620	MICROSOFT CORP	USD	510 205	592 295	5.26
129 101	MIZUHO FINANCIAL GROUP INC	JPY	136 976	138 662	1.23
2 567	NEWMONT CORP	USD	119 400	139 400	1.24
1 872	NVIDIA CORP	USD	427 845	499 542	4.43
1 418	PALO ALTO NETWORKS INC	USD	249 187	254 406	2.26
191	PAYPAL HOLDINGS INC	USD	20 266	21 449	0.19
2 330	PEPSICO INC	USD	289 534	281 417	2.50
77 558	REPSOL SA	EUR	659 397	644 817	5.72
178 941	RESONA HOLDINGS INC	JPY	507 248	514 857	4.57
11 175	SONY CORP	JPY	619 191	661 384	5.88
548	TESLA INC	USD	403 778	391 190	3.47
1 856	UNITEDHEALTH GROUP INC	USD	422 844	495 594	4.40
10 752	US BANCORP/MN	USD	314 273	358 302	3.18
Total Shares			10 632 255	11 336 784	100.63
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			10 632 255	11 336 784	100.63
Total Investments			10 632 255	11 336 784	100.63

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	22.19	United States of America	68.13
Banks	16.68	Japan	11.67
Oil, Gas and Coal	8.85	Spain	9.63
Leisure Goods	5.87	Germany	4.50
Telecommunications Service Providers	4.90	Sweden	3.68
Beverages	4.57	Netherlands	1.51
Pharmaceuticals and Biotechnology	4.55	Switzerland	1.51
Technology Hardware and Equipment	4.43		
Health Care Providers	4.40		100.63
Non-life Insurance	4.28		
Electricity	3.90		
Personal Care, Drug and Grocery Stores	3.68		
Automobiles and Parts	3.47		
Telecommunications Equipment	2.26		
Tobacco	2.02		
Construction and Materials	1.51		
Real Estate Investment Trusts	1.30		
Precious Metals and Mining	1.24		
General Industrials	0.34		
Investment Banking and Brokerage Services	0.19		
	100.63		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
14 981	ADOBE INC	USD	4 470 483	4 836 922	3.91
22 325	AEON CO LTD	JPY	354 406	413 903	0.33
4 323	ALPHABET CLASS - A	USD	4 808 626	5 315 242	4.30
953	ALPHABET INC	USD	1 180 204	1 173 444	0.95
2 388	AMAZON.COM INC	USD	3 963 492	5 393 876	4.36
332 160	APA GROUP	AUD	2 354 036	2 168 138	1.75
15 163	ARTHUR J GALLAGHER & CO	USD	1 383 764	1 086 730	0.88
1 156 156	AURIZON HOLDINGS LTD	AUD	3 275 906	3 241 204	2.62
101 691	AXA SA	EUR	2 269 743	1 646 987	1.33
44 911	BALL CORP	USD	3 013 133	2 689 412	2.17
1 917 178	BANCO SANTANDER SA	EUR	7 036 748	3 906 250	3.16
26 644	BERKSHIRE HATHAWAY INC - B	USD	4 737 835	4 557 674	3.68
96 866	BNP PARIBAS SA	EUR	4 674 269	2 777 633	2.24
127 862	BRISTOL-MYERS SQUIBB CO	USD	6 575 151	7 098 775	5.75
16 192	CHEVRON CORP	USD	1 281 528	1 360 051	1.10
202 862	COCA-COLA CO	USD	7 404 977	8 499 348	6.88
23 509	DATADOG INC	USD	966 299	968 434	0.78
1 747	DYNATRACE INC	USD	51 371	47 611	0.04
11 896	EDWARDS LIFESCIENCES CORP	USD	2 426 008	2 362 257	1.91
50 531	FACEBOOK INC	USD	7 846 299	9 444 170	7.64
202 411	FIAT CHRYSLER AUTOMOBILES NV	EUR	2 227 429	1 622 527	1.31
140 568	GENERAL MOTORS CO	USD	2 992 901	2 860 642	2.31
616	IAC/INTERACTIVECORP	USD	123 544	125 686	0.10
215 040	IBERDROLA SA	EUR	2 390 170	1 965 466	1.59
488 664	ING GROEP NV	EUR	2 951 714	2 447 229	1.98
823 413	INPEX CORP	JPY	4 137 354	4 858 539	3.93
11 116	KYOCERA CORP	JPY	569 456	548 464	0.44
21	MARKEL CORP	USD	18 257	16 601	0.01
3 409	MICROSOFT CORP	USD	486 974	557 771	0.45
112 183	MINIBISHI ESTATE CO LTD	JPY	1 648 200	1 688 120	1.36
101 450	MOSAIC CO	USD	1 282 644	1 066 091	0.86
3 545	NETFLIX INC	USD	1 170 484	1 358 868	1.10
314 227	NGK SPARK PLUG CO LTD	JPY	4 088 102	4 351 524	3.52
84 803	NN GROUP NV	EUR	2 062 409	2 239 647	1.81
39 030	NOVARTIS AG - REG	CHF	3 080 975	3 037 041	2.45
16 316	NVIDIA CORP	USD	3 729 013	4 353 913	3.52
3 823	O'REILLY AUTOMOTIVE INC	USD	1 028 471	1 348 469	1.09
12 344	PAYPAL HOLDINGS INC	USD	1 390 777	1 386 207	1.12
35 928	PHILLIPS 66	USD	2 941 485	2 400 120	1.94
36 716	RED ELECTRICA CORP SA	EUR	658 318	589 475	0.48
682 935	REPSOL SA	EUR	5 806 313	5 677 922	4.59
7 313	SALESFORCE.COM INC	USD	1 050 355	1 081 293	0.87
4 451	SONOVA HOLDING AG	CHF	889 182	733 869	0.59
4 968	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	519 951	549 052	0.44

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
430 368	TELEFONICA SA	EUR	2 598 132	1 798 938	1.45
320	TESLA INC	USD	89 762	228 432	0.18
2 931	TIFFANY & CO	USD	346 076	338 511	0.27
50 652	UNILEVER NV	EUR	2 171 442	2 308 718	1.87
6 617	UNION PACIFIC CORP	USD	898 971	965 334	0.78
17 889	YUM! BRANDS INC	USD	1 719 934	1 411 619	1.14
Total Shares			125 143 073	122 904 149	99.33
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			125 143 073	122 904 149	99.33
Total Investments			125 143 073	122 904 149	99.33

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	19.04	United States of America	60.52
Oil, Gas and Coal	13.32	Spain	11.26
Pharmaceuticals and Biotechnology	8.20	Japan	9.59
Banks	7.38	Netherlands	6.96
Automobiles and Parts	7.32	Australia	4.37
Beverages	6.87	France	3.58
Retailers	6.06	Switzerland	3.05
Non-life Insurance	5.89		
Technology Hardware and Equipment	3.96		99.33
Industrial Transportation	3.40		
Telecommunications Service Providers	2.55		
Medical Equipment and Services	2.50		
General Industrials	2.17		
Electricity	2.06		
Personal Care, Drug and Grocery Stores	1.87		
Life Insurance	1.82		
Real Estate Investment and Services	1.36		
Travel and Leisure	1.14		
Investment Banking and Brokerage Services	1.12		
Chemicals	0.86		
Leisure Goods	0.44		
	99.33		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
202	ABN AMRO BANK NV	EUR	3 259	1 414	0.02
1 139	ACUITY BRANDS INC	USD	85 151	90 045	0.99
493	ADOBE INC	USD	133 170	159 175	1.74
208	ALPHABET CLASS - A	USD	198 271	255 741	2.80
58	ALPHABET INC	USD	60 944	71 416	0.78
107	AMAZON.COM INC	USD	178 286	241 685	2.64
273 544	BANCO SANTANDER SA	EUR	780 731	557 346	6.10
159	BERKSHIRE HATHAWAY INC - B	USD	28 481	27 198	0.30
13 288	BOUYGUES SA	EUR	410 865	373 526	4.09
113	CHEVRON CORP	USD	8 943	9 491	0.10
16 305	CIE DE SAINT-GOBAIN	EUR	491 107	394 744	4.32
9 901	EIFFAGE SA	EUR	811 090	739 605	8.08
15 392	ERSTE GROUP BANK AG	EUR	379 259	305 146	3.34
6 258	ESSITY AB	SEK	177 560	185 728	2.03
591	FACEBOOK INC	USD	90 563	110 457	1.21
14 095	FERROVIAL SA	EUR	393 752	321 366	3.52
884	GENMAB A/S	DKK	159 867	194 049	2.12
7 196	GN STORE NORD A/S	DKK	269 974	300 296	3.29
36 527	IBERDROLA SA	EUR	357 741	333 857	3.65
14 812	INDUSTRIA DE DISENO TEXTIL SA	EUR	463 128	344 379	3.77
2 226	JPMORGAN CHASE & CO	USD	195 787	194 615	2.13
349	NIKE INC - B	USD	26 317	27 779	0.30
32	NVIDIA CORP	USD	8 241	8 539	0.09
2 148	ORSTED A/S	DKK	196 006	198 223	2.17
1 795	PAYPAL HOLDINGS INC	USD	189 998	201 575	2.21
3 589	PROSUS NV	EUR	225 605	248 287	2.72
400	STRYKER CORP	USD	52 973	68 084	0.74
24 175	SWEDBANK AB - A	SEK	238 406	260 687	2.85
1 599	SYNOPTIS INC	USD	130 086	229 375	2.51
93 969	TELEFONICA SA	EUR	492 891	392 790	4.30
4 400	UNILEVER NV	EUR	202 356	200 552	2.19
23 763	VINCI SA	EUR	1 826 898	1 775 097	19.41
17 102	VOESTALPINE AG	EUR	236 350	323 142	3.54
Total Shares			9 504 056	9 145 409	100.05
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			9 504 056	9 145 409	100.05
Total Investments			9 504 056	9 145 409	100.05

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Construction and Materials	40.42	France	35.91
Banks	14.43	Spain	21.33
Software and Computer Services	11.75	United States of America	18.55
Retailers	6.41	Denmark	7.58
Telecommunications Service Providers	4.30	Austria	6.87
Personal Care, Drug and Grocery Stores	4.23	Netherlands	4.93
Medical Equipment and Services	4.03	Sweden	4.88
Electricity	3.65		
Industrial Metals and Mining	3.54		
Investment Banking and Brokerage Services	2.21		
Gas, Water and Multi-utilities	2.17		
Pharmaceuticals and Biotechnology	2.12		
Non-life Insurance	0.30		
Personal Goods	0.30		
Oil, Gas and Coal	0.10		
Technology Hardware and Equipment	0.09		
	100.05		100.05

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 472	ADOBE INC	USD	373 190	475 265	2.96
10 377	AIRBUS SE	EUR	570 735	600 621	3.75
196	ALPHABET CLASS - A	USD	213 468	240 987	1.50
350	ALPHABET INC	USD	369 088	430 960	2.69
7 823	AMADEUS IT GROUP SA - A	EUR	337 954	343 586	2.14
280	AMAZON.COM INC	USD	508 506	632 448	3.94
473 605	BANCO SANTANDER SA	EUR	1 360 933	964 969	6.03
950	BERKSHIRE HATHAWAY INC - B	USD	172 866	162 505	1.01
243 400	CAIXABANK SA	EUR	373 254	399 419	2.49
15 178	ENAGAS SA	EUR	272 521	323 140	2.02
28 967	ERSTE GROUP BANK AG	EUR	933 680	574 271	3.58
2 602	FACEBOOK INC	USD	453 462	486 310	3.03
39 801	FIAT CHRYSLER AUTOMOBILES NV	EUR	282 945	319 045	1.99
9 545	GAZPROM PJSC - ADR REG	USD	62 959	44 235	0.28
24 195	GJENSIDIGE FORSIKRING ASA	NOK	374 874	391 236	2.44
9 808	GN STORE NORD A/S	DKK	381 259	409 297	2.55
96 626	IBERDROLA SA	EUR	923 736	883 162	5.51
32 415	INDUSTRIA DE DISENO TEXTIL SA	EUR	904 395	753 649	4.70
30 364	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	75 606	77 428	0.48
25 342	KBC GROUP NV	EUR	1 172 644	1 248 853	7.80
6 283	MERCK & CO INC	USD	472 853	455 120	2.84
14 151	NOVO NORDISK A/S	DKK	770 444	823 864	5.14
7 050	ORSTED A/S	DKK	546 756	650 592	4.06
12 796	RED ELECTRICA CORP SA	EUR	200 769	205 440	1.28
50 494	REPSOL SA	EUR	362 850	419 807	2.62
688	SALESFORCE.COM INC	USD	91 120	101 727	0.63
4 986	SAP SE	EUR	539 984	543 175	3.39
27 001	STMICROELECTRONICS NV	EUR	645 864	640 194	3.99
11 233	SWEDISH MATCH AB	SEK	623 402	635 886	3.97
228 322	TELEFONICA SA	EUR	997 311	954 386	5.95
36 256	TENARIS SA	EUR	214 563	231 821	1.45
5 012	UNILEVER NV	EUR	210 426	228 447	1.42
7 724	WENDEL SE	EUR	822 606	602 472	3.76
Total Shares			16 617 023	16 254 317	101.39
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			16 617 023	16 254 317	101.39
Total Investments			16 617 023	16 254 317	101.39

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	19.89	Spain	33.21
Software and Computer Services	16.36	United States of America	18.62
Retailers	8.65	Denmark	11.75
Pharmaceuticals and Biotechnology	7.98	Netherlands	11.15
Electricity	6.79	Belgium	7.79
Gas, Water and Multi-utilities	6.07	Sweden	3.97
Telecommunications Service Providers	5.95	France	3.76
Technology Hardware and Equipment	3.99	Austria	3.58
Tobacco	3.97	Germany	3.39
Investment Banking and Brokerage Services	3.76	Norway	2.44
Aerospace and Defense	3.75	Luxembourg	1.45
Non-life Insurance	3.45	Russia	0.28
Oil, Gas and Coal	2.89		
Medical Equipment and Services	2.55		
Automobiles and Parts	1.99		
Industrial Metals and Mining	1.45		
Personal Care, Drug and Grocery Stores	1.42		
Travel and Leisure	0.48		
	101.39		101.39

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 288	ADOBE INC	USD	1 333 762	1 384 468	0.93
30 250	AIR LIQUIDE SA	EUR	2 858 625	3 512 025	2.36
1 560	ALPHABET CLASS - A	USD	1 850 919	1 918 061	1.29
83 938	AMADEUS IT GROUP SA - A	EUR	3 774 617	3 686 557	2.48
880	AMAZON.COM INC	USD	1 482 379	1 987 693	1.34
1 301 155	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	3 438 029	3 886 550	2.61
6 425 115	BANCO SANTANDER SA	EUR	14 836 501	13 091 172	8.81
314 426	BANKINTER SA	EUR	1 130 676	1 183 499	0.80
4 038	BERKSHIRE HATHAWAY INC - B	USD	699 283	690 733	0.46
2 445	BIOGEN INC	USD	506 495	662 603	0.45
89 488	BNP PARIBAS SA	EUR	4 318 243	2 566 068	1.73
9 660	CADENCE DESIGN SYSTEMS INC	USD	521 375	715 526	0.48
20 090	CHEVRON CORP	USD	1 197 578	1 687 465	1.14
7 051	CHR HANSEN HOLDING A/S	DKK	560 797	554 651	0.37
104 585	CIE DE SAINT-GOBAIN	EUR	3 063 818	2 532 003	1.70
61 012	COLRUYT SA	EUR	3 461 821	3 332 475	2.24
8 966	CREE INC	USD	381 269	353 057	0.24
131 022	DANONE SA	EUR	8 110 263	8 288 452	5.58
45 167	ELIA GROUP SA/NV	EUR	4 814 802	4 742 535	3.19
98 197	ENAGAS SA	EUR	1 763 127	2 090 614	1.41
268 779	ENGIE SA	EUR	3 655 394	2 661 987	1.79
78 463	ERSTE GROUP BANK AG	EUR	1 288 362	1 555 529	1.05
109 282	ESSITY AB	SEK	3 214 791	3 243 320	2.18
1 349	EUROFINS SCIENTIFIC SE	EUR	615 414	681 245	0.46
12 713	FACEBOOK INC	USD	2 118 589	2 376 041	1.60
58 171	FERROVIAL SA	EUR	1 404 248	1 326 299	0.89
124 634	GAZPROM PJSC - ADR REG	USD	822 087	577 597	0.39
5 845	HOME DEPOT INC	USD	1 146 998	1 173 109	0.79
705 307	IBERDROLA SA	EUR	6 784 383	6 446 506	4.34
113 584	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	3 608 564	2 640 828	1.78
120 710	LAWSON INC	JPY	6 163 668	5 740 444	3.86
25 000	L'OREAL SA	EUR	4 918 750	6 632 500	4.46
3 987	LULULEMON ATHLETICA INC	USD	828 915	813 489	0.55
2 687	MCKESSON CORP	USD	327 291	346 516	0.23
23 066	MERCK & CO INC	USD	1 735 925	1 670 827	1.12
5 148	MICROSOFT CORP	USD	687 698	842 302	0.57
3 691	NETFLIX INC	USD	1 263 131	1 414 833	0.95
5 072	NEXTERA ENERGY INC	USD	1 044 133	1 070 246	0.72
20 317	NOVO NORDISK A/S	DKK	1 113 469	1 182 846	0.80
472	NVR INC	USD	1 558 128	1 335 890	0.90
180 405	ORANGE SA	EUR	2 425 545	2 008 810	1.35
1 616 220	ORKLA ASA	NOK	13 581 254	13 390 649	9.00
29 126	ORSTED A/S	DKK	2 683 164	2 687 821	1.81
3 247	PAYPAL HOLDINGS INC	USD	257 945	364 632	0.25

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
54 924	PERNOD RICARD SA	EUR	7 593 243	7 639 928	5.14
161 976	RED ELECTRICA CORP SA	EUR	2 541 403	2 600 525	1.75
34 610	SANOFI	EUR	2 551 103	3 086 866	2.08
6 018	SQUARE INC - A	USD	364 057	357 904	0.24
42 930	STMICROELECTRONICS NV	EUR	1 026 886	1 017 870	0.68
3 841	STRYKER CORP	USD	614 161	653 773	0.44
1 208 864	TELEFONICA SA	EUR	5 956 030	5 053 052	3.40
172 054	TOTAL SA	EUR	8 071 914	5 651 974	3.80
14 286	VEOLIA ENVIRONNEMENT SA	EUR	257 005	278 363	0.19
7 439	VESTAS WIND SYSTEMS A/S	DKK	594 849	584 573	0.39
15 220	ZILLOW GROUP INC	USD	523 917	610 857	0.41
Total Shares			153 446 793	148 586 158	99.97
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			153 446 793	148 586 158	99.97
Total Investments			153 446 793	148 586 158	99.97

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	15.00	France	30.19
Food Producers	14.97	Spain	28.26
Personal Care, Drug and Grocery Stores	12.98	United States of America	15.09
Electricity	10.00	Norway	9.01
Software and Computer Services	7.35	Belgium	5.43
Telecommunications Service Providers	5.70	Japan	3.86
Oil, Gas and Coal	5.33	Denmark	3.37
Gas, Water and Multi-utilities	5.19	Sweden	2.18
Beverages	5.14	Austria	1.05
Pharmaceuticals and Biotechnology	4.44	Netherlands	0.68
Retailers	3.90	Luxembourg	0.46
Construction and Materials	3.49	Russia	0.39
Chemicals	2.36		
Technology Hardware and Equipment	0.92		99.97
Personal Goods	0.55		
Health Care Providers	0.46		
Non-life Insurance	0.46		
Medical Equipment and Services	0.44		
Real Estate Investment and Services	0.41		
Alternative Energy	0.39		
Investment Banking and Brokerage Services	0.25		
Industrial Support Services	0.24		
	99.97		

LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
128 159	ACERINOX SA	EUR	796 124	887 629	0.14
454 688	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	9 289 276	10 353 246	1.60
7 495	ADOBE INC	USD	2 411 231	2 419 914	0.37
11 732	ADVANCED MICRO DEVICES INC	USD	580 033	561 161	0.09
30 250	AIR LIQUIDE SA	EUR	2 858 625	3 512 025	0.54
108 271	AIRBUS SE	EUR	5 933 251	6 266 725	0.97
11 690	ALPHABET CLASS - A	USD	13 548 540	14 373 161	2.22
4 713	ALPHABET INC	USD	5 427 703	5 803 191	0.90
312 980	AMADEUS IT GROUP SA - A	EUR	13 115 525	13 746 082	2.12
9 013	AMAZON.COM INC	USD	19 658 256	20 358 041	3.14
5 419	ANALOG DEVICES INC	USD	565 891	542 246	0.08
5 787	ASM INTERNATIONAL NV	EUR	574 881	581 304	0.09
13 943 004	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	37 144 162	41 647 752	6.43
16 695 240	BANCO SANTANDER SA	EUR	44 576 353	34 016 552	5.25
2 200 050	BANKINTER SA	EUR	7 244 737	8 280 988	1.28
1 920	BAWAG GROUP AG	EUR	52 109	59 558	0.01
11 401	BERKSHIRE HATHAWAY INC - B	USD	2 168 221	1 950 234	0.30
37 771	BIOGEN INC	USD	11 324 026	10 236 069	1.58
283 174	BNP PARIBAS SA	EUR	13 436 606	8 120 014	1.25
12 509 291	CAIXABANK SA	EUR	19 182 998	20 527 747	3.17
71 351	CARLSBERG A/S - B	DKK	7 770 560	8 212 390	1.27
39 799	CELLNEX TELECOM SAU	EUR	1 649 669	1 902 392	0.29
15 916	CHEVRON CORP	USD	1 617 685	1 336 868	0.21
116 479	CIE DE SAINT-GOBAIN	EUR	3 412 252	2 819 957	0.44
90 223	CNH INDUSTRIAL NV	EUR	504 347	515 354	0.08
232 559	COLRUYT SA	EUR	12 669 814	12 702 373	1.96
649 313	COMCAST CORP	USD	22 126 062	22 307 722	3.44
108 669	DANONE SA	EUR	6 726 611	6 874 401	1.06
7 604	DOMINION ENERGY INC	USD	529 546	535 467	0.08
95 076	ELECTROLUX AB	SEK	1 089 820	1 198 448	0.18
380 139	ENGIE SA	EUR	5 118 209	3 764 897	0.58
130 796	EQUINOR ASA	NOK	1 377 062	1 676 213	0.26
3 707	ERSTE GROUP BANK AG	EUR	60 869	73 491	0.01
50 000	ESSILORLUXOTTICA SA	EUR	5 605 000	5 632 500	0.87
1 067 655	ESSITY AB	SEK	30 138 341	31 686 340	4.89
16 543	FACEBOOK INC	USD	2 709 759	3 091 863	0.48
454 890	FERROVIAL SA	EUR	10 689 915	10 371 492	1.60
242 566	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 725 311	1 944 409	0.30
2 166	GENMAB A/S	DKK	460 338	475 465	0.07
25 173	GETINGE AB - B	SEK	425 623	442 610	0.07
2 214 280	GJENSIDIGE FORSIKRING ASA	NOK	34 486 097	35 805 125	5.52
64 548	GN STORE NORD A/S	DKK	2 813 773	2 693 646	0.42
5 765	GRIFOLS SA	EUR	105 154	108 959	0.02
18 382	H LUNDBECK A/S	DKK	541 484	611 362	0.09

LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
18 541	HENNES & MAURITZ AB - B	SEK	229 538	236 052	0.04
27 213	HOLMEN AB	SEK	682 748	725 985	0.11
5 716	HOME DEPOT INC	USD	1 121 684	1 147 218	0.18
13 284	HORMEL FOODS CORP	USD	582 594	568 205	0.09
1 707	IAC/INTERACTIVECORP	USD	343 864	348 288	0.05
2 496 670	IBERDROLA SA	EUR	21 990 764	22 819 564	3.52
282 825	INDUSTRIA DE DISENO TEXTIL SA	EUR	8 131 755	6 575 681	1.01
440 969	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	2 225 177	1 124 471	0.17
391 875	KONINKLIJKE AHOLD DELHAIZE NV	EUR	8 993 531	8 683 950	1.34
37 818	KONINKLIJKE PHILIPS NV	EUR	1 410 422	1 501 942	0.23
1 671	LEIDOS HOLDINGS INC	USD	158 517	150 745	0.02
25 000	L'OREAL SA	EUR	4 918 750	6 632 500	1.02
8 300	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 046 365	2 925 335	0.45
46 592	MCKESSON CORP	USD	5 675 148	6 008 509	0.93
349 350	MERCK & CO INC	USD	26 291 751	25 305 787	3.90
11 940	METSO OYJ	EUR	264 232	302 440	0.05
24 754	MICROSOFT CORP	USD	3 585 619	4 050 182	0.62
559 646	NEL ASA	NOK	552 501	631 217	0.10
4 289	NEXTERA ENERGY INC	USD	820 458	905 025	0.14
33 221	NIBE INDUSTRIER AB - B	SEK	472 746	567 813	0.09
718 283	NOVO NORDISK A/S	DKK	39 355 740	41 818 076	6.46
33 119	NOVOZYMES A/S - B	DKK	1 390 366	1 481 092	0.23
11 233	NVIDIA CORP	USD	2 192 673	2 997 518	0.46
813 488	ORANGE SA	EUR	10 937 346	9 058 189	1.40
2 142 575	ORKLA ASA	NOK	18 004 265	17 751 588	2.74
171 587	ORSTED A/S	DKK	14 586 077	15 834 483	2.44
3 130	PALO ALTO NETWORKS INC	USD	570 140	561 560	0.09
5 116	PROSUS NV	EUR	336 530	353 925	0.05
46 245	RANDSTAD NV	EUR	1 455 330	1 693 954	0.26
789 368	RED ELECTRICA CORP SA	EUR	12 890 142	12 673 303	1.96
664 872	REPSOL SA	EUR	5 147 439	5 527 746	0.85
179 266	SANOFI	EUR	13 213 697	15 988 735	2.47
275 350	STMICROELECTRONICS NV	EUR	6 586 372	6 528 549	1.01
60 117	STMICROELECTRONICS NV	EUR	1 285 903	1 425 374	0.22
56 909	STORA ENSO OYJ - R	EUR	589 293	614 617	0.09
111 458	SURGUTNEFTEGAS PJSC - ADR	USD	419 444	508 191	0.08
74 080	SWEDBANK AB - A	SEK	745 394	798 829	0.12
583 672	SWEDISH MATCH AB	SEK	32 392 268	33 040 920	5.10
11 892	T-MOBILE US INC	USD	990 240	953 271	0.15
238 698	TOTAL SA	EUR	11 198 517	7 841 229	1.21
320 635	UNILEVER NV	EUR	14 717 698	14 614 543	2.25
1 522	VERISIGN INC	USD	221 795	291 102	0.04
23 010	VESTAS WIND SYSTEMS A/S	DKK	1 756 187	1 808 178	0.28
15 053	VINCI SA	EUR	1 119 642	1 124 459	0.17

LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
20 105	VOESTALPINE AG	EUR	372 747	379 884	0.06
90 913	WARTSILA OYJ ABP	EUR	583 116	609 481	0.09
Total Shares			647 798 374	648 517 088	100.06
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			647 798 374	648 517 088	100.06
Total Investments			647 798 374	648 517 088	100.06

LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.51	Spain	29.40
Pharmaceuticals and Biotechnology	14.81	United States of America	19.56
Personal Care, Drug and Grocery Stores	12.39	France	11.46
Software and Computer Services	6.89	Denmark	11.25
Non-life Insurance	5.83	Sweden	10.60
Electricity	5.70	Norway	8.62
Telecommunications Service Providers	5.28	Netherlands	6.81
Tobacco	5.10	Belgium	1.96
Retailers	4.37	Finland	0.24
Construction and Materials	3.89	Austria	0.08
Food Producers	3.89	Russia	0.08
Gas, Water and Multi-utilities	3.02		
Oil, Gas and Coal	2.61		100.06
Technology Hardware and Equipment	1.95		
Medical Equipment and Services	1.58		
Beverages	1.27		
Aerospace and Defense	0.97		
Chemicals	0.54		
Personal Goods	0.45		
General Industrials	0.36		
Automobiles and Parts	0.30		
Alternative Energy	0.28		
Industrial Materials	0.21		
Industrial Metals and Mining	0.20		
Household Goods and Home Construction	0.18		
Travel and Leisure	0.17		
Industrial Engineering	0.14		
Telecommunications Equipment	0.09		
Industrial Transportation	0.08		
	100.06		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
996	ADOBE INC	USD	290 073	321 579	1.84
284	ALPHABET CLASS - A	USD	342 676	349 185	2.00
6 422	AMADEUS IT GROUP SA - A	EUR	276 082	282 054	1.62
682 585	BANCO SANTANDER SA	EUR	1 834 775	1 390 767	7.96
80 446	BANKINTER SA	EUR	273 034	302 799	1.74
33 118	ERSTE GROUP BANK AG	EUR	1 002 482	656 564	3.76
32 425	ESSITY AB	SEK	919 865	962 324	5.52
3 999	FACEBOOK INC	USD	631 814	747 407	4.28
4 237	HCA HEALTHCARE INC	USD	349 424	425 054	2.44
83 034	IBERDROLA SA	EUR	782 830	758 931	4.35
54 161	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 721 980	1 259 243	7.22
78 077	ING GROEP NV	EUR	381 094	391 010	2.24
12 217	KONINKLIJKE PHILIPS NV	EUR	463 024	485 198	2.78
16 898	MASMOVIL IBERCOM SA	EUR	274 593	291 322	1.67
9 054	MERCK & CO INC	USD	681 395	655 843	3.76
24 385	NORDEA BANK ABP	SEK	126 181	144 149	0.83
9 730	NOVO NORDISK A/S	DKK	529 745	566 476	3.25
12 961	NOVOZYMES A/S - B	DKK	510 636	579 620	3.32
41 674	ORKLA ASA	NOK	342 168	345 276	1.98
4 652	POLARIS INDUSTRIES INC	USD	321 763	301 257	1.73
44 298	RED ELECTRICA CORP SA	EUR	638 334	711 204	4.08
16 409	SAFRAN SA	EUR	1 878 830	1 381 966	7.92
1 934	SALESFORCE.COM INC	USD	262 556	285 959	1.64
23 213	SANDVIK AB	SEK	331 687	328 298	1.88
18 540	SCHNEIDER ELECTRIC SE	EUR	1 150 963	1 547 347	8.86
7 157	SWEDISH MATCH AB	SEK	398 271	405 149	2.32
180 100	TELEFONICA SA	EUR	728 505	752 818	4.31
258 096	TELIA CO AB	SEK	814 154	814 240	4.67
Total Shares			18 258 934	17 443 039	99.97
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			18 258 934	17 443 039	99.97
Total Investments			18 258 934	17 443 039	99.97

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	16.53	Spain	32.95
Software and Computer Services	13.04	United States of America	17.69
Pharmaceuticals and Biotechnology	10.33	France	16.79
Telecommunications Service Providers	8.98	Sweden	15.21
Technology Hardware and Equipment	8.87	Denmark	6.57
Electricity	8.43	Netherlands	5.02
Aerospace and Defense	7.92	Austria	3.76
Retailers	7.22	Norway	1.98
Personal Care, Drug and Grocery Stores	5.52		
Medical Equipment and Services	2.78		99.97
Health Care Providers	2.44		
Tobacco	2.32		
Food Producers	1.98		
Industrial Engineering	1.88		
Leisure Goods	1.73		
	99.97		

LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
43	ADOBE INC	USD	9 818	13 883	0.04
487	ALPHABET CLASS - A	USD	497 494	598 779	1.56
391	ALPHABET INC	USD	407 587	481 444	1.25
26 494	AMADEUS IT GROUP SA - A	EUR	1 146 063	1 163 616	3.03
236	AMAZON.COM INC	USD	413 150	533 063	1.39
172 285	ARCELORMITTAL SA	EUR	1 851 375	1 723 195	4.49
221 499	AXA SA	EUR	4 484 248	3 587 399	9.33
273 296	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	799 937	816 335	2.13
851 688	BANCO SANTANDER SA	EUR	1 750 394	1 735 314	4.52
1 297	BERKSHIRE HATHAWAY INC - B	USD	236 444	221 862	0.58
58 630	BNP PARIBAS SA	EUR	2 829 191	1 681 215	4.38
17 333	CELLNEX TELECOM SAU	EUR	718 453	828 517	2.16
3 890	CHEVRON CORP	USD	307 877	326 742	0.85
9 613	DANONE SA	EUR	610 426	608 118	1.58
9 861	ELISA OYJ	EUR	543 144	546 694	1.42
59 123	ENAGAS SA	EUR	1 229 669	1 258 729	3.28
31 079	ENGIE SA	EUR	434 640	307 806	0.80
31 437	ESSILORLUXOTTICA SA	EUR	3 478 504	3 541 379	9.21
1 424	ESSITY AB	SEK	40 028	42 262	0.11
75 341	FERROVIAL SA	EUR	1 933 735	1 717 775	4.47
312	FIAT CHRYSLER AUTOMOBILES NV	EUR	4 527	2 501	0.01
5 761	GN STORE NORD A/S	DKK	252 394	240 412	0.63
11 861	H LUNDBECK A/S	DKK	349 393	394 482	1.03
2 621	IAC/INTERACTIVECORP	USD	521 414	534 777	1.39
1 248	IBERDROLA SA	EUR	10 983	11 407	0.03
34 444	INDUSTRIA DE DISENO TEXTIL SA	EUR	966 302	800 823	2.09
558	KINNEVIK AB - B	SEK	9 531	10 536	0.03
47 074	ORKLA ASA	NOK	395 567	390 016	1.02
3 869	ORSTED A/S	DKK	306 470	357 041	0.93
69 680	RED ELECTRICA CORP SA	EUR	1 082 479	1 118 712	2.91
14 617	RENAULT SA	EUR	904 061	264 655	0.69
107 705	REPSOL SA	EUR	833 852	895 459	2.33
28 321	SANOFI	EUR	2 147 298	2 525 950	6.57
32 629	SCOR SE	EUR	1 198 137	838 565	2.18
98 357	SES SA	EUR	623 583	599 584	1.56
28 927	SWEDISH ORPHAN BIOVITRUM AB	SEK	505 618	513 753	1.34
419 508	TELEFONICA SA	EUR	2 551 829	1 753 543	4.57
55 839	TOTAL SA	EUR	2 679 155	1 834 311	4.78
188 333	VEOLIA ENVIRONNEMENT SA	EUR	3 469 094	3 669 670	9.55
Total Shares			42 533 864	38 490 324	100.22
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			42 533 864	38 490 324	100.22
Total Investments			42 533 864	38 490 324	100.22

LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Gas, Water and Multi-utilities	14.56	France	49.10
Non-life Insurance	12.10	Spain	31.50
Banks	11.02	United States of America	7.06
Medical Equipment and Services	9.85	Luxembourg	6.05
Telecommunications Service Providers	9.71	Denmark	2.58
Pharmaceuticals and Biotechnology	8.94	Sweden	1.48
Oil, Gas and Coal	7.96	Finland	1.42
Software and Computer Services	7.27	Norway	1.02
Industrial Metals and Mining	4.49	Netherlands	0.01
Construction and Materials	4.47		
Retailers	3.47		
Electricity	2.94		
Food Producers	2.60		
Automobiles and Parts	0.70		
Personal Care, Drug and Grocery Stores	0.11		
Investment Banking and Brokerage Services	0.03		
	100.22		100.22

LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 468	AENA SME SA	EUR	166 765	169 554	2.70
756	AGNICO EAGLE MINES LTD	CAD	31 894	40 416	0.64
1 628	AMADEUS IT GROUP SA - A	EUR	99 143	71 502	1.14
14 536	AURIZON HOLDINGS LTD	AUD	41 187	40 751	0.65
90 012	BANCO SANTANDER SA	EUR	191 121	183 399	2.92
224	BANK OF NOVA SCOTIA	CAD	7 846	8 216	0.13
69 204	BANKINTER SA	EUR	234 878	260 484	4.15
1 558	BAWAG GROUP AG	EUR	36 675	48 329	0.77
1 487	BCE INC	CAD	52 490	55 021	0.88
1 674	BRIDGESTONE CORP	JPY	46 180	48 279	0.77
1 058	CARLSBERG A/S - B	DKK	119 335	121 774	1.94
1 313	ELIA GROUP SA/NV	EUR	103 596	137 865	2.20
22 129	ENAGAS SA	EUR	476 397	471 126	7.52
9 391	ESSITY AB	SEK	266 672	278 710	4.44
24	EUROFINS SCIENTIFIC SE	EUR	11 220	12 120	0.19
670	FAST RETAILING CO LTD	JPY	277 477	294 598	4.70
849	GALAPAGOS NV	EUR	164 536	171 074	2.73
678	GRIFOLS SA	EUR	10 414	12 814	0.20
2 516	IBERDROLA SA	EUR	24 667	22 996	0.37
523	INDUSTRIA DE DISENO TEXTIL SA	EUR	16 616	12 160	0.19
12 115	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	49 267	30 893	0.49
7 509	KBC GROUP NV	EUR	357 305	370 044	5.90
4 031	LAWSON INC	JPY	180 365	191 697	3.06
475	mitsui FUDOSAN CO LTD	JPY	7 600	8 103	0.13
27 992	NATURGY ENERGY GROUP SA	EUR	424 779	450 951	7.19
5 187	NOKIA OYJ	EUR	17 257	17 242	0.27
4 088	NOS SGPS SA	EUR	11 585	13 916	0.22
9 910	NOVO NORDISK A/S	DKK	547 480	576 954	9.21
2 528	ORSTED A/S	DKK	210 398	233 290	3.72
7 170	PUBLICIS GROUPE SA	EUR	334 697	194 522	3.10
4 270	RECRUIT HOLDINGS CO LTD	JPY	107 940	116 005	1.85
11 221	RED ELECTRICA CORP SA	EUR	161 695	180 153	2.87
3 542	SHISEIDO CO LTD	JPY	186 825	192 877	3.08
606	SIGNIFY NV	EUR	9 087	11 281	0.18
2 005	STMICROELECTRONICS NV	EUR	52 752	47 539	0.76
453	SUMCO CORP	JPY	7 212	5 995	0.10
26 607	SWEDBANK AB - A	SEK	262 390	286 912	4.57
4 306	SYDNEY AIRPORT	AUD	20 105	16 216	0.26
22 651	TELEFONICA SA	EUR	93 526	94 681	1.51
167 193	TELIA CO AB	SEK	527 404	527 459	8.42
683	TOYOTA MOTOR CORP	JPY	38 035	38 872	0.62
2 346	UNILEVER NV	EUR	102 791	106 931	1.71

LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 081	WESFARMERS LTD	AUD	216 512	204 586	3.26
Total Shares			6 306 116	6 378 307	101.71
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			6 306 116	6 378 307	101.71
Total Investments			6 306 116	6 378 307	101.71

LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	18.47	Spain	31.27
Gas, Water and Multi-utilities	18.43	Sweden	17.44
Personal Care, Drug and Grocery Stores	12.29	Denmark	14.87
Pharmaceuticals and Biotechnology	12.13	Japan	14.29
Telecommunications Service Providers	11.02	Belgium	10.83
Retailers	8.15	Australia	4.17
Electricity	5.44	France	3.10
Industrial Transportation	3.61	Netherlands	2.64
Media	3.10	Canada	1.65
Beverages	1.94	Austria	0.77
Industrial Support Services	1.85	Finland	0.27
Automobiles and Parts	1.39	Portugal	0.22
Software and Computer Services	1.14	Luxembourg	0.19
Technology Hardware and Equipment	1.03		
Precious Metals and Mining	0.64		
Travel and Leisure	0.49		
Telecommunications Equipment	0.27		
Health Care Providers	0.19		
Real Estate Investment and Services	0.13		
	101.71		101.71

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
18 185	ADIDAS AG - REG	EUR	3 760 658	3 804 302	1.06
11 290	ADOBE INC	USD	3 433 161	3 645 207	1.02
30 250	AIR LIQUIDE SA	EUR	2 858 625	3 512 025	0.98
8 318	ALPHABET CLASS - A	USD	9 636 499	10 227 199	2.85
4 931	ALPHABET INC	USD	5 422 151	6 071 617	1.69
144 479	AMADEUS IT GROUP SA - A	EUR	9 502 413	6 345 518	1.77
1 711	AMAZON.COM INC	USD	3 101 887	3 864 707	1.08
14 954 955	BANCO SANTANDER SA	EUR	39 640 918	30 470 722	8.50
158 410	BANK OF AMERICA CORP	USD	2 915 076	3 478 280	0.97
1 855 018	BANKINTER SA	EUR	6 295 931	6 982 288	1.95
347 848	BNP PARIBAS SA	EUR	16 505 388	9 974 541	2.78
43 999	BRISTOL-MYERS SQUIBB CO	USD	2 262 596	2 442 782	0.68
388 556	CARREFOUR SA	EUR	6 036 785	5 243 563	1.46
157 753	ELEKTA AB - B	SEK	999 583	1 332 746	0.37
70 300	ELIA GROUP SA/NV	EUR	7 030 000	7 381 500	2.06
33 412	ENAGAS SA	EUR	596 571	711 341	0.20
116 778	ENGIE SA	EUR	1 547 892	1 156 569	0.32
441 010	ENGIE SA	EUR	5 997 736	4 367 763	1.22
20 594	ESSILORLUXOTTICA SA	EUR	2 308 587	2 319 914	0.65
1 133 036	ESSITY AB	SEK	30 305 045	33 626 747	9.38
18 149	FACEBOOK INC	USD	2 972 823	3 392 022	0.95
601 460	FERROVIAL SA	EUR	14 134 310	13 713 288	3.82
19 586	GETINGE AB - B	SEK	343 571	344 375	0.10
1 121 969	GJENSIDIGE FORSIKRING ASA	NOK	18 448 955	18 142 349	5.06
22 071	HEALTHCARE TRUST OF AMERICA INC	USD	506 554	496 310	0.14
34 494	HOLMEN AB	SEK	856 546	920 227	0.26
8 859	HOME DEPOT INC	USD	1 598 777	1 778 028	0.50
8 175	HUMANA INC	USD	2 235 702	2 849 793	0.79
2 228 714	IBERDROLA SA	EUR	19 545 822	20 370 446	5.68
498 654	INDUSTRIA DE DISENO TEXTIL SA	EUR	12 503 002	11 593 706	3.23
259 585	INDUSTRIVARDEN AB - A	SEK	4 868 059	4 920 905	1.37
525 627	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	1 916 158	1 340 349	0.37
25 937	IQVIA HOLDINGS INC	USD	3 581 931	3 376 570	0.94
15 556	KBC GROUP NV	EUR	669 064	766 600	0.21
49 493	KIMCO REALTY CORP	USD	510 275	492 987	0.14
18 509	KINNEVIK AB - B	SEK	299 525	349 488	0.10
3 321 050	KONINKLIJKE KPN NV	EUR	6 768 300	7 014 058	1.96
113 638	KONINKLIJKE PHILIPS NV	EUR	4 255 743	4 513 133	1.26
20 000	L'OREAL SA	EUR	3 935 000	5 306 000	1.48
15 000	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 698 250	5 286 750	1.47
1 784	MICROSOFT CORP	USD	280 816	291 893	0.08
12 090	MONSTER BEVERAGE CORP	USD	674 957	682 263	0.19
459 770	NATURGY ENERGY GROUP SA	EUR	6 977 010	7 406 895	2.07
19 236	NESTE OYJ	EUR	560 729	621 900	0.17

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 504	NETFLIX INC	USD	1 199 136	1 343 152	0.37
15 370	NEXTERA ENERGY INC	USD	3 331 405	3 243 234	0.90
1 768 966	NOKIA OYJ	EUR	5 132 655	5 880 043	1.64
17 229	NORDEA BANK ABP	EUR	87 747	100 738	0.03
36 047	NVIDIA CORP	USD	9 283 301	9 619 115	2.68
34 523	ORANGE SA	EUR	464 162	384 414	0.11
122 330	ORSTED A/S	DKK	10 671 654	11 288 922	3.15
30 802	PHILIP MORRIS INTERNATIONAL INC	USD	1 717 091	2 097 899	0.58
5 275	PROGRESSIVE CORP	USD	384 534	372 279	0.10
46 009	PUMA SE	EUR	2 544 298	2 639 996	0.74
706 210	RED ELECTRICA CORP SA	EUR	11 241 731	11 338 202	3.16
479 563	SANDVIK AB	SEK	6 852 402	6 782 378	1.89
24 668	SANOFI	EUR	1 818 278	2 200 139	0.61
34 257	SAP SE	EUR	3 692 905	3 731 958	1.04
429 339	SURGUTNEFTEGAS PJSC - ADR	USD	1 615 709	1 957 563	0.55
82 548	SVENSKA CELLULOSA AB SCA - B	SEK	729 863	812 131	0.23
160 216	SWEDISH MATCH AB	SEK	8 915 657	9 069 621	2.53
286 893	TELEFONICA SA	EUR	1 735 332	1 199 213	0.33
7 097	TESLA INC	USD	3 319 580	5 066 194	1.41
9 308	T-MOBILE US INC	USD	775 072	746 136	0.21
329 900	TOTAL SA	EUR	15 477 259	10 837 215	3.02
444	TRIMBLE INC	USD	15 938	14 038	0.00
69 387	UNILEVER NV	EUR	3 307 678	3 162 659	0.88
5 898	VERTEX PHARMACEUTICALS INC	USD	987 466	1 352 668	0.38
11 120	VICI PROPERTIES INC	USD	183 395	176 856	0.05
Total Shares			367 783 629	358 346 429	99.92
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			367 783 629	358 346 429	99.92
Total Investments			367 783 629	358 346 429	99.92

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	14.45	Spain	31.07
Personal Care, Drug and Grocery Stores	13.44	United States of America	18.72
Electricity	11.80	Sweden	16.24
Software and Computer Services	9.40	France	14.11
Gas, Water and Multi-utilities	6.95	Norway	5.06
Non-life Insurance	5.16	Netherlands	4.10
Retailers	4.81	Denmark	3.15
Construction and Materials	3.82	Germany	2.84
Oil, Gas and Coal	3.74	Belgium	2.27
Personal Goods	3.27	Finland	1.81
Tobacco	3.11	Russia	0.55
Telecommunications Service Providers	2.98		
Technology Hardware and Equipment	2.68		99.92
Investment Banking and Brokerage Services	2.41		
Medical Equipment and Services	2.37		
Industrial Engineering	1.89		
Pharmaceuticals and Biotechnology	1.67		
Telecommunications Equipment	1.64		
Automobiles and Parts	1.41		
Chemicals	0.98		
Health Care Providers	0.79		
Travel and Leisure	0.37		
Industrial Materials	0.26		
Beverages	0.19		
Real Estate Investment and Services	0.19		
Real Estate Investment Trusts	0.14		
	99.92		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 349	AENA SME SA	EUR	494 046	502 310	2.12
2 016	AEON CO LTD	JPY	32 283	37 376	0.16
36 942	ALFA LAVAL AB	SEK	590 081	633 656	2.68
19 018	AMADEUS IT GROUP SA - A	EUR	1 223 618	835 271	3.53
16 574	ARKEMA SA	EUR	1 374 316	1 254 652	5.31
509 715	BANCO SANTANDER SA	EUR	1 488 855	1 038 544	4.39
168 427	BANKINTER SA	EUR	571 641	633 959	2.68
8 168	BAWAG GROUP AG	EUR	204 200	253 371	1.07
3 977	CHR HANSEN HOLDING A/S	DKK	323 454	312 841	1.32
42 363	CIE DE SAINT-GOBAIN	EUR	1 275 974	1 025 608	4.34
19 052	ENGIE SA	EUR	266 442	188 691	0.80
18 334	ESSITY AB	SEK	492 478	544 125	2.30
19 576	FERROVIAL SA	EUR	430 672	446 333	1.89
2 065	FRANCO-NEVADA CORP	CAD	259 214	249 977	1.06
12 590	H LUNDBECK A/S	DKK	387 265	418 727	1.77
33	HORIBA LTD	JPY	2 009	1 623	0.01
122 156	IBERDROLA SA	EUR	1 267 301	1 116 506	4.72
44 032	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 381 049	1 023 744	4.33
2 939	KERING SA	EUR	1 285 813	1 352 528	5.72
214 059	KONINKLIJKE KPN NV	EUR	421 696	452 093	1.91
41 246	LAWSON INC	JPY	1 845 533	1 961 481	8.31
5 016	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 403 226	1 767 889	7.48
17 952	NOVO NORDISK A/S	DKK	977 388	1 045 156	4.42
20 624	NTT DOCOMO INC	JPY	574 160	554 313	2.34
20 536	OMV AG	EUR	567 615	614 026	2.60
6 971	ORSTED A/S	DKK	609 381	643 302	2.72
43 956	RED ELECTRICA CORP SA	EUR	633 406	705 714	2.98
12 655	RENAULT SA	EUR	782 712	229 131	0.97
33 010	SHISEIDO CO LTD	JPY	1 741 132	1 797 534	7.60
38 857	SVENSKA CELLULOSA AB SCA - B	SEK	359 037	382 286	1.62
266 582	TELEFONICA SA	EUR	1 098 823	1 114 313	4.71
15 181	TOTAL SA	EUR	728 384	498 696	2.11
Total Shares			25 093 204	23 635 776	99.97
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			25 093 204	23 635 776	99.97
Total Investments			25 093 204	23 635 776	99.97

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Personal Care, Drug and Grocery Stores	19.81	Spain	31.36
Retailers	10.20	France	26.72
Telecommunications Service Providers	8.97	Japan	18.41
Banks	8.15	Denmark	10.24
Electricity	7.71	Sweden	6.60
Personal Goods	7.48	Austria	3.67
Construction and Materials	6.23	Netherlands	1.91
Pharmaceuticals and Biotechnology	6.19	Canada	1.06
Chemicals	5.31		
Oil, Gas and Coal	4.71		99.97
Software and Computer Services	3.53		
Gas, Water and Multi-utilities	3.52		
Industrial Engineering	2.68		
Industrial Transportation	2.12		
Food Producers	1.32		
Precious Metals and Mining	1.06		
Automobiles and Parts	0.97		
Electronic and Electrical Equipment	0.01		
	99.97		

LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
636	ADIDAS AG - REG	EUR	131 525	133 051	1.49
689	ALGONQUIN POWER & UTILITIES CORP	CAD	8 578	8 741	0.10
356 795	BANCO SANTANDER SA	EUR	1 068 001	726 970	8.14
47 836	BANKINTER SA	EUR	162 355	180 055	2.02
4 639	BASF SE - REG	EUR	204 023	216 572	2.43
13 173	BRIDGESTONE CORP	JPY	362 313	379 919	4.26
21 523	B2GOLD CORP	CAD	69 077	99 600	1.12
315	CANADIAN NATIONAL RAILWAY CO	CAD	19 847	23 835	0.27
50 827	DEUTSCHE BANK AG - REG	EUR	290 883	344 505	3.86
2 264	DEUTSCHE BOERSE AG	EUR	312 141	320 922	3.59
14 440	ESSITY AB	SEK	400 804	428 557	4.80
383	EUROFINS SCIENTIFIC SE	EUR	164 613	193 415	2.17
174	FAST RETAILING CO LTD	JPY	67 092	76 507	0.86
18 146	GN STORE NORD A/S	DKK	699 350	757 248	8.47
4 801	GRIFOLS SA	EUR	151 712	149 119	1.67
967	GRIFOLS SA	EUR	17 928	18 276	0.20
6 287	HOLMEN AB	SEK	159 073	167 724	1.88
79 679	IBERDROLA SA	EUR	786 340	728 266	8.16
14 031	INDUSTRIA DE DISENO TEXTIL SA	EUR	447 076	326 221	3.65
15 841	INDUSTRIVARDEN AB - A	SEK	297 070	300 295	3.36
24 028	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	61 120	61 271	0.69
34	INVESTOR AB	SEK	1 332	1 545	0.02
657	KERING SA	EUR	287 438	302 351	3.39
2 418	KIRIN HOLDINGS CO LTD	JPY	45 308	42 909	0.48
2 103	LAWSON INC	JPY	94 098	100 010	1.12
5 199	NESTE OYJ	EUR	157 374	168 084	1.88
14 246	NTT DOCOMO INC	JPY	396 600	382 891	4.29
6 106	PANDORA A/S	DKK	168 511	198 003	2.22
3 818	ROHM CO LTD	JPY	208 605	223 618	2.50
29 011	SANDVIK AB	SEK	414 534	410 298	4.60
1 083	SAP SE	EUR	133 859	117 982	1.32
7 089	SHISEIDO CO LTD	JPY	373 914	386 026	4.32
174 122	TELEFONICA SA	EUR	912 554	727 830	8.15
8 660	UNILEVER NV	EUR	353 847	394 723	4.42
Total Shares			9 428 895	9 097 339	101.90
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			9 428 895	9 097 339	101.90
Total Investments			9 428 895	9 097 339	101.90

LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Personal Care, Drug and Grocery Stores	14.66	Spain	32.68
Banks	14.01	Japan	17.83
Telecommunications Service Providers	12.43	Sweden	14.66
Medical Equipment and Services	8.48	Germany	12.69
Electricity	8.26	Denmark	10.70
Retailers	7.90	Netherlands	4.42
Investment Banking and Brokerage Services	6.98	France	3.39
Industrial Engineering	4.60	Luxembourg	2.17
Automobiles and Parts	4.26	Finland	1.88
Personal Goods	3.71	Canada	1.48
Technology Hardware and Equipment	2.50		
Chemicals	2.43		101.90
Health Care Providers	2.17		
Industrial Materials	1.88		
Oil, Gas and Coal	1.88		
Pharmaceuticals and Biotechnology	1.87		
Software and Computer Services	1.32		
Precious Metals and Mining	1.12		
Travel and Leisure	0.69		
Beverages	0.48		
Industrial Transportation	0.27		
	101.90		

LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
100	ABN AMRO BANK NV	EUR	1 572	700	0.00
22 491	AENA SME SA	EUR	2 554 978	2 597 711	3.58
25 947	AIRBUS SE	EUR	1 427 085	1 501 812	2.07
108 686	ALFA LAVAL AB	SEK	1 736 061	1 864 263	2.57
417	ALPHABET CLASS - A	USD	474 511	512 712	0.71
23 273	AMADEUS IT GROUP SA - A	EUR	1 497 385	1 022 150	1.41
16 418	ATOS SE	EUR	1 122 435	1 068 155	1.47
35 802	AT&T INC	USD	985 062	995 971	1.37
3 181 651	BANCO SANTANDER SA	EUR	8 182 258	6 482 615	8.95
1 355	BERKSHIRE HATHAWAY INC - B	USD	261 829	231 784	0.32
33 240	CAPGEMINI SE	EUR	3 119 906	2 849 998	3.93
20 568	CELLNEX TELECOM SAU	EUR	885 041	983 150	1.36
33 744	COCA-COLA CO	USD	1 473 225	1 413 779	1.95
25 982	DASSAULT SYSTEMES SE	EUR	2 821 645	3 469 896	4.79
14 205	EBAY INC	USD	466 638	516 557	0.71
196 057	ESSITY AB	SEK	5 465 089	5 818 667	8.03
4 516	FACEBOOK INC	USD	773 650	844 034	1.16
43 256	FERROVIAL SA	EUR	1 162 289	986 237	1.36
190 394	GJENSIDIGE FORSIKRING ASA	NOK	2 949 938	3 078 690	4.25
4 306	HOME DEPOT INC	USD	742 004	864 227	1.19
232 569	IBERDROLA SA	EUR	2 121 794	2 125 681	2.93
1 718	ILIAD SA	EUR	179 273	233 648	0.32
98 666	INDUSTRIA DE DISENO TEXTIL SA	EUR	3 141 921	2 293 985	3.16
243 030	ING GROEP NV	EUR	1 186 229	1 217 094	1.68
10 332	INGENICO GROUP SA	EUR	517 499	1 185 080	1.63
50 044	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	125 310	127 612	0.18
31 433	KBC GROUP NV	EUR	1 447 811	1 549 018	2.14
50 935	KONINKLIJKE PHILIPS NV	EUR	1 930 437	2 022 884	2.79
80 499	MERCK & CO INC	USD	6 058 279	5 831 088	8.05
1 910	MICROSOFT CORP	USD	300 649	312 509	0.43
29 267	NETFLIX INC	USD	468 295	499 253	0.69
2 635	NETFLIX INC	USD	901 748	1 010 047	1.39
25 191	NOVO NORDISK A/S	DKK	1 371 512	1 466 607	2.02
24 734	ORSTED A/S	DKK	2 161 029	2 282 516	3.15
2 496	PROCTER & GAMBLE CO	USD	269 251	268 605	0.37
108 637	REPSOL SA	EUR	780 665	903 208	1.25
57 346	SURGUTNEFTEGAS PJSC - ADR	USD	215 807	261 468	0.36
982 769	TELEFONICA SA	EUR	4 412 711	4 107 974	5.67
1 688 692	TELIA CO AB	SEK	5 326 915	5 327 478	7.35
42 019	UNILEVER NV	EUR	1 835 605	1 915 226	2.64

LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 392	WORLDLINE SA	EUR	-	396 176	0.55
Total Shares			72 855 341	72 440 265	99.93
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			72 855 341	72 440 265	99.93
Total Investments			72 855 341	72 440 265	99.93

LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Telecommunications Service Providers	17.14	Spain	29.83
Software and Computer Services	14.77	Sweden	17.95
Banks	12.76	United States of America	17.66
Personal Care, Drug and Grocery Stores	11.04	France	12.70
Pharmaceuticals and Biotechnology	10.07	Netherlands	9.18
Retailers	5.07	Denmark	5.17
Non-life Insurance	4.57	Norway	4.25
Industrial Transportation	3.58	Belgium	2.14
Gas, Water and Multi-utilities	3.15	Japan	0.69
Electricity	2.93	Russia	0.36
Medical Equipment and Services	2.79		
Industrial Engineering	2.57		99.93
Aerospace and Defense	2.07		
Beverages	1.95		
Technology Hardware and Equipment	1.63		
Oil, Gas and Coal	1.61		
Construction and Materials	1.36		
Real Estate Investment and Services	0.69		
Travel and Leisure	0.18		
	99.93		

LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
186	ADOBE INC	USD	51 876	60 054	0.05
2 196	ALPHABET CLASS - A	USD	2 710 494	2 700 039	2.15
1 663	ALPHABET INC	USD	1 772 190	2 047 678	1.63
35 667	AMADEUS IT GROUP SA - A	EUR	2 294 815	1 566 495	1.25
3 931	AMAZON.COM INC	USD	7 244 642	8 879 114	7.05
5 889	AMERICAN EXPRESS CO	USD	521 537	490 616	0.39
766 380	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 041 636	2 289 177	1.82
5 571 686	BANCO SANTANDER SA	EUR	13 786 909	11 352 310	9.02
543 369	BANKINTER SA	EUR	1 844 194	2 045 241	1.63
4 972	BERKSHIRE HATHAWAY INC - B	USD	903 108	850 501	0.68
59 078	BNP PARIBAS SA	EUR	2 850 809	1 694 062	1.35
9 696	CADENCE DESIGN SYSTEMS INC	USD	538 377	718 193	0.57
16 819	ELIA GROUP SA/NV	EUR	1 681 900	1 765 995	1.40
190 961	ENGIE SA	EUR	2 597 070	1 891 278	1.50
37 500	ESSILORLUXOTTICA SA	EUR	4 203 750	4 224 375	3.36
172 090	ESSITY AB	SEK	4 702 751	5 107 364	4.06
13 263	FACEBOOK INC	USD	2 161 312	2 478 836	1.97
65 094	FERROVIAL SA	EUR	1 479 587	1 484 143	1.18
80 562	GAZPROM PJSC - ADR REG	USD	531 388	373 352	0.30
22 252	GN STORE NORD A/S	DKK	834 832	928 596	0.74
246 304	HELIX ENERGY SOLUTIONS GROUP INC	USD	526 489	571 179	0.45
4 498	IAC/INTERACTIVECORP	USD	860 199	917 751	0.73
294 180	IBERDROLA SA	EUR	2 579 959	2 688 805	2.14
140 217	INDUSTRIA DE DISENO TEXTIL SA	EUR	4 471 550	3 260 045	2.59
31 117	INDUSTRIVARDEN AB - C	SEK	578 378	588 134	0.47
127 273	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	353 819	324 546	0.26
80 565	KBC GROUP NV	EUR	4 608 406	3 970 243	3.16
201 365	KONINKLIJKE AHOLD DELHAIZE NV	EUR	4 639 450	4 462 248	3.55
2 443 599	KONINKLIJKE KPN NV	EUR	4 980 055	5 160 881	4.10
21 968	LATTICE SEMICONDUCTOR CORP	USD	451 565	451 474	0.36
13 842	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 412 745	4 878 613	3.88
5 457	MONSTER BEVERAGE CORP	USD	306 996	307 950	0.24
47 633	NIBE INDUSTRIER AB - B	SEK	746 988	814 142	0.65
16 103	NIKE INC - B	USD	1 214 274	1 281 712	1.02
1 740 177	NOKIA OYJ	EUR	6 041 564	5 784 348	4.60
20 121	NOVOZYMES A/S - B	DKK	792 724	899 817	0.72
267 484	ORANGE SA	EUR	3 596 322	2 978 434	2.37
220 103	ORKLA ASA	NOK	1 849 547	1 823 590	1.45
68 420	ORSTED A/S	DKK	6 015 627	6 313 971	5.01
39 942	PROSUS NV	EUR	2 385 561	2 763 188	2.20
5 775	QORVO INC	USD	528 841	516 866	0.41
25 351	SANOFI	EUR	1 868 622	2 261 056	1.80
2 998	STRYKER CORP	USD	397 035	510 287	0.41
215 794	SVENSKA CELLULOSA AB SCA - B	SEK	1 919 718	2 123 043	1.69

LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
30 510	SVENSKA HANDELSBANKEN AB	SEK	234 064	257 530	0.20
46 063	SWEDBANK AB - A	SEK	454 259	496 712	0.39
1 596 908	TELEFONICA SA	EUR	7 695 246	6 675 075	5.30
86 109	TOTAL SA	EUR	4 039 804	2 828 681	2.25
1 080	TRANSURBAN GROUP	AUD	10 560	8 909	0.01
111 919	UNILEVER NV	EUR	5 013 066	5 101 268	4.06
4 223	VESTAS WIND SYSTEMS A/S	DKK	322 764	331 853	0.26
5 686	WASTE MANAGEMENT INC	USD	528 811	519 231	0.41
2 556	WORKDAY INC	USD	374 163	359 142	0.29
2 350	ZEBRA TECHNOLOGIES CORP - A	USD	530 409	492 743	0.39
Total Shares			129 082 757	125 670 886	99.92
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			129 082 757	125 670 886	99.92
Total Investments			129 082 757	125 670 886	99.92

LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.59	Spain	25.20
Personal Care, Drug and Grocery Stores	13.35	United States of America	19.20
Telecommunications Service Providers	11.78	France	16.50
Software and Computer Services	10.82	Netherlands	13.90
Retailers	9.65	Sweden	7.46
Gas, Water and Multi-utilities	6.52	Denmark	6.74
Personal Goods	4.90	Finland	4.60
Telecommunications Equipment	4.60	Belgium	4.56
Medical Equipment and Services	4.50	Norway	1.45
Electricity	3.54	Russia	0.30
Oil, Gas and Coal	3.00	Australia	0.01
Pharmaceuticals and Biotechnology	2.51		99.92
Construction and Materials	1.83		
Food Producers	1.45		
Technology Hardware and Equipment	0.77		
Non-life Insurance	0.68		
Investment Banking and Brokerage Services	0.47		
Waste and Disposal Services	0.41		
Electronic and Electrical Equipment	0.39		
Finance and Credit Services	0.39		
Alternative Energy	0.26		
Travel and Leisure	0.26		
Beverages	0.24		
Industrial Transportation	0.01		
	99.92		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 509	ADIDAS AG - REG	EUR	312 061	315 683	4.54
369	ALPHABET CLASS - A	USD	409 464	453 695	6.52
8 891	AMADEUS IT GROUP SA - A	EUR	558 593	390 493	5.61
5	AMAZON.COM INC	USD	8 152	11 294	0.16
308 463	BANCO SANTANDER SA	EUR	783 942	628 493	9.03
2 959	CHEVRON CORP	USD	300 749	248 542	3.57
85	EDWARDS LIFESCIENCES CORP	USD	13 791	16 879	0.24
22 644	ESSITY AB	SEK	599 438	672 038	9.67
823	FACEBOOK INC	USD	134 808	153 818	2.21
890	GENMAB A/S	DKK	195 883	195 366	2.81
3 910	GN STORE NORD A/S	DKK	151 991	163 168	2.35
823	GRIFOLS SA	EUR	15 258	15 555	0.22
15 602	HENNES & MAURITZ AB - B	SEK	183 701	198 635	2.86
407	HOME DEPOT INC	USD	79 842	81 686	1.17
50 284	IBERDROLA SA	EUR	514 455	459 596	6.61
16 585	INDUSTRIVARDEN AB - A	SEK	311 022	314 399	4.52
2 807	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	7 986	7 158	0.10
128	INVESTOR AB	SEK	4 549	5 815	0.08
6 397	KBC GROUP NV	EUR	304 561	315 244	4.53
5 226	KINNEVIK AB - B	SEK	93 572	98 678	1.42
49 047	NORDEA BANK ABP	SEK	245 841	289 936	4.17
24	NVIDIA CORP	USD	6 181	6 404	0.09
2 514	ORSTED A/S	DKK	212 926	231 998	3.33
259	PAYPAL HOLDINGS INC	USD	20 035	29 085	0.42
157	PEPSICO INC	USD	19 509	18 962	0.27
3 436	PROSUS NV	EUR	175 202	237 702	3.42
22 746	SANDVIK AB	SEK	325 014	321 693	4.62
2 749	SAP SE	EUR	302 665	299 476	4.30
4 598	SCOUT24 AG	EUR	260 937	274 501	3.95
26 780	TELEFONICA SA	EUR	109 043	111 940	1.61
79	TESLA INC	USD	36 952	56 394	0.81
2 634	TETRA TECH INC	USD	200 192	181 035	2.60
12 724	VOESTALPINE AG	EUR	254 509	240 420	3.46
Total Shares			7 152 824	7 045 781	101.27
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			7 152 824	7 045 781	101.27
Total Investments			7 152 824	7 045 781	101.27

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	26.02	Sweden	27.32
Banks	17.73	Spain	23.18
Personal Care, Drug and Grocery Stores	9.66	United States of America	15.48
Electricity	6.61	Germany	12.79
Investment Banking and Brokerage Services	6.44	Denmark	8.49
Industrial Engineering	4.62	Belgium	4.53
Personal Goods	4.54	Austria	3.46
Retailers	4.19	Netherlands	3.42
Oil, Gas and Coal	3.57	France	2.60
Industrial Metals and Mining	3.46		
Gas, Water and Multi-utilities	3.33		101.27
Pharmaceuticals and Biotechnology	3.03		
Aerospace and Defense	2.60		
Medical Equipment and Services	2.59		
Telecommunications Service Providers	1.61		
Automobiles and Parts	0.81		
Beverages	0.27		
Travel and Leisure	0.10		
Technology Hardware and Equipment	0.09		
	101.27		

LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
11 041	ADIDAS AG - REG	EUR	2 283 279	2 309 777	3.89
1 583	ADOBE INC	USD	339 984	511 104	0.86
782	ALPHABET CLASS - A	USD	905 188	961 489	1.62
900	ALPHABET INC	USD	941 074	1 108 184	1.87
20 930	AMADEUS IT GROUP SA - A	EUR	866 293	919 246	1.55
575	AMAZON.COM INC	USD	983 164	1 298 777	2.19
1 038 829	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 767 440	3 102 982	5.22
2 277 150	BANCO SANTANDER SA	EUR	6 763 965	4 639 693	7.81
3 759	CHEVRON CORP	USD	382 061	315 738	0.53
3 237	DANAHER CORP	USD	405 664	483 082	0.81
17 773	DANONE SA	EUR	1 100 149	1 124 320	1.89
9 334	EBAY INC	USD	306 624	339 426	0.57
2 997	EDWARDS LIFESCIENCES CORP	USD	477 704	595 131	1.00
101 473	ELECTRICITE DE FRANCE SA	EUR	1 357 988	738 115	1.24
169 914	ENGIE SA	EUR	2 310 830	1 682 828	2.83
36 173	EQUINOR ASA	NOK	520 850	463 574	0.78
37 686	ERSTE GROUP BANK AG	EUR	1 195 683	747 125	1.26
9 534	ESSILORLUXOTTICA SA	EUR	1 068 761	1 074 005	1.81
195 093	ESSITY AB	SEK	5 500 917	5 790 058	9.75
7 786	FACEBOOK INC	USD	1 313 965	1 455 192	2.45
1 296	GENMAB A/S	DKK	239 397	284 489	0.48
9 975	GN STORE NORD A/S	DKK	374 234	416 266	0.70
2 722	GRIFOLS SA	EUR	52 371	51 446	0.09
2 117	H LUNDBECK A/S	DKK	65 118	70 409	0.12
3 234	IAC/INTERACTIVECORP	USD	629 157	659 851	1.11
571 740	IBERDROLA SA	EUR	5 300 222	5 225 704	8.80
111 393	INDUSTRIA DE DISENO TEXTIL SA	EUR	3 516 776	2 589 887	4.36
17 321	KINNEVIK AB - B	SEK	310 133	327 056	0.55
581 094	KONINKLIJKE KPN NV	EUR	1 184 270	1 227 271	2.07
6 025	LEIDOS HOLDINGS INC	USD	530 173	543 532	0.92
29	MARKEL CORP	USD	26 920	22 925	0.04
21 350	MERCK & CO INC	USD	1 606 781	1 546 525	2.60
4 365	MICROSOFT CORP	USD	718 343	714 189	1.20
1 772	NETFLIX INC	USD	606 412	679 242	1.14
147 202	NOKIA OYJ	EUR	567 784	489 299	0.82
97 883	ORANGE SA	EUR	1 316 037	1 089 927	1.84
42 779	ORSTED A/S	DKK	3 800 067	3 947 754	6.65
16 406	RENAULT SA	EUR	920 869	297 047	0.50
113 734	SANDVIK AB	SEK	1 260 335	1 608 521	2.71
14 997	SANOFI	EUR	1 105 429	1 337 582	2.25
89 578	SUEZ SA	EUR	1 026 564	923 997	1.56
376 678	TELEFONICA SA	EUR	2 304 717	1 574 514	2.65
45 046	TOTAL SA	EUR	2 113 333	1 479 761	2.49
87 244	VEOLIA ENVIRONNEMENT SA	EUR	1 569 520	1 699 949	2.86

LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 462	VINCI SA	EUR	1 001 304	1 005 611	1.69
Total Shares			63 937 849	59 472 600	100.13
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			63 937 849	59 472 600	100.13
Total Investments			63 937 849	59 472 600	100.13

LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	14.30	Spain	30.47
Gas, Water and Multi-utilities	13.90	France	20.96
Software and Computer Services	11.57	United States of America	18.92
Electricity	10.04	Sweden	13.01
Personal Care, Drug and Grocery Stores	9.75	Denmark	7.95
Telecommunications Service Providers	7.70	Germany	3.89
Retailers	7.12	Netherlands	2.07
Pharmaceuticals and Biotechnology	5.54	Austria	1.26
Personal Goods	3.89	Finland	0.82
Oil, Gas and Coal	3.80	Norway	0.78
Medical Equipment and Services	3.51		
Industrial Engineering	2.71		100.13
Food Producers	1.89		
Construction and Materials	1.69		
Telecommunications Equipment	0.82		
General Industrials	0.81		
Investment Banking and Brokerage Services	0.55		
Automobiles and Parts	0.50		
Life Insurance	0.04		
	100.13		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 509	ADOBE INC	USD	1 041 159	1 132 952	2.08
458	ALPHABET CLASS - A	USD	482 436	563 123	1.03
1 440	ALPHABET INC	USD	1 628 592	1 773 094	3.25
1 029	AMAZON.COM INC	USD	1 772 957	2 324 245	4.26
2 477 400	BANCO SANTANDER SA	EUR	6 944 316	5 047 703	9.25
546 807	CAIXABANK SA	EUR	838 529	897 310	1.65
27 972	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 652 864	2 492 305	4.57
4 373	DIGITAL REALTY TRUST INC	USD	598 767	596 841	1.09
9 880	EBAY INC	USD	324 560	359 281	0.66
28 726	EQUINOR ASA	NOK	341 654	368 137	0.67
58 131	ESSITY AB	SEK	1 578 747	1 725 238	3.16
6 120	FACEBOOK INC	USD	1 148 632	1 143 819	2.10
1 834	FLEETCOR TECHNOLOGIES INC	USD	389 348	403 956	0.74
33 060	FLOWERS FOODS INC	USD	671 973	672 489	1.23
16 970	GN STORE NORD A/S	DKK	739 755	708 173	1.30
10 692	GRIFOLS SA	EUR	163 374	202 079	0.37
33 837	HOLMEN AB	SEK	829 977	902 700	1.66
2 406	HOME DEPOT INC	USD	454 418	482 891	0.89
254 499	IBERDROLA SA	EUR	2 427 903	2 326 121	4.26
104 009	INDUSTRIA DE DISENO TEXTIL SA	EUR	2 954 359	2 418 209	4.43
89 453	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	444 581	228 105	0.42
350	KEYSIGHT TECHNOLOGIES INC	USD	22 578	30 923	0.06
61 840	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 419 228	1 370 374	2.51
1 840	MICROSOFT CORP	USD	288 451	301 056	0.55
63 988	NATURGY ENERGY GROUP SA	EUR	967 499	1 030 847	1.89
158 099	NOKIA OYJ	EUR	503 501	525 521	0.96
87 142	NOVO NORDISK A/S	DKK	4 828 931	5 073 364	9.31
63 964	NOVOZYMES A/S - B	DKK	2 707 081	2 860 489	5.24
220 872	ORKLA ASA	NOK	1 825 318	1 829 961	3.36
29 628	ORSTED A/S	DKK	2 453 380	2 734 147	5.01
25 121	PANDORA A/S	DKK	720 358	814 613	1.49
638	RANDSTAD NV	EUR	20 078	23 370	0.04
30 493	RENAULT SA	EUR	1 885 992	552 106	1.01
130 929	REPSOL SA	EUR	940 856	1 088 544	2.00
2 101	SALESFORCE.COM INC	USD	284 445	310 652	0.57
102 638	STMICROELECTRONICS NV	EUR	2 455 101	2 433 547	4.46
1 079 817	TELEFONICA SA	EUR	5 561 632	4 513 635	8.28
72 405	TENARIS SA	EUR	400 979	462 958	0.85
1 137	UNILEVER NV	EUR	53 544	51 824	0.10
52 872	VALEO SA	EUR	1 441 819	1 119 300	2.05
7 385	VICI PROPERTIES INC	USD	121 796	117 453	0.22

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 459	YUM! BRANDS INC	USD	601 063	588 589	1.08
Total Shares			57 932 531	54 602 044	100.11
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			57 932 531	54 602 044	100.11
Total Investments			57 932 531	54 602 044	100.11

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	14.92	Spain	32.56
Banks	10.90	Denmark	22.35
Retailers	10.24	United States of America	19.80
Software and Computer Services	9.58	France	7.63
Telecommunications Service Providers	8.28	Netherlands	7.11
Automobiles and Parts	7.63	Sweden	4.82
Gas, Water and Multi-utilities	6.90	Norway	4.03
Personal Care, Drug and Grocery Stores	5.77	Finland	0.96
Food Producers	4.59	Luxembourg	0.85
Technology Hardware and Equipment	4.46		
Electricity	4.26		100.11
Oil, Gas and Coal	2.67		
Industrial Materials	1.66		
Travel and Leisure	1.50		
Personal Goods	1.49		
Medical Equipment and Services	1.30		
Real Estate Investment Trusts	1.09		
Telecommunications Equipment	0.96		
Industrial Metals and Mining	0.85		
Industrial Support Services	0.74		
Real Estate Investment and Services	0.22		
Electronic and Electrical Equipment	0.06		
General Industrials	0.04		
	100.11		

LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 367	ADOBE INC	USD	1 240 592	1 409 975	0.60
97 371	AIR LIQUIDE SA	EUR	9 201 560	11 304 773	4.80
241 067	AMADEUS IT GROUP SA - A	EUR	9 795 493	10 587 663	4.50
750	AMAZON.COM INC	USD	1 263 549	1 694 056	0.72
1 766 463	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	4 677 948	5 276 425	2.24
1 613 483	BANCO DE SABADELL SA	EUR	571 818	610 058	0.26
164 602	BANKINTER SA	EUR	625 488	619 562	0.26
702 191	BNP PARIBAS SA	EUR	29 063 686	20 135 327	8.56
370 111	CAIXABANK SA	EUR	584 035	607 352	0.26
18 110	CARLSBERG A/S - B	DKK	2 008 255	2 084 433	0.89
174 507	CELLNEX TELECOM SAU	EUR	8 601 450	8 341 435	3.55
436 840	CIE DE SAINT-GOBAIN	EUR	12 797 229	10 575 896	4.50
935 773	CREDIT AGRICOLE SA	EUR	9 501 839	6 814 299	2.90
166 652	DANONE SA	EUR	10 315 759	10 542 406	4.48
550 071	ENGIE SA	EUR	7 432 558	5 447 903	2.32
95 782	ESSILORLUXOTTICA SA	EUR	10 737 162	10 789 842	4.59
5 684	FACEBOOK INC	USD	938 761	1 062 331	0.45
468 338	FERROVIAL SA	EUR	10 233 185	10 678 106	4.54
1 941	IAC/INTERACTIVECORP	USD	366 076	396 033	0.17
1 151 884	IBERDROLA SA	EUR	10 466 423	10 528 220	4.47
42 963	L'OREAL SA	EUR	8 452 970	11 398 084	4.84
46 000	LUKOIL PJSC - ADR	USD	4 269 084	2 750 845	1.17
3 436	LULULEMON ATHLETICA INC	USD	450 380	701 066	0.30
40 379	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	9 955 442	14 231 579	6.05
26 958	MBANK SA	PLN	1 259 095	1 301 601	0.55
4 825	MICROSOFT CORP	USD	730 385	789 453	0.34
726 576	NATIXIS SA	EUR	3 227 451	1 570 131	0.67
2 505	NVIDIA CORP	USD	575 972	668 457	0.28
526	NVR INC	USD	1 736 389	1 488 725	0.63
8 010	PAYPAL HOLDINGS INC	USD	636 323	899 507	0.38
13 632	PEPSICO INC	USD	1 693 961	1 646 469	0.70
74 945	RENAULT SA	EUR	4 206 663	1 356 954	0.58
35 506	REPSOL SA	EUR	280 923	295 197	0.13
137 717	SANOFI	EUR	10 151 120	12 282 979	5.22
259 932	SCHNEIDER ELECTRIC SE	EUR	15 200 824	21 693 924	9.21
430 920	SOCIETE GENERALE SA	EUR	11 178 878	6 144 919	2.61
12 635	SONY CORP	JPY	733 103	747 792	0.32
632 357	SURGUTNEFTEGAS PJSC - ADR	USD	3 857 972	2 883 220	1.23
1 206 318	TELEFONICA SA	EUR	6 142 924	5 042 409	2.14
316 890	TOTAL SA	EUR	14 866 895	10 409 837	4.42

LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
100 000	VINCI SA	EUR	7 438 000	7 470 000	3.17
Total Shares			247 467 620	235 279 243	100.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			247 467 620	235 279 243	100.00
Total Investments			247 467 620	235 279 243	100.00

LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	18.32	France	68.93
Construction and Materials	12.84	Spain	22.35
Technology Hardware and Equipment	9.50	United States of America	4.57
Oil, Gas and Coal	6.94	Russia	2.39
Personal Goods	6.35	Denmark	0.89
Software and Computer Services	6.05	Poland	0.55
Telecommunications Service Providers	5.69	Japan	0.32
Pharmaceuticals and Biotechnology	5.22		
Personal Care, Drug and Grocery Stores	4.84		
Chemicals	4.80		
Medical Equipment and Services	4.59		
Food Producers	4.48		
Electricity	4.47		
Gas, Water and Multi-utilities	2.32		
Beverages	1.59		
Retailers	0.72		
Automobiles and Parts	0.58		
Investment Banking and Brokerage Services	0.38		
Leisure Goods	0.32		
	100.00		100.00

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
48 400	AIR LIQUIDE SA	EUR	4 573 800	5 619 240	2.59
35 614	AIRBUS SE	EUR	1 818 807	2 061 338	0.95
94 276	ALFA LAVAL AB	SEK	1 505 887	1 617 092	0.75
309	ALPHABET CLASS - A	USD	358 127	379 924	0.18
2 905	ALPHABET INC	USD	3 372 128	3 576 972	1.65
152 045	AMADEUS IT GROUP SA - A	EUR	6 536 415	6 677 816	3.08
4 435	ARGENX SE	EUR	603 160	609 813	0.28
586 806	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 521 588	1 752 790	0.81
9 278 613	BANCO SANTANDER SA	EUR	27 728 004	18 905 174	8.71
29 454	BAWAG GROUP AG	EUR	765 804	913 663	0.42
2 298	BERKSHIRE HATHAWAY INC - B	USD	397 383	393 092	0.18
167 830	BNP PARIBAS SA	EUR	7 963 534	4 812 525	2.22
20 516	BOSTON SCIENTIFIC CORP	USD	754 390	702 036	0.32
32 272	CELLNEX TELECOM SAU	EUR	1 355 618	1 542 602	0.71
328 998	COCA-COLA CO	USD	14 158 689	13 784 094	6.36
10 120	DEUTSCHE BOERSE AG	EUR	1 425 402	1 434 510	0.66
230 948	ENGIE SA	EUR	3 140 893	2 287 309	1.06
115 059	EQUINOR ASA	NOK	1 295 745	1 474 536	0.68
50 000	ESSILORLUXOTTICA SA	EUR	5 605 000	5 632 500	2.60
225 085	ESSITY AB	SEK	6 163 064	6 680 173	3.08
15 957	FERRARI NV	EUR	2 345 679	2 288 234	1.06
462 275	FERROVIAL SA	EUR	10 863 462	10 539 870	4.86
4 971	FISERV INC	USD	549 738	467 736	0.22
2 749	FLEETCOR TECHNOLOGIES INC	USD	583 598	605 493	0.28
23 650	GETINGE AB - B	SEK	400 448	415 831	0.19
455 590	GJENSIDIGE FORSIKRING ASA	NOK	7 110 438	7 366 935	3.40
22 260	GN STORE NORD A/S	DKK	865 297	928 930	0.43
651 765	IBERDROLA SA	EUR	5 708 508	5 957 132	2.75
35 189	IMERYS SA	EUR	1 541 982	1 007 109	0.46
423 881	ING GROEP NV	EUR	2 068 963	2 122 796	0.98
279 810	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	665 151	713 516	0.33
120 781	JOHNSON & JOHNSON	USD	16 354 444	16 545 222	7.62
1 646 136	KONINKLIJKE KPN NV	EUR	3 242 888	3 476 639	1.60
30 536	KONINKLIJKE PHILIPS NV	EUR	1 227 547	1 212 737	0.56
30 000	L'OREAL SA	EUR	5 902 500	7 959 000	3.67
6 701	MICROSOFT CORP	USD	1 050 496	1 096 399	0.51
89 103	NESTE OYJ	EUR	2 562 602	2 880 700	1.33
1 925 137	NOKIA OYJ	EUR	5 405 475	6 399 155	2.95
10 271	NOVO NORDISK A/S	DKK	612 448	597 972	0.28
116 809	ORANGE SA	EUR	1 570 497	1 300 668	0.60
1 064 893	ORKLA ASA	NOK	8 948 399	8 822 815	4.07
103 041	ORSTED A/S	DKK	9 083 236	9 508 884	4.39
17 274	PROCTER & GAMBLE CO	USD	1 871 529	1 858 930	0.86
4 026	PROSUS NV	EUR	273 526	278 519	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 288	RANDSTAD NV	EUR	321 643	340 219	0.16
6 369	SANOFI	EUR	469 459	568 051	0.26
128 306	SIGNIFY NV	EUR	2 129 880	2 388 416	1.10
160 367	SKF AB - B	SEK	1 988 323	2 331 752	1.08
26 406	STMICROELECTRONICS NV	EUR	631 103	626 086	0.29
166 186	STORA ENSO OYJ - R	EUR	1 503 983	1 794 809	0.83
220 121	SVENSKA CELLULOSA AB SCA - B	SEK	2 033 911	2 165 614	1.00
158 318	SWEDISH MATCH AB	SEK	8 810 038	8 962 178	4.14
48 804	SWEDISH ORPHAN BIOVITRUM AB	SEK	825 561	866 775	0.40
160 000	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	1 186 471	1 272 761	0.59
305 156	TELEFONICA SA	EUR	1 212 385	1 275 552	0.59
2 942 463	TELIA CO AB	SEK	9 281 888	9 282 868	4.28
166 994	TOTAL SA	EUR	7 834 524	5 485 753	2.53
65 679	UNILEVER NV	EUR	2 981 170	2 993 649	1.38
3 359	VERTEX PHARMACEUTICALS INC	USD	539 782	770 365	0.36
21 485	VOESTALPINE AG	EUR	380 714	405 959	0.19
241	WORKDAY INC	USD	40 681	33 863	0.02
Total Shares			224 023 805	216 773 091	100.02
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			224 023 805	216 773 091	100.02
Total Investments			224 023 805	216 773 091	100.02

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	13.16	Spain	21.85
Personal Care, Drug and Grocery Stores	9.99	United States of America	18.56
Pharmaceuticals and Biotechnology	9.21	France	16.00
Telecommunications Service Providers	7.79	Sweden	15.50
Beverages	6.36	Netherlands	8.49
Software and Computer Services	5.77	Norway	8.15
Gas, Water and Multi-utilities	5.44	Finland	5.11
Construction and Materials	4.86	Denmark	5.09
Oil, Gas and Coal	4.54	Germany	0.66
Tobacco	4.14	Austria	0.61
Medical Equipment and Services	4.10		
Food Producers	4.07		100.02
Non-life Insurance	3.58		
Telecommunications Equipment	3.54		
Electricity	2.75		
Chemicals	2.59		
Industrial Engineering	1.82		
Technology Hardware and Equipment	1.39		
Automobiles and Parts	1.06		
Aerospace and Defense	0.95		
Industrial Materials	0.83		
Investment Banking and Brokerage Services	0.66		
Industrial Metals and Mining	0.65		
Travel and Leisure	0.33		
Industrial Support Services	0.28		
General Industrials	0.16		
	100.02		

LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
602	ADOBE INC	USD	138 738	194 368	1.97
7 922	AIR LIQUIDE SA	EUR	763 052	919 744	9.35
410	ALPHABET CLASS - A	USD	524 556	504 106	5.12
248 513	BANCO SANTANDER SA	EUR	737 437	506 345	5.14
235	DANAHER CORP	USD	29 450	35 071	0.36
760	EDWARDS LIFESCIENCES CORP	USD	123 305	150 918	1.53
15 951	ESSITY AB	SEK	441 518	473 401	4.81
712	EUROFINS SCIENTIFIC SE	EUR	306 018	359 560	3.65
889	FACEBOOK INC	USD	146 524	166 153	1.69
2 646	FIAT CHRYSLER AUTOMOBILES NV	EUR	20 369	21 210	0.22
76	HOME DEPOT INC	USD	13 071	15 253	0.15
53 950	IBERDROLA SA	EUR	501 213	493 103	5.01
27 800	INDUSTRIA DE DISENO TEXTIL SA	EUR	869 306	646 350	6.57
19 284	INDUSTRIVARDEN AB - A	SEK	361 637	365 563	3.71
1 778	INVESTOR AB	SEK	80 694	80 773	0.82
5 024	KBC GROUP NV	EUR	239 193	247 583	2.51
11 038	KINNEVIK AB - B	SEK	197 636	208 420	2.12
1 653	MERCK & CO INC	USD	124 403	119 738	1.22
5 689	NESTE OYJ	EUR	159 292	183 925	1.87
54	NETFLIX INC	USD	15 977	20 699	0.21
47 171	NORDEA BANK ABP	SEK	247 804	278 846	2.83
4 651	ORSTED A/S	DKK	409 065	429 206	4.36
1 648	PROSUS NV	EUR	89 925	114 009	1.16
17 553	RED ELECTRICA CORP SA	EUR	261 452	281 813	2.86
32 047	SANDVIK AB	SEK	457 915	453 235	4.60
18 383	SKANSKA AB - B	SEK	264 800	321 591	3.27
162 589	TELEFONICA SA	EUR	830 335	679 622	6.90
27 743	TENARIS SA	EUR	132 057	177 389	1.80
10 239	UNILEVER NV	EUR	454 451	466 694	4.74
509	VERISIGN INC	USD	75 087	97 353	0.99
3 223	WALT DISNEY CO	USD	302 885	318 239	3.23
Total Shares			9 319 165	9 330 280	94.77
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			9 319 165	9 330 280	94.77
Other transferable securities					
Shares					
27 928	CIE AUTOMOTIVE SA	EUR	397 974	446 569	4.54
Total Shares			397 974	446 569	4.54
Total Other transferable securities			397 974	446 569	4.54
Total Investments			9 717 139	9 776 849	99.31

LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	10.92	Spain	31.03
Banks	10.49	Sweden	22.17
Telecommunications Service Providers	10.35	United States of America	16.47
Personal Care, Drug and Grocery Stores	9.55	France	9.34
Chemicals	9.34	Netherlands	6.11
Electricity	7.87	Luxembourg	5.45
Retailers	6.72	Denmark	4.36
Investment Banking and Brokerage Services	6.65	Belgium	2.51
Industrial Engineering	4.60	Finland	1.87
Industrial Transportation	4.54		
Gas, Water and Multi-utilities	4.36		99.31
Health Care Providers	3.65		
Construction and Materials	3.27		
Oil, Gas and Coal	1.87		
Industrial Metals and Mining	1.80		
Medical Equipment and Services	1.53		
Pharmaceuticals and Biotechnology	1.22		
General Industrials	0.36		
Automobiles and Parts	0.22		
	99.31		

LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
71 829	ABN AMRO BANK NV	EUR	914 419	550 720	0.37
14 748	ADVANTEST CORP	JPY	674 754	726 815	0.49
4 011 346	AEGON NV	EUR	10 210 961	10 325 024	6.97
62 996	AEON CO LTD	JPY	1 309 301	1 279 243	0.86
218 049	AIRBUS SE	EUR	13 296 629	13 823 427	9.33
107 192	AISIN SEIKI CO LTD	JPY	2 726 535	3 122 487	2.11
281 126	AMADA HOLDINGS CO LTD	JPY	2 267 492	2 584 251	1.74
32 010	BALLARD POWER SYSTEMS INC	CAD	334 160	326 107	0.22
938 202	BANCO SANTANDER SA	EUR	3 425 438	2 093 761	1.41
24 700	BCE INC	CAD	986 044	1 001 028	0.68
178 579	BRIDGESTONE CORP	JPY	4 973 717	5 641 183	3.81
3 011	CANADIAN NATIONAL RAILWAY CO	CAD	236 809	249 541	0.17
2 724	CGI INC	CAD	134 336	174 097	0.12
203 920	COMMERZBANK AG	EUR	708 341	753 595	0.51
380 018	DEUTSCHE BANK AG - REG	EUR	2 443 056	2 821 232	1.90
19 195	DEUTSCHE BOERSE AG	EUR	2 883 004	2 980 192	2.01
6 032	EXOR NV	EUR	310 894	329 616	0.22
29 065	FAST RETAILING CO LTD	JPY	12 927 974	13 997 734	9.45
265 723	FIAT CHRYSLER AUTOMOBILES NV	EUR	3 049 765	2 333 028	1.57
263 829	FORTESCUE METALS GROUP LTD	AUD	1 843 029	2 065 874	1.39
2 602	FRANCO-NEVADA CORP	CAD	354 500	345 001	0.23
2 270	GEBERIT AG - REG	CHF	950 654	1 018 616	0.69
683 946	IBERDROLA SA	EUR	7 250 273	6 847 012	4.62
270 559	ING GROEP NV	EUR	1 555 140	1 484 087	1.00
128 247	INMOBILIARIA COLONIAL SOCIMI SA	EUR	1 105 252	1 236 127	0.83
24 420	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	61 544	68 205	0.05
2 870	KAO CORP	JPY	234 747	223 191	0.15
17 217	KBC GROUP NV	EUR	1 251 849	929 311	0.63
5 403	KONINKLIJKE DSM NV	EUR	526 707	661 326	0.45
52 721	KONINKLIJKE PHILIPS NV	EUR	2 457 424	2 293 355	1.55
19 044	LIGHTSPEED POS INC	CAD	254 096	361 565	0.24
44 381	MELIA HOTELS INTERNATIONAL SA	EUR	194 049	203 678	0.14
5 601	MERCK KGAA	EUR	628 366	650 900	0.44
48 772	MIRVAC GROUP	AUD	71 497	71 527	0.05
580 000	MOL HUNGARIAN OIL AND GAS PL	HUF	5 550 444	3 691 131	2.49
5 660	NINTENDO CO LTD	JPY	2 327 884	2 363 296	1.60
50 477	NOVO NORDISK A/S	DKK	3 173 809	3 218 808	2.17
18 323	ONEX CORP	CAD	780 629	846 407	0.57
273 027	ORICA LTD	AUD	2 936 995	3 203 271	2.16
7 196	OSRAM LICHT AG	EUR	247 867	298 719	0.20
220 000	OTP BANK NYRT	HUF	10 324 960	6 541 039	4.42
5 393	RHEINMETALL AG	EUR	351 073	365 168	0.25
290 000	RICHTER GEDEON NYRT	HUF	5 570 389	6 227 202	4.20
46 507	SAP SE	EUR	5 429 520	5 549 307	3.75

LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
52 711	SHOWA CORP	JPY	1 098 585	1 112 040	0.75
470 781	SIGNIFY NV	EUR	9 985 461	9 598 758	6.48
90 350	STMICROELECTRONICS NV	EUR	1 872 308	2 346 350	1.58
1 277 647	TELEFONICA SA	EUR	8 657 504	5 849 520	3.95
96 229	TRANSURBAN GROUP	AUD	754 590	869 431	0.59
76 457	UNILEVER NV	EUR	3 771 019	3 817 022	2.58
60 203	UNIPER SE	EUR	1 744 970	1 615 538	1.09
440 069	USS CO LTD	JPY	6 731 141	7 037 154	4.75
13 596	VOESTALPINE AG	EUR	269 058	281 379	0.19
16 688	WESFARMERS LTD	AUD	394 282	411 795	0.28
Total Shares			154 525 244	148 816 191	100.45
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			154 525 244	148 816 191	100.45
Total Investments			154 525 244	148 816 191	100.45

LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Retailers	15.35	Netherlands	32.10
Banks	10.24	Japan	25.71
Aerospace and Defense	9.33	Hungary	11.11
Technology Hardware and Equipment	8.55	Spain	11.00
Automobiles and Parts	8.49	Germany	10.15
Life Insurance	6.97	Australia	4.47
Pharmaceuticals and Biotechnology	6.82	Canada	2.23
Electricity	4.62	Denmark	2.17
Telecommunications Service Providers	4.62	Switzerland	0.69
Software and Computer Services	4.11	Belgium	0.63
Personal Care, Drug and Grocery Stores	2.73	Austria	0.19
Chemicals	2.61		
Oil, Gas and Coal	2.49		
Investment Banking and Brokerage Services	2.23		
Industrial Engineering	1.74		
Leisure Goods	1.60		
Industrial Metals and Mining	1.58		
Medical Equipment and Services	1.55		
Alternative Energy	1.31		
Mortgage Real Estate Investment Trusts	0.83		
General Industrials	0.77		
Industrial Transportation	0.76		
Construction and Materials	0.69		
Precious Metals and Mining	0.23		
Travel and Leisure	0.18		
Real Estate Investment Trusts	0.05		
	100.45		100.45

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 142	AAC TECHNOLOGIES HOLDINGS INC	HKD	14 307	10 486	1.13
195	ABB LTD	CHF	4 222	3 702	0.40
177	ADVANCED DISPOSAL SERVICES INC	USD	5 832	5 708	0.61
95	AKAMAI TECHNOLOGIES INC	USD	8 658	9 282	1.00
240	ALARM.COM HOLDINGS INC	USD	12 006	10 735	1.15
98	AMBARELLA INC	USD	5 867	5 153	0.55
77	AMETEK INC	USD	6 907	6 458	0.69
388	AMS AG	CHF	13 171	5 053	0.54
1 996	AVAST PLC	GBP	10 158	11 536	1.24
235	AZBIL CORP	JPY	5 927	6 250	0.67
9 074	BEIJING ENTERPRISES WATER GROUP LTD	HKD	4 212	3 511	0.38
6 159	BINGO INDUSTRIES LTD	AUD	10 938	9 476	1.02
1 769	BLACKBERRY LTD	CAD	8 911	7 565	0.81
201	BMC STOCK HOLDINGS INC	USD	5 246	4 271	0.46
1 151	BOINGO WIRELESS INC	USD	13 735	16 045	1.73
34	BROADCOM INC	USD	9 672	9 235	0.99
19 969	BTS GROUP HOLDINGS PCL	THB	7 370	7 098	0.76
232	CALIFORNIA WATER SERVICE GROUP	USD	11 672	10 421	1.12
654	CANFOR CORP	CAD	5 462	4 567	0.49
178	CASELLA WASTE SYS-A	USD	8 774	8 256	0.89
98	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	10 215	10 363	1.11
25 200	CHENGDU XINGRONG ENVIRONMENT CO LTD - A	CNY	16 933	17 259	1.87
3 045	CHINA CONCH VENTURE HOLDINGS LTD	HKD	15 261	14 612	1.57
6 705	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	4 491	3 901	0.42
527	CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO	BRL	6 864	3 902	0.42
2 517	CIA DE SANEAMENTO DO PARANA	BRL	19 452	11 950	1.29
6 636	CLEANAWAY WASTE MANAGEMENT LTD	AUD	9 936	8 125	0.87
232	COMFORT SYSTEMS USA INC	USD	9 949	7 726	0.83
8 620	COMPAL ELECTRONICS INC	TWD	5 232	5 537	0.60
107	CREE INC	USD	4 995	4 615	0.50
321	CTS CORP	USD	8 684	7 434	0.80
118	CYBERARK SOFTWARE LTD	USD	12 579	11 654	1.25
215	DIALOG SEMICONDUCTOR PLC	EUR	7 410	6 770	0.73
191	EBARA CORP	JPY	4 552	4 285	0.46
311	EVOQUA WATER TECHNOLOGIES CORP	USD	6 814	4 992	0.54
42	FANUC CORP	JPY	7 055	7 003	0.75
2 130	FINGERPRINT CARDS AB - B	SEK	3 148	3 383	0.36
396	FIREEYE INC	USD	5 394	4 558	0.49
133	FLIR SYSTEMS INC	USD	5 805	5 772	0.62
135	FORTINET INC	USD	14 847	14 545	1.56
123	FRANKLIN ELECTRIC CO INC	USD	6 485	6 248	0.67
489	FUJI CORP/AICHI	JPY	8 079	8 281	0.89
94	GCI LIBERTY INC	USD	6 668	5 718	0.62
5 100	GUANGZHOU HAIGE COMMUNICATIONS GROUP INC CO - A	CNY	9 094	8 758	0.94

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 704	HTC CORP	TWD	4 590	3 737	0.40
25 709	INNOLUX CORP	TWD	6 894	5 654	0.61
86	INTERDIGITAL INC/PA	USD	4 644	4 968	0.53
524	INTERFOR CORP	CAD	4 709	3 097	0.33
97	JOHNSON CONTROLS INTERNATIONAL PLC	USD	3 693	2 824	0.30
26	KEYENCE CORP	JPY	8 352	9 426	1.01
158	KONE OYJ - B	EUR	8 888	9 574	1.03
266	KURITA WATER INDUSTRIES LTD	JPY	6 958	7 537	0.81
63	LANDIS+GYR GROUP AG	CHF	5 202	4 256	0.46
89	LEGRAND SA	EUR	6 802	5 997	0.65
2 931	LITE-ON TECHNOLOGY CORP	TWD	4 401	4 583	0.49
39	LITTELFUSE INC	USD	6 339	5 664	0.61
744	MEGGITT PLC	GBP	5 147	2 621	0.28
191	MELEXIS NV	EUR	13 138	11 621	1.25
211	MIDDLESEX WATER CO	USD	13 575	12 723	1.37
239	MIMECAST LTD	USD	9 577	9 775	1.05
486	mitsubishi electric corp	JPY	6 187	6 092	0.66
104	MTS SYSTEMS CORP	USD	4 097	2 212	0.24
2 300	NARI TECHNOLOGY CO LTD - A	CNY	7 024	6 555	0.71
157	NETGEAR INC	USD	2 996	3 765	0.41
12 533	NETLINK NBN TRUST	SGD	8 713	8 903	0.96
926	NISSIN ELECTRIC CO LTD	JPY	9 206	8 772	0.94
314	NORTONLIFELOCK INC	USD	6 268	6 679	0.72
464	ON SEMICONDUCTOR CORP	USD	8 742	7 445	0.80
39	PALO ALTO NETWORKS INC	USD	7 382	7 664	0.82
750	PENNON GROUP PLC	GBP	10 600	10 368	1.12
416	PLANTRONICS INC	USD	5 849	5 874	0.63
3 343	PLUG POWER INC	USD	14 588	13 990	1.51
72	PROOFPOINT INC	USD	8 177	8 765	0.94
94	PTC INC	USD	6 993	6 510	0.70
149	QUALYS INC	USD	12 332	15 711	1.69
464	RENEWABLE ENERGY GROUP INC	USD	12 494	11 512	1.24
76	REPUBLIC SERVICES INC	USD	7 116	5 954	0.64
201	ROGERS COMMUNICATIONS INC - B	CAD	9 579	8 437	0.91
140	SCANSOURCE INC	USD	4 091	3 629	0.39
44	SCHINDLER HOLDING AG	CHF	10 015	9 779	1.05
46	SCHINDLER HOLDING AG - REG	CHF	10 157	9 866	1.06
489	SEIKO EPSON CORP	JPY	6 815	5 611	0.60
176	SEMTECH CORP	USD	7 207	7 962	0.86
115	SENSATA TECHNOLOGIES HOLDING PLC	USD	4 737	4 184	0.45
448	SEVERN TRENT PLC	GBP	14 511	13 506	1.45
235	SHENANDOAH TELECOMMUNICATIONS CO	USD	10 816	12 575	1.35
90	SILICON LABORATORIES INC	USD	8 266	8 750	0.94
214	SMITHS GROUP PLC	GBP	4 180	3 348	0.36

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
130	SPX CORP	USD	5 827	4 957	0.53
388	S&T AG	EUR	8 608	8 517	0.92
370	SUEZ SA	EUR	5 991	4 180	0.45
281	SUMITOMO HEAVY INDUSTRIES LTD	JPY	6 168	6 028	0.65
977	SWITCH INC - A	USD	14 689	16 775	1.81
633	TAKUMA CO LTD	JPY	7 179	6 997	0.75
1 659	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	4 379	4 715	0.51
429	TENABLE HOLDINGS INC	USD	10 693	11 180	1.20
212	TERADYNE INC	USD	12 839	13 258	1.43
293	T-MOBILE US INC	USD	27 219	25 725	2.78
5 300	TUS ENVIRONMENTAL SCIENCE AND TECHNOLOGY DEVELOPMENT CO LTD - A	CNY	8 051	6 080	0.65
79	U-BLOX HOLDING AG	CHF	6 286	5 529	0.59
250	ULTRA ELECTRONICS HOLDINGS PLC	GBP	6 138	6 215	0.67
170	UNITED STATES CELLULAR CORP	USD	5 390	5 411	0.58
71	UNIVERSAL DISPLAY CORP	USD	11 275	10 659	1.15
235	US ECOLOGY INC	USD	10 416	7 703	0.83
5 794	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	14 554	13 620	1.47
1 800	VENUSTECH GROUP INC - A	CNY	10 810	10 516	1.13
47	VERISIGN INC	USD	9 269	9 846	1.06
146	VERIZON COMMUNICATIONS INC	USD	8 369	8 388	0.90
3 722	WALSIN TECHNOLOGY CORP	TWD	26 680	26 661	2.88
77	WASTE MANAGEMENT INC	USD	8 976	7 702	0.83
209	WEST FRASER TIMBER CO LTD	CAD	7 770	5 829	0.63
717	WIN SEMICONDUCTORS CORP	TWD	6 952	6 486	0.70
3 263	XIAOMI CORP - B	HKD	5 427	4 293	0.46
Total Shares			974 991	907 944	97.68
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			974 991	907 944	97.68
Investment Funds					
Open-ended Investment Funds					
405	LYXOR MSCI KOREA UCITS ETF - C	USD	22 978	21 325	2.29
Total Open-ended Investment Funds			22 978	21 325	2.29
Total Investment Funds			22 978	21 325	2.29
Total Investments			997 969	929 269	99.97

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	21.78	United States of America	44.76
Software and Computer Services	17.38	Japan	8.21
Industrial Engineering	8.97	United Kingdom	7.35
Gas, Water and Multi-utilities	8.13	Taiwan	7.13
Telecommunications Service Providers	7.05	China	5.29
Electronic and Electrical Equipment	5.54	Cayman Islands	3.72
Waste and Disposal Services	5.09	Switzerland	3.56
General Industrials	4.74	Canada	3.17
Alternative Energy	4.32	Israel	2.37
Telecommunications Equipment	4.02	Luxembourg	2.29
Travel and Leisure	2.49	Australia	1.89
Investment Fund	2.29	Brazil	1.71
Construction and Materials	2.17	Austria	1.46
Aerospace and Defense	1.57	Belgium	1.25
Industrial Materials	1.45	France	1.09
Retailers	0.92	Finland	1.03
Industrial Support Services	0.83	Singapore	0.96
Chemicals	0.65	Thailand	0.76
Open-end and Miscellaneous Investment Vehicles	0.58	Germany	0.51
		Hong Kong (China)	0.42
		Bermuda	0.38
		Sweden	0.36
		Ireland	0.30
	99.97		99.97

LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
169	ABB LTD	CHF	3 843	3 209	0.34
145	ACI WORLDWIDE INC	USD	4 652	3 973	0.42
34	ADOBE INC	USD	12 070	12 024	1.26
16	ADYEN NV	EUR	14 296	15 793	1.65
88	AEROVIRONMENT INC	USD	5 568	5 303	0.56
646	AIRTAC INTERNATIONAL GROUP	TWD	10 668	12 578	1.32
41	ALIBABA GROUP HOLDING LTD	USD	8 439	8 309	0.87
3 431	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	6 358	8 303	0.87
17 297	ALIBABA PICTURES GROUP LTD	HKD	2 511	2 320	0.24
115	ALTERYX INC	USD	15 240	13 016	1.37
91	AMBARELLA INC	USD	5 804	4 785	0.50
62	ARISTA NETWORKS INC	USD	13 211	13 597	1.42
145	ASKUL CORP	JPY	4 206	4 149	0.44
174	ASOS PLC	GBP	6 973	5 254	0.55
63	AUTODESK INC	USD	12 135	11 789	1.24
145	AUTOHOME INC	USD	11 770	11 912	1.25
118	BAOZUN INC	USD	3 713	3 757	0.39
86	BEST BUY CO INC	USD	7 274	6 599	0.69
70	BLACK KNIGHT INC	USD	5 112	4 940	0.52
251	B2W CIA DIGITAL	BRL	3 505	3 396	0.36
420	CAPCOM CO LTD	JPY	12 712	12 942	1.36
404	CARSALES.COM LTD	AUD	4 746	3 753	0.39
284	CARS.COM INC	USD	3 363	1 471	0.15
700	CHINA NATIONAL SOFTWARE & SERVICE CO LTD - A	CNY	9 275	8 209	0.86
274	CKD CORP	JPY	4 531	4 666	0.49
136	COGNEX CORP	USD	6 596	7 513	0.79
72	COUPA SOFTWARE INC	USD	11 447	12 678	1.33
218	CTS CORP	USD	6 138	5 049	0.53
88	CYBERARK SOFTWARE LTD	USD	10 003	8 691	0.91
1 481	CYBERDYNE INC	JPY	6 674	5 997	0.63
52	DASSAULT SYSTEMES SE	EUR	8 464	7 606	0.80
230	DENA CO LTD	JPY	3 138	2 850	0.30
2 700	EAST MONEY INFORMATION CO LTD - A	CNY	7 154	6 983	0.73
193	EBAY INC	USD	7 169	7 687	0.81
248	ENOVA INTERNATIONAL INC	USD	5 384	3 978	0.42
32	EURONET WORLDWIDE INC	USD	4 378	2 936	0.31
160	EVERTEC INC	USD	5 090	4 054	0.43
106	EVO PAYMENTS INC	USD	3 020	2 110	0.22
71	EXPEDIA GROUP INC	USD	7 858	5 040	0.53
78	FACEBOOK INC	USD	15 573	15 967	1.67
33	FANUC CORP	JPY	5 731	5 502	0.58
1 931	FINGERPRINT CARDS AB - B	SEK	3 241	3 067	0.32
421	FIREEYE INC	USD	6 258	4 846	0.51
95	FISERV INC	USD	11 034	9 791	1.03

LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
110	FIVE9 INC	USD	7 941	10 194	1.07
15	FLEETCOR TECHNOLOGIES INC	USD	4 476	3 619	0.38
333	FUJI CORP/AICHI	JPY	5 429	5 640	0.59
80	F5 NETWORKS INC	USD	10 360	11 141	1.17
85	GMO PAYMENT GATEWAY INC	JPY	5 648	7 671	0.80
84	GODADDY INC	USD	6 247	5 832	0.61
1 278	GROUPON INC	USD	1 962	1 559	0.16
154	GRUBHUB INC	USD	8 331	7 360	0.77
67	GUIDEWIRE SOFTWARE INC	USD	7 609	6 086	0.64
268	GUNGHO ONLINE ENTERTAINMENT INC	JPY	4 390	4 198	0.44
61	HUBSPOT INC	USD	10 865	10 286	1.08
16 621	IGG INC	HKD	12 384	10 548	1.11
296	INOVALON HOLDINGS INC - A	USD	6 009	5 180	0.54
168	IQIYI INC	USD	4 025	2 851	0.30
187	IROBOT CORP	USD	8 973	11 400	1.20
1 009	JUMBO INTERACTIVE LTD	AUD	7 687	8 046	0.84
54	J2 GLOBAL INC	USD	5 016	4 355	0.46
407	KAKAKU.COM INC	JPY	9 749	8 373	0.88
3 664	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	4 862	5 331	0.56
4 475	KINGSOFT CORP LTD	HKD	15 334	15 557	1.62
129	MANHATTAN ASSOCIATES INC	USD	9 507	9 151	0.96
31	MASTERCARD INC	USD	9 955	8 524	0.89
296	MEITUAN DIANPING - B	HKD	3 805	3 963	0.42
144	MELEXIS NV	EUR	10 284	8 762	0.92
9	MERCADOLIBRE INC	USD	5 949	5 252	0.55
69	MICROSOFT CORP	USD	11 753	12 365	1.30
203	MIMECAST LTD	USD	9 099	8 303	0.87
140	MIXI INC	JPY	2 280	2 431	0.26
1 249	MOBILEIRON INC	USD	5 461	6 357	0.67
79	MTS SYSTEMS CORP	USD	3 545	1 680	0.18
21	NASPERS LTD	ZAR	3 553	3 315	0.35
25	NETEASE INC	USD	8 365	8 624	0.90
21	NETFLIX INC	USD	7 734	8 817	0.92
394	NEXON CO LTD	JPY	6 534	6 426	0.67
293	NUANCE COMMUNICATIONS INC	USD	6 637	5 919	0.62
42	NVIDIA CORP	USD	11 436	12 276	1.29
333	ON SEMICONDUCTOR CORP	USD	6 384	5 343	0.56
34	PALO ALTO NETWORKS INC	USD	7 930	6 681	0.70
63	PAYLOCITY HOLDING CORP	USD	8 524	7 215	0.76
61	PAYPAL HOLDINGS INC	USD	7 083	7 503	0.79
93	PINDUODUO INC - ADR	USD	3 099	4 412	0.46
61	PROOFPOINT INC	USD	7 363	7 426	0.78
90	PROS HOLDINGS INC	USD	4 571	3 095	0.32
102	PROTO LABS INC	USD	9 805	10 362	1.09

LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
78	PTC INC	USD	6 601	5 402	0.57
113	QUALYS INC	USD	9 996	11 915	1.25
517	QUOTIENT TECHNOLOGY INC	USD	4 849	3 712	0.39
97	Q2 HOLDINGS INC	USD	8 007	7 733	0.81
511	RAKUTEN INC	JPY	4 503	4 377	0.46
100	REA GROUP LTD	AUD	7 169	5 829	0.61
120	REALPAGE INC	USD	7 274	7 739	0.81
47	RINGCENTRAL INC - A	USD	10 962	10 741	1.13
56	SALESFORCE.COM INC	USD	10 316	9 069	0.95
33	SHOPIFY INC	CAD	16 175	20 974	2.19
248	SINA CORP/CHINA	USD	8 861	8 375	0.88
165	SQUARE INC - A	USD	13 118	10 748	1.13
167	SS&C TECHNOLOGIES HOLDINGS INC	USD	10 260	9 212	0.97
166	TENCENT HOLDINGS LTD	HKD	8 308	8 929	0.94
374	TENCENT MUSIC ENTERTAINMENT GROUP - ADR	USD	4 564	4 267	0.45
63	TRADE DESK INC - A	USD	17 662	18 433	1.92
157	TRIPADVISOR INC	USD	4 163	3 135	0.33
368	TWITTER INC	USD	13 132	10 554	1.11
544	UPWORK INC	USD	4 658	4 532	0.48
69	VARONIS SYSTEMS INC	USD	5 883	4 626	0.49
67	VEEVA SYSTEMS INC	USD	10 279	12 784	1.34
1 800	VENUSTECH GROUP INC - A	CNY	11 397	10 516	1.10
42	VISA INC	USD	8 302	7 506	0.79
1 600	VISUAL CHINA GROUP CO LTD - A	CNY	4 336	3 977	0.42
574	VONAGE HOLDINGS CORP	USD	5 623	4 799	0.50
52	WIRECARD AG	EUR	7 205	5 149	0.54
676	WISETECH GLOBAL LTD	AUD	8 297	8 228	0.86
88	WIX.COM LTD	USD	11 514	11 511	1.21
90	WORLDLINE SA	EUR	7 066	6 110	0.64
2 600	WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD - A	CNY	14 109	13 332	1.40
3 229	XIAOMI CORP - B	HKD	5 079	4 248	0.45
324	YEXT INC	USD	5 136	4 147	0.44
1 900	YONYOU NETWORK TECHNOLOGY CO LTD - A	CNY	12 728	12 501	1.31
457	ZOZO INC	JPY	6 806	7 436	0.78
264	ZSCALER INC	USD	13 647	17 709	1.85
1 738	ZYNGA INC	USD	12 173	13 105	1.37
529	3D SYSTEMS CORP	USD	5 924	4 491	0.47
3 300	360 SECURITY TECHNOLOGY INC	CNY	13 371	8 732	0.92
419	8X8 INC	USD	8 451	7 106	0.75
Total Shares			992 182	951 510	99.82
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			992 182	951 510	99.82
Total Investments			992 182	951 510	99.82

LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	51.31	United States of America	56.06
Industrial Support Services	6.22	Cayman Islands	12.43
Industrial Engineering	5.32	Japan	8.67
Consumer Services	4.72	China	6.74
Retailers	4.59	Australia	2.71
Leisure Goods	4.55	Canada	2.20
Technology Hardware and Equipment	4.27	Israel	2.12
Investment Banking and Brokerage Services	3.13	Netherlands	1.66
Telecommunications Service Providers	2.76	France	1.44
Media	2.14	United Kingdom	1.42
Telecommunications Equipment	1.87	Bermuda	1.11
Finance and Credit Services	1.68	Belgium	0.92
Electronic and Electrical Equipment	1.59	Germany	0.54
Automobiles and Parts	1.40	Puerto Rico	0.43
Household Goods and Home Construction	1.20	Brazil	0.36
Medical Equipment and Services	0.63	South Africa	0.35
Real Estate Investment Trusts	0.61	Switzerland	0.34
Aerospace and Defense	0.56	Sweden	0.32
General Industrials	0.52		
Personal Goods	0.42		
Travel and Leisure	0.33		
	99.82		99.82

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
872	AAC TECHNOLOGIES HOLDINGS INC	HKD	5 813	4 269	0.44
182	ABB LTD	CHF	3 941	3 456	0.36
71	ACADIA PHARMACEUTICALS INC	USD	3 098	3 430	0.36
126	ACI WORLDWIDE INC	USD	3 664	3 452	0.36
12	ADYEN NV	EUR	10 473	11 845	1.23
77	AEROVIRONMENT INC	USD	4 183	4 640	0.48
2 200	AISINO CORP - A	CNY	7 713	5 356	0.56
115	ALARM.COM HOLDINGS INC	USD	5 726	5 144	0.54
51	ALNYLAM PHARMACEUTICALS INC	USD	5 844	6 717	0.70
65	AMBARELLA INC	USD	3 879	3 418	0.36
1 360	ANAPTYSBIO INC	USD	23 295	21 242	2.22
23	ANSYS INC	USD	5 953	6 022	0.63
284	ARENA PHARMACEUTICALS INC	USD	13 363	13 906	1.45
35	ARISTA NETWORKS INC	USD	6 877	7 676	0.80
174	ARROWHEAD PHARMACEUTICALS INC	USD	6 141	5 991	0.62
146	ATRICURE INC	USD	5 690	6 296	0.66
30	AUTODESK INC	USD	5 673	5 614	0.58
304	AVANOS MEDICAL INC	USD	9 903	9 439	0.98
198	BANDWIDTH INC - A	USD	12 675	16 148	1.68
9 027	BCPG PCL	THB	4 422	4 520	0.47
692	BGC PARTNERS INC - A	USD	3 314	2 142	0.22
600	BGI GENOMICS CO LTD - A	CNY	7 402	8 954	0.93
12	BIO-RAD LABORATORIES INC	USD	4 427	5 281	0.55
22	BIO-TECHNE CORP	USD	4 348	4 950	0.52
126	BLUEBIRD BIO INC	USD	9 241	6 789	0.71
248	BORALEX INC - A	CAD	5 450	4 812	0.50
114	BOSTON SCIENTIFIC CORP	USD	4 347	4 273	0.44
92	BOTTOMLINE TECHNOLOGIES DE INC	USD	4 058	3 830	0.40
113	BRUKER CORP	USD	5 111	4 443	0.46
2 100	CHINA YANGTZE POWER CO LTD - A	CNY	5 204	5 196	0.54
2 717	CIELO SA	BRL	4 038	2 038	0.21
54	CITRIX SYSTEMS INC	USD	5 935	7 831	0.82
104	COGNEX CORP	USD	4 810	5 745	0.60
42	CONMED CORP	USD	4 056	3 104	0.32
33	COUPA SOFTWARE INC	USD	5 205	5 811	0.61
116	COVESTRO AG	EUR	4 362	3 898	0.41
88	CRISPR THERAPEUTICS AG	USD	4 680	4 330	0.45
855	CYBERDYNE INC	JPY	3 702	3 462	0.36
424	CYTOMX THERAPEUTICS INC	USD	3 015	4 376	0.46
34	DASSAULT SYSTEMES SE	EUR	5 324	4 973	0.52
379	DBV TECHNOLOGIES SA	EUR	7 331	5 006	0.52
21	DEXCOM INC	USD	6 000	7 039	0.73
436	DICERNA PHARMACEUTICALS INC	USD	8 875	8 589	0.89
110	DIGITAL GARAGE INC	JPY	3 590	4 012	0.42

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 800	DONGFANG ELECTRIC CORP LTD - A	CNY	5 259	4 639	0.48
331	DROPBOX INC	USD	6 375	6 958	0.72
28	ECKERT & ZIEGLER STRAHLEN	EUR	4 725	4 039	0.42
163	EDITAS MEDICINE INC	USD	3 686	3 769	0.39
26	EDWARDS LIFESCIENCES CORP	USD	5 496	5 655	0.59
391	ELEKTA AB - B	SEK	4 236	3 618	0.38
3 798	ENERGY ABSOLUTE PCL	THB	5 050	4 725	0.49
279	ENPHASE ENERGY INC	USD	14 210	13 066	1.36
34	EURONET WORLDWIDE INC	USD	4 272	3 120	0.32
169	EVERTEC INC	USD	5 218	4 282	0.45
232	EVOTEC SE	EUR	5 747	5 735	0.60
936	FALCK RENEWABLES SPA	EUR	5 582	4 599	0.48
24	FANUC CORP	JPY	4 034	4 002	0.42
88	FARO TECHNOLOGIES INC	USD	5 057	4 830	0.50
683	FATE THERAPEUTICS INC	USD	21 028	18 700	1.96
231	FIREEYE INC	USD	3 127	2 659	0.28
82	FIRST SOLAR INC	USD	3 674	3 609	0.38
65	FISERV INC	USD	7 373	6 699	0.70
75	FIVE9 INC	USD	5 468	6 950	0.72
59	FORTINET INC	USD	6 486	6 357	0.66
292	FUJI CORP/AICHI	JPY	4 827	4 945	0.51
162 136	GCL-POLY ENERGY HOLDINGS LTD	HKD	7 698	4 643	0.48
2 102	GENSCRIPT BIOTECH CORP	HKD	4 416	3 753	0.39
40	GLOBAL PAYMENTS INC	USD	7 636	6 641	0.69
86	GMO PAYMENT GATEWAY INC	JPY	5 645	7 761	0.81
65	GODADDY INC	USD	4 534	4 513	0.47
656	HOMOLOGY MEDICINES INC	USD	11 119	7 918	0.82
148	HORIZON THERAPEUTICS PLC	USD	5 195	5 334	0.56
2 614	HTC CORP	TWD	3 243	2 637	0.27
198	IDORSIA LTD	CHF	5 537	5 728	0.60
17	ILLUMINA INC	USD	4 731	5 424	0.56
59	INCYTE CORP	USD	4 660	5 762	0.60
367	INNERGEX RENEWABLE ENERGY INC	CAD	5 573	4 936	0.51
78	INSPIRE MEDICAL SYSTEMS INC	USD	6 975	5 589	0.58
307	INTELLIA THERAPEUTICS INC	USD	4 098	4 135	0.43
38	INTERNATIONAL BUSINESS MACHINES CORP	USD	5 074	4 771	0.50
90	IONIS PHARMACEUTICALS INC	USD	4 696	4 998	0.52
46	IRHYTHM TECHNOLOGIES INC	USD	4 036	4 859	0.51
129	IROBOT CORP	USD	6 084	7 864	0.82
106	LIVEPERSON INC	USD	2 742	2 538	0.26
36	MASIMO CORP	USD	6 411	7 701	0.80
22	MASTERCARD INC	USD	6 748	6 049	0.63
81	MEDPACE HOLDINGS INC	USD	7 629	6 469	0.67
42	MEDTRONIC PLC	USD	4 292	4 100	0.43

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8	MERCADOLIBRE INC	USD	5 137	4 668	0.49
224	META FINANCIAL GROUP INC	USD	7 544	4 126	0.43
4 989	MICROPORT SCIENTIFIC CORP	HKD	8 763	10 863	1.13
40	MICROSOFT CORP	USD	6 891	7 168	0.75
48	MIRATI THERAPEUTICS INC	USD	4 548	4 082	0.42
178	MYRIAD GENETICS INC	USD	3 195	2 752	0.29
1 700	NARI TECHNOLOGY CO LTD - A	CNY	5 192	4 845	0.50
135	NATUS MEDICAL INC	USD	3 718	3 374	0.35
257	NEKTAR THERAPEUTICS	USD	5 153	4 934	0.51
71	NEW RELIC INC	USD	3 879	3 812	0.40
92	NUTANIX INC	USD	2 198	1 885	0.20
27	NVIDIA CORP	USD	7 430	7 892	0.82
540	OMEGA GERACAO SA	BRL	4 958	2 992	0.31
310	OMEROS CORP	USD	3 905	5 152	0.54
91	ORACLE CORP	USD	4 628	4 820	0.50
479	PACIFIC BIOSCIENCES OF CALIFORNIA INC	USD	1 642	1 583	0.16
19	PALO ALTO NETWORKS INC	USD	3 597	3 734	0.39
46	PAYLOCITY HOLDING CORP	USD	6 077	5 268	0.55
50	PAYPAL HOLDINGS INC	USD	5 622	6 150	0.64
128	PEPTIDREAM INC	JPY	5 328	4 848	0.50
175	PERSPECTA INC	USD	4 419	3 775	0.39
285	PLANTRONICS INC	USD	3 971	4 024	0.42
1 194	PLUG POWER INC	USD	5 180	4 997	0.52
47	PRA HEALTH SCIENCES INC	USD	4 668	4 536	0.47
173	PRINCIPIA BIOPHARMA INC	USD	10 984	10 757	1.12
33	PROOFPOINT INC	USD	3 726	4 017	0.42
58	PROTO LABS INC	USD	5 124	5 892	0.61
156	PROXIMUS SADP	EUR	3 932	3 327	0.35
59	PTC INC	USD	4 388	4 086	0.43
109	QIAGEN NV	EUR	3 868	4 537	0.47
62	QUALYS INC	USD	5 087	6 537	0.68
145	QUANTERIX CORP	USD	3 415	3 799	0.40
87	QUIDEL CORP	USD	7 058	12 093	1.26
53	Q2 HOLDINGS INC	USD	4 108	4 225	0.44
118	REGENXBIO INC	USD	4 692	4 699	0.49
333	RENEWABLE ENERGY GROUP INC	USD	8 935	8 262	0.86
717	REVANCE THERAPEUTICS INC	USD	16 506	13 272	1.38
28	RINGCENTRAL INC - A	USD	6 717	6 399	0.67
21	ROCHE HOLDING AG	CHF	6 886	7 299	0.76
32	SALESFORCE.COM INC	USD	5 614	5 182	0.54
160	SANBIO CO LTD	JPY	2 673	2 005	0.21
475	SANGAMO THERAPEUTICS INC	USD	4 015	3 871	0.40
39	SAP SE	EUR	4 802	4 654	0.48
342	SEIKO EPSON CORP	JPY	4 769	3 924	0.41

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
90	SENSATA TECHNOLOGIES HOLDING PLC	USD	3 680	3 274	0.34
178	SMARTSHEET INC - A	USD	8 378	9 384	0.98
148	SOFTWARE AG	EUR	4 810	5 252	0.55
85	SOLAREEDGE TECHNOLOGIES INC	USD	10 890	9 485	0.99
201	SOSEI GROUP CORP	JPY	3 157	2 838	0.30
87	SQUARE INC - A	USD	6 951	5 667	0.59
1 120	STEMLINE THERAPEUTICS INC	USD	6 881	5 858	0.61
405	SUNRUN INC	USD	7 750	5 682	0.59
119	SURMODICS INC	USD	4 255	4 534	0.47
87	SYNEOS HEALTH INC	USD	5 820	4 854	0.51
561	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	6 077	5 745	0.60
116	TENABLE HOLDINGS INC	USD	2 883	3 023	0.31
158	TERADATA CORP	USD	3 294	3 885	0.40
377	TERRAFORM POWER INC - A	USD	7 376	6 530	0.68
329	TOMTOM	EUR	3 308	2 595	0.27
133	TOSHIBA TEC CORP	JPY	5 055	4 378	0.46
52	U-BLOX HOLDING AG	CHF	4 153	3 639	0.38
63	UCB SA	EUR	6 060	5 765	0.60
2 895	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	7 275	6 805	0.71
49	VARIAN MEDICAL SYSTEMS INC	USD	6 169	5 605	0.58
39	VEEVA SYSTEMS INC	USD	5 618	7 441	0.77
1 100	VENUSTECH GROUP INC - A	CNY	6 606	6 426	0.67
168	VERACYTE INC	USD	4 367	4 531	0.47
36	VISA INC	USD	6 885	6 434	0.67
39	VMWARE INC - A	USD	4 742	5 129	0.53
636	VONAGE HOLDINGS CORP	USD	5 570	5 317	0.55
805	VOYAGER THERAPEUTICS INC	USD	9 072	8 702	0.91
216	WESTERN UNION CO	USD	5 050	4 119	0.43
43	WIRECARD AG	EUR	5 560	4 258	0.44
26	WORKDAY INC	USD	4 495	4 001	0.42
3 784	XIAOMI CORP - B	HKD	6 285	4 979	0.52
3 000	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD - A	CNY	4 716	4 246	0.44
4 397	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD - H	HKD	4 469	4 316	0.45
9 678	XINYI SOLAR HOLDINGS LTD	HKD	7 662	6 092	0.63
1 485	ZIOPHARM ONCOLOGY INC	USD	4 627	4 158	0.43
114	ZSCALER INC	USD	6 035	7 647	0.80
456	3D SYSTEMS CORP	USD	4 317	3 871	0.40
Total Shares			977 093	944 126	98.30
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			977 093	944 126	98.30

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Investment Funds					
Open-ended Investment Funds					
172	LYXOR MSCI KOREA UCITS ETF - C	USD	9 759	9 056	0.94
Total Open-ended Investment Funds			9 759	9 056	0.94
Total Investment Funds			9 759	9 056	0.94
Total Investments			986 852	953 182	99.24

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	32.26	United States of America	69.25
Software and Computer Services	22.79	China	4.58
Medical Equipment and Services	8.79	Japan	4.39
Alternative Energy	5.25	Cayman Islands	3.96
Industrial Support Services	4.54	Germany	2.90
Technology Hardware and Equipment	4.51	Switzerland	2.55
Electricity	4.43	Netherlands	1.98
Electronic and Electrical Equipment	2.96	Taiwan	1.58
Industrial Engineering	2.39	France	1.04
Finance and Credit Services	1.94	Canada	1.01
Investment Banking and Brokerage Services	1.92	Ireland	0.98
Telecommunications Equipment	1.08	Thailand	0.96
Investment Fund	0.94	Belgium	0.95
Telecommunications Service Providers	0.90	Luxembourg	0.94
Chemicals	0.83	Brazil	0.52
Household Goods and Home Construction	0.82	Italy	0.48
General Industrials	0.71	Puerto Rico	0.45
Oil, Gas and Coal	0.51	Sweden	0.38
Consumer Services	0.49	United Kingdom	0.34
Aerospace and Defense	0.48		
Banks	0.43		
Leisure Goods	0.27		
	99.24		99.24

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
435	ADVANCED MICRO DEVICES INC	USD	19 740	22 790	2.33
279	ALBEMARLE CORP	USD	20 978	17 139	1.75
1 533	AMERICAN AXLE & MANUFACTURING HOLDINGS INC	USD	7 634	6 623	0.68
140	ANGLO AMERICAN PLATINUM LTD	ZAR	7 514	7 444	0.76
317	AUTOLIV INC	USD	19 841	19 026	1.95
1 145	AVIS BUDGET GROUP INC	USD	25 327	18 870	1.93
24 944	CHINA MOLYBDENUM - H	HKD	9 054	7 529	0.77
16 700	CHINA MOLYBDENUM CO LTD - A	CNY	10 162	8 241	0.84
900	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNY	18 238	18 426	1.89
114	CONTINENTAL AG	EUR	10 253	9 640	0.99
1 170	DANA INC	USD	12 542	13 455	1.38
1 795	DELPHI TECHNOLOGIES PLC	USD	22 114	17 932	1.84
344	DENSO CORP	JPY	12 204	12 263	1.26
482	ENERGIZER HOLDINGS INC	USD	21 820	18 779	1.92
346	ERAMET	EUR	10 335	10 990	1.13
1 400	EVE ENERGY CO LTD - A	CNY	14 535	13 400	1.37
297	FAURECIA SE	EUR	11 884	10 755	1.10
3 823	GRAFTECH INTERNATINATIONAL LTD	USD	29 055	31 043	3.18
683	GS YUASA CORP	JPY	10 723	9 868	1.01
5 800	GUOXUAN HIGH-TECH CO LTD - A	CNY	18 090	18 793	1.92
3 372	HERTZ GLOBAL HOLDINGS INC	USD	28 224	13 623	1.39
484	HONDA MOTOR CO LTD	JPY	12 000	11 815	1.21
259	ITT INC	USD	13 590	13 654	1.40
197	JB HUNT TRANSPORT SERVICES INC	USD	18 152	19 921	2.04
2 700	JIANGXI GANFENG LITHIUM CO LTD - A	CNY	20 366	17 730	1.82
313	JOHNSON MATTHEY PLC	GBP	9 177	7 867	0.81
929	KEMET CORP	USD	22 240	25 092	2.57
496	LINAMAR CORP	CAD	11 183	11 942	1.22
4 809	LIVENT CORP	USD	37 991	29 816	3.05
1 076	LOCALIZA RENT A CAR SA	BRL	6 784	6 796	0.70
11 870	NEXTEER AUTOMOTIVE GROUP LTD	HKD	7 537	6 155	0.63
11 162	NIO INC	USD	39 067	38 062	3.90
118	NVIDIA CORP	USD	30 807	34 489	3.53
882	ON SEMICONDUCTOR CORP	USD	14 897	14 152	1.45
82	O'REILLY AUTOMOTIVE INC	USD	32 269	31 680	3.24
416	RYDER SYSTEM INC	USD	14 165	14 726	1.51
161	SCHNEIDER ELECTRIC SE	EUR	14 776	14 718	1.51
6 100	TAIWAN HIGH SPEED RAIL CORP	TWD	6 289	6 995	0.72
910	TAIYO YUDEN CO LTD	JPY	26 933	25 785	2.64
76	TESLA INC	USD	49 044	59 424	6.07
3 700	TIANQI LITHIUM CORP - A	CNY	17 308	8 688	0.89
561	TOHO ZINC CO LTD	JPY	7 632	7 014	0.72
2 643	TRONOX HOLDINGS PLC	USD	17 232	18 025	1.85
679	UBER TECHNOLOGIES INC	USD	19 671	20 553	2.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
171	U-BLOX HOLDING AG	CHF	12 944	11 968	1.23
390	VALEO SA	EUR	7 906	9 043	0.93
163	VARTA AG	EUR	11 409	13 515	1.38
860	VEONEER INC	USD	8 514	8 411	0.86
1 199	VISHAY INTERTECHNOLOGY INC	USD	19 712	19 891	2.04
142	WABCO HOLDINGS INC	USD	19 027	19 082	1.95
5 441	WALSIN TECHNOLOGY CORP	TWD	32 210	38 973	3.99
8 501	WESTERN AREAS LTD	AUD	12 562	12 133	1.24
308	WR GRACE & CO	USD	14 664	14 547	1.49
4 100	XIAMEN TUNGSTEN CO LTD - A	CNY	7 165	6 546	0.67
2 374	YAGEO CORP	TWD	27 208	31 215	3.20
2 800	ZHEJIANG CHINT ELECTRICS CO LTD - A	CNY	10 732	9 886	1.01
3 000	ZHEJIANG HUAYOU COBALT CO LTD - A	CNY	17 667	14 651	1.50
Total Shares			991 097	961 589	98.46
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			991 097	961 589	98.46
Investment Funds					
Open-ended Investment Funds					
313	LYXOR MSCI KOREA UCITS ETF - C	USD	13 595	16 481	1.69
Total Open-ended Investment Funds			13 595	16 481	1.69
Total Investment Funds			13 595	16 481	1.69
Total Investments			1 004 692	978 070	100.15

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	33.65	United States of America	49.84
Automobiles and Parts	28.87	China	12.69
Industrial Metals and Mining	7.76	Taiwan	7.90
Chemicals	7.71	Japan	6.83
Consumer Services	4.73	France	4.66
Personal Care, Drug and Grocery Stores	4.68	Cayman Islands	4.53
Industrial Transportation	3.55	United Kingdom	2.65
Retailers	3.24	Germany	2.37
Investment Fund	1.69	Jersey	1.84
General Industrials	1.40	Luxembourg	1.69
Travel and Leisure	1.39	Australia	1.24
Precious Metals and Mining	0.76	Switzerland	1.23
Construction and Materials	0.72	Canada	1.22
		South Africa	0.76
		Brazil	0.70
	100.15		100.15

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
19	ADIDAS AG - REG	EUR	4 720	4 354	0.43
345	ADMIRAL GROUP PLC	GBP	9 251	10 139	0.99
38	ADOBE INC	USD	12 611	13 438	1.31
15	ADYEN NV	EUR	12 830	14 806	1.45
75	AKAMAI TECHNOLOGIES INC	USD	6 462	7 328	0.72
49	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 391	2 248	0.22
866	ARCA CONTINENTAL SAB DE CV	MXN	4 456	3 376	0.33
357	AREZZO INDUSTRIA E COMERCIO SA	BRL	3 527	2 803	0.27
557	ARISTOCRAT LEISURE LTD	AUD	10 988	9 296	0.91
136	ASSOCIATED BRITISH FOODS PLC	GBP	3 595	3 246	0.32
1 091	AVI LTD	ZAR	4 726	4 675	0.46
289	AVIS BUDGET GROUP INC	USD	6 319	4 763	0.47
43	BALCHEM CORP	USD	3 978	3 837	0.37
111	BAOZUN INC	USD	3 417	3 534	0.35
1 641	BLACKBERRY LTD	CAD	6 847	7 018	0.69
89	BLACKMORES LTD	AUD	4 238	4 414	0.43
1 177	B&M EUROPEAN VALUE RETAIL SA	GBP	4 658	4 941	0.48
838	BOINGO WIRELESS INC	USD	9 984	11 682	1.14
7 891	BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	2 203	2 148	0.21
23	BOSTON BEER CO INC - A	USD	8 382	10 730	1.05
243	BUCKLE INC	USD	4 571	3 720	0.36
222	B2W CIA DIGITAL	BRL	1 846	3 004	0.29
137	CALBEE INC	JPY	3 515	4 183	0.41
178	CALERES INC	USD	1 661	1 444	0.14
80	CAMPBELL SOUP CO	USD	4 096	3 998	0.39
372	CANADA GOOSE HOLDINGS INC	CAD	8 116	8 903	0.87
426	CAPCOM CO LTD	JPY	12 055	13 126	1.28
33	CARLSBERG A/S - B	DKK	4 006	4 160	0.41
833	CARROLS RESTAURANT GROUP INC	USD	2 099	3 040	0.30
378	CARSALES.COM LTD	AUD	3 882	3 512	0.34
72	CASINO GUICHARD PERRACHON SA	EUR	2 630	2 699	0.26
1 050	CHINA MENGNIU DAIRY CO LTD	HKD	3 801	3 745	0.37
103	CHR HANSEN HOLDING A/S	DKK	7 591	8 874	0.87
212	CINEPLEX INC	CAD	4 772	2 540	0.25
13	COCA-COLA BOTTLING CO CONSOLIDATED	USD	2 863	3 061	0.30
85	COCA-COLA CO	USD	4 561	3 901	0.38
159	COCA-COLA HBC AG	GBP	4 433	4 041	0.39
70	COCOKARA FINE INC	JPY	3 420	3 325	0.32
285	COLOPL INC	JPY	2 335	2 356	0.23
64	COLUMBIA SPORTSWEAR CO	USD	4 796	4 665	0.46
6 116	COMPAL ELECTRONICS INC	TWD	3 488	3 928	0.38
28	COSMOS PHARMACEUTICAL CORP	JPY	6 206	7 528	0.74
19	COSTCO WHOLESALE CORP	USD	5 865	5 757	0.56
46	DANONE SA	EUR	2 990	3 187	0.31

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
42	DECKERS OUTDOOR CORP	USD	6 970	6 248	0.61
93	DELIVERY HERO SE	EUR	6 750	7 843	0.77
335	DESIGNER BRANDS INC - A	USD	4 107	2 127	0.21
101	DICK'S SPORTING GOODS INC	USD	3 623	2 968	0.29
37	DOLLAR GENERAL CORP	USD	6 126	6 486	0.63
98	DUNKIN' BRANDS GROUP INC	USD	6 705	6 158	0.60
2 500	EAST MONEY INFORMATION CO LTD - A	CNY	6 849	6 466	0.63
206	EBAY INC	USD	7 376	8 205	0.80
282	ENOVA INTERNATIONAL INC	USD	4 949	4 523	0.44
89	EVO PAYMENTS INC	USD	1 992	1 772	0.17
537	EVOLUTION GAMING GROUP AB	SEK	19 862	24 460	2.40
83	FACEBOOK INC	USD	14 745	16 990	1.66
750	FITBIT INC - A	USD	4 809	5 018	0.49
130	FOOT LOCKER INC	USD	3 766	3 332	0.33
127	FREENET AG	EUR	2 408	2 407	0.24
2 800	FUJIAN NEWLAND COMPUTER CO LTD - A	CNY	7 537	6 571	0.64
356	GAP INC	USD	4 425	2 891	0.28
91	GARMIN LTD	USD	7 653	7 386	0.72
84	GENESCO INC	USD	2 234	1 590	0.16
156	G-III APPAREL GROUP LTD	USD	2 852	1 767	0.17
548	GLANBIA PLC	EUR	6 490	5 810	0.57
444	GREAT CANADIAN GAMING CORP	CAD	11 154	8 666	0.85
1 107	GROUPON INC	USD	1 084	1 351	0.13
229	GUESS INC	USD	2 647	2 141	0.21
119	HAIN CELESTIAL GROUP INC	USD	2 628	3 075	0.30
293	HENNES & MAURITZ AB - B	SEK	4 827	4 086	0.40
160	HERBALIFE LTD	USD	5 052	5 976	0.58
884	HERTZ GLOBAL HOLDINGS INC	USD	7 324	3 571	0.35
179	HIBBETT SPORTS INC	USD	3 514	2 762	0.27
108	HOUSE FOODS GROUP INC	JPY	3 412	3 414	0.33
3 598	HTC CORP	TWD	3 869	3 630	0.35
66	HUBSPOT INC	USD	9 694	11 130	1.09
29	IAC/INTERACTIVECORP	USD	5 673	6 481	0.63
15 920	IGG INC	HKD	10 370	10 104	0.99
86	INGLES MARKETS A	USD	3 253	3 511	0.34
75	INTERDIGITAL INC/PA	USD	3 712	4 333	0.42
168	IQIYI INC	USD	3 503	2 851	0.28
1 185	JD SPORTS FASHION PLC	GBP	9 669	7 913	0.77
25	J&J SNACK FOODS CORP	USD	3 886	3 176	0.31
43	JOHN B SANFILIPPO & SON INC	USD	3 139	3 532	0.34
57	J2 GLOBAL INC	USD	4 793	4 596	0.45
72	KELLOGG CO	USD	4 531	4 716	0.46
41	KERRY GROUP PLC	EUR	4 935	4 702	0.46
89	KOHL'S CORP	USD	2 813	1 643	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
199	KONAMI HOLDINGS CORP	JPY	6 841	6 337	0.62
34	KONINKLIJKE DSM NV	EUR	3 857	4 162	0.41
5 655	LENOVO GROUP LTD	HKD	3 486	3 078	0.30
57	LIVE NATION ENTERTAINMENT INC	USD	2 871	2 558	0.25
189	LIVEPERSON INC	USD	4 061	4 525	0.44
72	LOBLAW COS LTD	CAD	3 562	3 551	0.35
583	LOCALIZA RENT A CAR SA	BRL	3 682	3 682	0.36
52	LULULEMON ATHLETICA INC	USD	10 587	11 621	1.13
187	MARCUS CORP	USD	3 863	2 719	0.27
161	MATCH GROUP INC	USD	10 534	12 391	1.21
792	MEDIASET ESPANA COMUNICACION SA	EUR	3 299	2 840	0.28
523	MEDIATEK INC	TWD	5 893	7 299	0.71
75	MEIJI HOLDINGS CO LTD	JPY	4 842	5 239	0.51
272	MEITUAN DIANPING - B	HKD	3 468	3 642	0.36
1 901	MELCO INTERNATIONAL DEVELOPMENT LTD	HKD	3 682	3 580	0.35
9	MERCADOLIBRE INC	USD	5 394	5 252	0.51
100	MORINAGA MILK INDUSTRY CO LTD	JPY	3 589	3 909	0.38
696	MR PRICE GROUP LTD	ZAR	6 324	5 003	0.49
17	NASPERS LTD	ZAR	2 605	2 683	0.26
214	NAVIENT CORP	USD	2 139	1 631	0.16
50	NESTLE SA	CHF	5 194	5 279	0.52
25	NETEASE INC	USD	8 089	8 624	0.84
25	NETFLIX INC	USD	9 086	10 496	1.02
161	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	3 301	2 640	0.26
157	NU SKIN ENTERPRISES INC - A	USD	3 575	4 586	0.45
44	NVIDIA CORP	USD	11 468	12 860	1.26
71	PAYLOCITY HOLDING CORP	USD	8 181	8 132	0.79
68	PAYPAL HOLDINGS INC	USD	7 433	8 364	0.82
92	PINDUODUO INC - ADR	USD	3 469	4 364	0.43
696	PLUS500 LTD	GBP	7 976	10 978	1.07
36	POST HOLDINGS INC	USD	3 397	3 307	0.32
3 401	POU CHEN CORP	TWD	3 390	3 225	0.31
593	PRESIDENT CHAIN STORE CORP	TWD	5 640	6 142	0.60
182	PRIMA MEAT PACKERS LTD	JPY	3 740	4 175	0.41
77	PUMA SE	EUR	5 118	4 839	0.47
103	Q2 HOLDINGS INC	USD	7 096	8 211	0.80
507	RAKUTEN INC	JPY	3 847	4 343	0.42
121	REA GROUP LTD	AUD	7 803	7 053	0.69
121	RED ROBIN GOURMET BURGERS INC	USD	1 768	1 770	0.17
52	RINGCENTRAL INC - A	USD	11 106	11 884	1.16
65	ROKU INC	USD	6 285	7 880	0.77
74	ROSS STORES INC	USD	7 470	6 761	0.66
91	ROYAL CARIBBEAN CRUISES LTD	USD	4 702	4 256	0.42
79	ROYAL UNIBREW A/S	DKK	6 235	6 113	0.60

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
63	SALESFORCE.COM INC	USD	10 127	10 203	1.00
201	SCIENTIFIC GAMES CORP - A	USD	2 362	2 535	0.25
171	SHAKE SHACK INC - A	USD	8 233	9 321	0.91
40	SHIMAMURA CO LTD	JPY	2 688	2 544	0.25
100	SHOE CARNIVAL INC	USD	2 679	2 362	0.23
280	SIMPLY GOOD FOODS CO	USD	4 665	5 278	0.52
241	SINA CORP/CHINA	USD	7 862	8 139	0.79
160	SIX FLAGS ENTERTAINMENT CORP	USD	3 258	3 202	0.31
132	SKECHERS U.S.A. INC - A	USD	3 944	3 720	0.36
93	SKYWORKS SOLUTIONS INC	USD	8 854	9 661	0.94
744	SLM CORP	USD	7 044	6 205	0.61
255	SMARTSHEET INC - A	USD	10 755	13 444	1.31
465	SOFTBANK CORP	JPY	6 593	6 366	0.62
375	SONOS INC	USD	3 829	3 833	0.37
268	SPROUTS FARMERS MARKET INC	USD	4 504	5 569	0.54
1 108	STAR ENTERTAINMENT GRP LTD	AUD	2 412	2 198	0.21
109	STARBUCKS CORP	USD	8 126	8 364	0.82
44	STEPAN CO	USD	3 602	4 198	0.41
118	STEVEN MADDEN LTD	USD	3 665	2 958	0.29
124	SUNTORY BEVERAGE & FOOD LTD	JPY	4 819	4 702	0.46
60	SYMRISE AG	EUR	5 965	6 067	0.59
1 201	TAIWAN MOBILE CO LTD	TWD	4 196	4 342	0.42
611	TECHNOGYM SPA	EUR	5 443	4 504	0.44
167	TENCENT HOLDINGS LTD	HKD	8 286	8 983	0.88
53	THOR INDUSTRIES INC	USD	3 019	3 509	0.34
1 901	TIM PARTICIPACOES SA	BRL	5 345	4 481	0.44
662	TIVO CORP	USD	4 171	4 654	0.45
59	TREEHOUSE FOODS INC	USD	2 201	3 052	0.30
380	TWITTER INC	USD	12 945	10 898	1.06
233	UNDER ARMOUR INC	USD	2 398	2 160	0.21
209	UNDER ARMOUR INC - A	USD	2 456	2 178	0.21
64	UNIVERSAL ELECTRONICS INC	USD	2 462	2 642	0.26
465	UPWORK INC	USD	4 069	3 873	0.38
100	USANA HEALTH SCIENCES INC	USD	7 052	8 922	0.87
3 280	VIA VAREJO SA	BRL	5 763	5 562	0.54
2 309	VITASOY INTERNATIONAL HOLDINGS LTD	HKD	8 452	8 310	0.81
553	VONAGE HOLDINGS CORP	USD	4 322	4 623	0.45
5 478	WANT WANT CHINA HOLDINGS LTD	HKD	4 419	3 929	0.38
13 914	WINBOND ELECTRONICS CORP	TWD	6 551	6 551	0.64
95	WINNEBAGO INDUSTRIES INC	USD	3 679	4 215	0.41
1 383	WM MORRISON SUPERMARKETS PLC	GBP	3 158	3 192	0.31
117	WOLVERINE WORLD WIDE INC	USD	2 779	2 397	0.23
2 620	XIAOMI CORP - B	HKD	4 058	3 447	0.34
82	YAKULT HONSHA CO LTD	JPY	4 150	4 808	0.47

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
202	YELP INC	USD	5 552	4 515	0.44
1 383	YUE YUEN INDUSTRIAL HOLDINGS LTD	HKD	3 106	2 223	0.22
471	ZOZO INC	JPY	6 485	7 664	0.75
1 859	ZYNGA INC	USD	12 675	14 017	1.37
Total Shares			974 017	988 355	96.51
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			974 017	988 355	96.51
Other transferable securities					
Shares					
174	CROCS INC	USD	3 932	4 219	0.41
250	SPAR GROUP LTD	ZAR	2 646	2 408	0.24
Total Shares			6 578	6 627	0.65
Total Other transferable securities			6 578	6 627	0.65
Investment Funds					
Open-ended Investment Funds					
549	LYXOR MSCI KOREA UCITS ETF - C	USD	23 846	28 907	2.82
Total Open-ended Investment Funds			23 846	28 907	2.82
Total Investment Funds			23 846	28 907	2.82
Total Investments			1 004 441	1 023 889	99.98

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	18.14	United States of America	48.75
Travel and Leisure	11.48	Japan	8.20
Food Producers	11.07	Cayman Islands	6.78
Retailers	9.27	Taiwan	3.43
Personal Goods	6.88	Luxembourg	3.31
Leisure Goods	5.03	Canada	3.00
Beverages	4.94	Sweden	2.79
Technology Hardware and Equipment	4.66	Australia	2.58
Consumer Services	4.47	Germany	2.49
Personal Care, Drug and Grocery Stores	3.70	United Kingdom	2.39
Telecommunications Service Providers	3.46	Brazil	1.91
Investment Banking and Brokerage Services	3.12	Denmark	1.87
Investment Fund	2.82	Netherlands	1.85
Telecommunications Equipment	2.04	Switzerland	1.63
Media	1.97	Hong Kong (China)	1.46
Chemicals	1.78	South Africa	1.44
Industrial Support Services	1.45	China	1.27
Life Insurance	0.99	Israel	1.07
Finance and Credit Services	0.77	Ireland	1.03
Real Estate Investment Trusts	0.69	France	0.57
General Industrials	0.52	Bermuda	0.47
Pharmaceuticals and Biotechnology	0.45	Italy	0.44
Electronic and Electrical Equipment	0.28	Liberia	0.42
		Mexico	0.33
		Spain	0.28
		Belgium	0.22
	99.98		99.98

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
43 000	LANDWIRTSCHAFTLICHE RENTENBANK 2.5% 15/11/2027	USD	47 512	48 441	0.02
22 685 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.15% 29/03/2027	USD	23 210 341	23 792 255	7.64
Total Bonds			23 257 853	23 840 696	7.66
Supranationals, Governments and Local Public Authorities, Debt Instruments					
13 989 000	ABU DHABI GOVERNMENT INTERNATIONAL BOND - REGS - 3.125% 11/10/2027	USD	14 509 859	14 924 094	4.80
1 866 000	ABU DHABI GOVERNMENT INTERNATIONAL BOND - REGS - 3.125% 30/09/2049	USD	1 737 219	1 795 288	0.58
90 000	AFRICAN DEVELOPMENT BANK FRN 15/06/2020	USD	89 891	90 073	0.03
116 000	AFRICAN DEVELOPMENT BANK 2.625% 22/03/2021	USD	116 876	118 300	0.04
250 000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 5.875% 11/01/2028	USD	66 663	64 133	0.02
19 436 000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.5% 22/04/2026	USD	5 645 899	5 326 825	1.71
50 000	ASIAN DEVELOPMENT BANK 2% 16/02/2022	USD	50 901	51 442	0.02
2 000	ASIAN DEVELOPMENT BANK 2.375% 10/08/2027	USD	2 221	2 233	0.00
117 000	ASIAN DEVELOPMENT BANK 2.625% 12/01/2027	USD	129 450	131 738	0.04
6 240 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	6 648 612	6 254 290	2.01
4 773 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6% 07/04/2026	USD	5 305 829	5 232 449	1.68
300 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE - REGS - 3.375% 20/03/2024	USD	327 220	332 366	0.11
250 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3% 30/01/2030	USD	228 204	225 439	0.07
300 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4% 26/02/2024	USD	290 159	303 579	0.10
250 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.5% 15/03/2029	USD	234 411	253 229	0.08
1 509 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	1 932 215	1 680 558	0.54
1 350 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 5.95% 25/01/2027	USD	1 222 217	1 221 399	0.39
250 000	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - 0% 23/01/2028	USD	66 855	71 934	0.02
1 106 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 6.125% 31/01/2022	USD	1 090 513	1 104 562	0.35
7 032 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 8.5% 31/01/2047	USD	7 842 006	6 319 483	2.03
18 000	EUROFIMA 1.75% 29/05/2020	USD	18 029	18 014	0.01
13 931 000	INDONESIA GOVERNMENT INTERNATIONAL BOND - REGS - 4.75% 08/01/2026	USD	15 465 468	15 105 173	4.85
327 000	INTER-AMERICAN DEVELOPMENT BANK FRN 25/10/2021	USD	326 650	326 719	0.10
372 000	INTER-AMERICAN DEVELOPMENT BANK 2.125% 18/01/2022	USD	379 128	383 039	0.12
85 000	INTER-AMERICAN DEVELOPMENT BANK 7% 15/06/2025	USD	109 911	110 740	0.04
500 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT FRN 06/08/2024	USD	499 545	498 290	0.16
450 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT FRN 11/02/2021	USD	451 124	450 927	0.14
312 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT FRN 13/10/2020	USD	312 275	312 529	0.10
100 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 13/12/2021	USD	102 771	102 860	0.03
867 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.5% 22/11/2027	USD	970 937	979 472	0.31

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
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)					
531 000	INTERNATIONAL FINANCE CORP FRN 15/12/2020	USD	530 651	531 109	0.17
500 000	INTERNATIONAL FINANCE CORP FRN 15/12/2022	USD	496 818	500 150	0.16
2 070 000	KOMMUNI I GROIP INC 3% 16/11/2021	USD	2 153 338	2 151 351	0.69
448 000	KOMMUNINVEST I SVERIGE AB 3% 16/11/2021	USD	466 225	465 544	0.15
16 566 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.15% 28/03/2027	USD	16 195 114	16 692 646	5.37
8 100 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.5% 22/04/2029	USD	8 084 651	8 214 251	2.64
250 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 6.5% 28/11/2027	USD	183 641	190 353	0.06
4 519 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 7.625% 28/11/2047	USD	2 890 820	3 338 886	1.07
3 079 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 5.625% 17/01/2028	USD	3 058 988	2 359 792	0.76
6 407 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.75% 17/01/2048	USD	6 253 274	4 550 828	1.46
902 000	PANAMA BONOS DEL TESORO 5.625% 25/07/2022	USD	970 773	964 125	0.31
4 143 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.844% 20/06/2030	USD	4 356 462	4 293 080	1.38
1 906 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 4.125% 25/08/2027	USD	2 139 457	2 141 839	0.69
6 859 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3% 01/02/2028	USD	7 342 407	7 258 674	2.33
7 826 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.7% 02/02/2042	USD	9 051 532	9 048 304	2.91
200 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 3.875% 23/04/2023	USD	210 013	212 274	0.07
240 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 4.5% 23/04/2028	USD	269 010	274 240	0.09
10 939 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 4.817% 14/03/2049	USD	12 050 227	13 209 499	4.24
9 299 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 5.103% 23/04/2048	USD	11 330 199	11 626 028	3.74
2 643 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 30/09/2029	USD	2 263 260	2 280 605	0.73
6 664 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.75% 30/09/2049	USD	4 941 468	5 234 805	1.68
1 400 000	RUSSIAN FOREIGN BOND - EUROBOND - REGS - 4.875% 16/09/2023	USD	1 498 426	1 529 395	0.49
11 530 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 3.25% 26/10/2026	USD	11 732 893	11 921 271	3.83
26 707 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 4.5% 26/10/2046	USD	27 160 437	27 788 499	8.94
500 000	SLOVAKIA GOVERNMENT INTERNATIONAL BOND - REGS - 4.375% 21/05/2022	USD	526 784	527 550	0.17
250 000	SRI LANKA GOVERNMENT INTERNATIONAL BOND - REGS - 6.2% 11/05/2027	USD	149 877	144 556	0.05
7 586 000	SRI LANKA GOVERNMENT INTERNATIONAL BOND - REGS - 7.55% 28/03/2030	USD	4 325 029	4 334 982	1.39
6 582 000	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 11/05/2047	USD	4 993 787	5 017 623	1.61
16 832 000	TURKEY GOVERNMENT INTERNATIONAL BOND 6% 25/03/2027	USD	15 342 474	15 531 895	4.99
5 032 600	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	5 944 169	5 959 700	1.92
43 152 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2028	USD	52 227 440	52 399 339	16.85
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			285 312 702	284 484 370	91.42
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			308 570 555	308 325 066	99.08
Total Investments			308 570 555	308 325 066	99.08

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	91.42	United States of America	20.11
Finance and Credit Services	7.64	Saudi Arabia	12.76
Banks	0.02	Indonesia	12.50
	99.08	Qatar	8.14
		Mexico	8.00
		Turkey	6.60
		United Arab Emirates	5.37
		Philippines	5.30
		Brazil	3.69
		South Africa	2.41
		Egypt	2.39
		Oman	2.22
		Peru	2.07
		Argentina	1.73
		Sri Lanka	1.44
		Nigeria	1.13
		Sweden	0.84
		Colombia	0.79
		Russia	0.49
		Dominican Republic	0.39
		Panama	0.31
		Slovakia	0.17
		France	0.11
		Ivory Coast	0.07
		Ecuador	0.02
		Germany	0.02
		Switzerland	0.01
			99.08

Notes to the financial statements

1 - General

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

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

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

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

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

As at April 30, 2020, 56 Sub-Funds are available:

- LYXOR Index Fund - Lyxor Core Stoxx Europe 600 (DR);
- LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR);
- LYXOR Index Fund - Lyxor Core Euro Stoxx 50 (DR);
- LYXOR Index Fund - Lyxor USD Corporate Bond UCITS ETF;
- LYXOR Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF;
- LYXOR Index Fund - Lyxor \$ Floating Rate Note UCITS ETF;
- LYXOR Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF;
- LYXOR Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF;
- LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF;
- LYXOR Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF;
- LYXOR Index Fund - Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF;
- LYXOR Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF;
- LYXOR Index Fund - Lyxor Euro High Yield Sustainable Exposure UCITS ETF;
- LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF;
- LYXOR Index Fund - Lyxor Smart Overnight Return;
- LYXOR Index Fund - Lyxor Alpha Plus Fund;
- LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF;
- LYXOR Index Fund - Crystal Europe Equity;
- LYXOR Index Fund - Lyxor Privex UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF;
- LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF;

Notes to the financial statements (continued)

- LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF;
- LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF.

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

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

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

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

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

Class “UCITS ETF Acc” Shares: Class of Shares dedicated to all Investors, capitalizing, listed on a stock exchange and which may be expressed in different currencies; (UCITS ETF Acc expressed in EUR; UCITS ETF Acc expressed in USD; UCITS ETF Acc expressed in GBP).

Class “UCITS ETF Dist” Shares: Class of Shares dedicated to all Investors, distributing, listed on a stock exchange and which may be expressed in different currencies; (UCITS ETF Dist expressed in EUR; UCITS ETF Dist expressed in USD).

Class “I” Shares: Class of Shares dedicated to Institutional Investors within the meaning of the article 174 (2) c) of the 2010 Law and which may be expressed in different currencies; (IE expressed in EUR; IU expressed in USD, IG expressed in GBP; IJ expressed in JPY; IP expressed in PLN).

Notes to the financial statements (continued)

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

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

Class "E" Shares: Class of Shares dedicated to Institutional Investors within the meaning of the article 174 (2) c) of the 2010 Law and which may be expressed in different currencies; (EE expressed in EUR; EU expressed in USD, EG expressed in GBP; EJ expressed in JPY; EP expressed in PLN).

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

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

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

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

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

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

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

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

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

Notes to the financial statements (continued)

The launches of the following Sub-Funds :

On January 16, 2020:

- LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF,
- LYXOR Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF,
- LYXOR Index Fund - Lyxor Euro High Yield Sustainable Exposure UCITS ETF.

On February 24, 2020:

- LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF.

On March 2, 2020:

- LYXOR Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF,
- LYXOR Index Fund- Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF.

On March 10, 2020:

- LYXOR Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF,
- LYXOR Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF.

On February 7, 2020:

- LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF,
- LYXOR Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF.

The following Sub-Funds has merged:

- LYXOR Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF on February 13, 2020;

The following Sub-Funds have been liquidated:

- LYXOR Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF on March 27, 2020;
- LYXOR Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF on March 27, 2020;

The following Sub-Funds have been renamed:

- LYXOR Index Fund – Lyxor Smart Cash into LYXOR Index Fund – Lyxor Smart Overnight Return on November 18, 2019;
- LYXOR Index Fund- Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF into LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF on November 25, 2019;
- LYXOR Index Fund - Lyxor Ultra Long Duration Euro Govt FTSE MTS 25+Y (DR) UCITS ETF into LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF on December 3, 2019.

By the same Circular Resolution, the Board of Directors of the Company decided to approve the following Sub-Funds' projects that are due to take place in the first semester of the financial year 2020:

Receiving Sub-Funds	Merging Sub-Funds
Lyxor Core EURO STOXX 50 (DR) UCITS ETF	ComStage EURO STOXX 50 NR UCITS ETF
Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF	ComStage STOXX Europe 600 Real Estate NR UCITS ETF
Lyxor Smart Overnight Return	ComStage Commerzbank EONIA Index TR UCITS ETF
Lyxor STOXX Europe 600 Automobiles & Parts UCITS ETF	ComStage STOXX Europe 600 Automobiles & Parts NR UCITS ETF
Lyxor STOXX Europe 600 Banks UCITS ETF	ComStage STOXX Europe 600 Banks NR UCITS ETF
Lyxor STOXX Europe 600 Basic Resources UCITS ETF	ComStage STOXX Europe 600 Basic Resources NR UCITS ETF
Lyxor STOXX Europe 600 Chemicals UCITS ETF	ComStage STOXX Europe 600 Chemicals NR UCITS ETF
Lyxor STOXX Europe 600 Construction & Materials UCITS ETF	ComStage STOXX Europe 600 Construction & Materials NR UCITS ETF

Notes to the financial statements (continued)

Receiving Sub-Funds	Merging Sub-Funds
Lyxor STOXX Europe 600 Financial Services UCITS ETF	ComStage STOXX Europe 600 Financial Services NR UCITS ETF
Lyxor STOXX Europe 600 Food & Beverage UCITS ETF	ComStage STOXX Europe 600 Food & Beverage NR UCITS ETF
Lyxor STOXX Europe 600 Healthcare UCITS ETF	ComStage STOXX Europe 600 Health Care NR UCITS ETF
Lyxor STOXX Europe 600 Industrial Goods & Services UCITS ETF	ComStage STOXX Europe 600 Industrial Goods & Services NR UCITS ETF
Lyxor STOXX Europe 600 Insurance UCITS ETF	ComStage STOXX Europe 600 Insurance NR UCITS ETF
Lyxor STOXX Europe 600 Media UCITS ETF	ComStage STOXX Europe 600 Media NR UCITS ETF
Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	ComStage STOXX Europe 600 Oil & Gas NR UCITS ETF
Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	ComStage STOXX Europe 600 Personal & Household Goods NR UCITS ETF
Lyxor STOXX Europe 600 Retail UCITS ETF	ComStage STOXX Europe 600 Retail NR UCITS ETF
Lyxor Stoxx Europe 600 Technology UCITS ETF	ComStage STOXX Europe 600 Technology NR UCITS ETF
Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	ComStage STOXX Europe 600 Telecommunications NR UCITS ETF
Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	ComStage STOXX Europe 600 Travel & Leisure NR UCITS ETF
Lyxor Stoxx Europe 600 Utilities UCITS ETF	ComStage STOXX Europe 600 Utilities NR UCITS ETF
Lyxor Ultra Long Duration Euro Govt FTSE MTS 25+Y (DR) UCITS ETF	ComStage iBoxx Liquid Sovereigns Diversified 25+ TR UCITS ETF
Lyxor Core EURO STOXX 50 (DR) UCITS ETF	ComStage FR Euro STOXX 50 UCITS ETF

By the same Circular Resolution, the Board of Directors of the Company decided to approve the project of merger of the sub-fund LYXOR Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF, in the sub-fund ComStage Bund-Future Short UCITS ETF of the ComStage SICAV. This merger was effective on February 13, 2020.

2 - Significant accounting policies

2.1 Presentation of financial statements

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

2.2 Valuation of assets

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

The material provisions are as follows:

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

2.2.2 Securities listed on a recognised stock exchange or dealt on any other Regulated Market that operates regularly, is recognised and is open to the public are valued at their last available closing prices or in the event that there should be several such markets on the basis of the main market for the relevant security. For the financial statements as at April 30, 2020, such securities are valued with the closing prices of April 30, 2020 for all Sub-Funds except for Lyxor Smart Overnight Return. In accordance with its valuation policy, the securities held by the sub-fund Lyxor Smart Overnight Return were valued based on the latest available closing prices as at April 29, 2020.

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

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

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

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

Notes to the financial statements (continued)

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

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

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

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

2.3 Currency exchange

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

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

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

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

2.4 Combined financial statements

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

2.5 Net realised gain or loss on sale of investments

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

2.6 Forward foreign exchange contracts

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

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

Notes to the financial statements (continued)

2.7 Futures contracts

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

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

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

2.8 Swaps

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

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

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

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

2.9 Income

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

Interest income is accrued on a daily basis.

2.10 Formation expenses

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

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

2.11 Other expenses

Other expenses comprise liquidation fees and other fees.

2.12 Other income

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

2.13 Transaction costs

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

3 - Management fees

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

Notes to the financial statements (continued)

The annual management fees rates applicable at April 30, 2020 are as follows:

Sub-Funds	Currency	Class of shares	Management fee (p.a.)	
LYXOR Index Fund - Lyxor Core Stoxx Europe 600 (DR)	EUR	SE	0.07%	
		UCITS ETF Acc	0.07%	
		UCITS ETF Monthly Hedged to EUR - Dist	0.15%	
LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)	EUR	IE	0.14%	
		OE	0.05%	
		SE	0.07%	
		UCITS ETF Acc	0.07%	
		UCITS ETF Dist	0.07%	
		UCITS ETF Monthly Hedged to GBP - Acc	0.15%	
LYXOR Index Fund - Lyxor Core Euro Stoxx 50 (DR)	EUR	SE	0.07%	
		UCITS ETF Acc	0.07%	
LYXOR Index Fund - Lyxor USD Corporate Bond UCITS ETF	USD	Dist	0.09%	
		Monthly Hedged to EUR - Dist	0.20%	
LYXOR Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF	USD	Dist	0.30%	
		Monthly Hedged to EUR - Dist	0.40%	
LYXOR Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	USD	Dist	0.10%	
		Monthly Hedged to CHF - Dist	0.15%	
		Monthly Hedged to EUR - Dist	0.15%	
		Monthly Hedged to GBP - Dist	0.15%	
LYXOR Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	EUR	Acc	0.17%	
LYXOR Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	EUR	Acc	0.17%	
LYXOR Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	EUR	Dist	0.40%	
LYXOR Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	EUR	Dist	0.40%	
LYXOR Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	EUR	Dist	0.40%	
LYXOR Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF	USD	Dist	0.30%	
		Monthly Hedged to EUR - Dist	0.40%	
LYXOR Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	EUR	Dist	0.30%	
LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF	EUR	Acc	0.10%	
LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF	EUR	Dist	0.17%	
LYXOR Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	USD	Acc	0.20%	
LYXOR Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF	EUR	Acc	0.45%	
LYXOR Index Fund - Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF	EUR	Acc	0.17%	
LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF	USD	Acc	0.25%	
		EUR	Monthly Hedged to EUR - Acc	0.30%
LYXOR Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	USD	Acc	0.25%	
		EUR	Monthly Hedged to EUR - Acc	0.30%
LYXOR Index Fund - Lyxor Euro High Yield Sustainable Exposure UCITS ETF	EUR	Acc	0.25%	
LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF	USD	Acc	0.40%	
LYXOR Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	EUR	Dist	0.30%	
LYXOR Index Fund - Lyxor Smart Overnight Return ⁽²⁾	EUR	IE	0.04%	
		USD	IU	0.11%
		GBP	IG	0.06%
		EUR	UCITS ETF C-EUR	0.05%
		GBP	UCITS ETF C-GBP	0.05%
		USD	UCITS ETF C-USD	0.10%
LYXOR Index Fund - Lyxor Alpha Plus Fund	EUR	IE-D	0.35%	
LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF	EUR	Acc	0.40%	
		Acc	0.15%	
LYXOR Index Fund - Crystal Europe Equity	EUR	IE	0.89%	
		OE	0.84%	

⁽¹⁾ For the period from 01 November 2019 until the liquidation date of the Sub-Fund (refer to the note 1 of this report)

⁽²⁾ For the period from 01 November 2019 to April, 30, 2020 (refer to the note 1 of this report)

Notes to the financial statements (continued)

Sub-Funds	Currency	Class of shares	Management fee (p.a.)
LYXOR Index Fund - Lyxor Privex UCITS ETF	EUR	Dist	0.70%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF ⁽²⁾	EUR	Dist	0.30%
LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF	EUR	Dist EUR	0.40%
	USD	Dist USD	0.40%
LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	EUR	Dist EUR	0.45%
	USD	Dist USD	0.45%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	EUR	Acc	0.30%
	EUR	Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	EUR	Acc	0.30%
LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF	USD	Acc	0.40%
LYXOR Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF	USD	Acc	0.15%
LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF	USD	Acc	0.15%
LYXOR Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	USD	Acc	0.15%
LYXOR Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	USD	Acc	0.15%
LYXOR Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	USD	Acc	0.15%
LYXOR Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	USD	Dist	0.30%
	EUR	Monthly Hedged to EUR-Dist	0.40%

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

4 - Performance Fees

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

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

5 - Depositary, Administrative, Registrar Agent and other fees

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

⁽²⁾ For the period from 01 November 2019 to April, 30, 2020 (refer to the note 1 of this report)

Notes to the financial statements (continued)

6 - Taxation

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

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

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

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

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

7 - Futures contracts

As at April 30, 2020, the Company holds the following open futures contracts:

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Index	EUR	STOXX EUROP 600 FUT	EUREX-DEUTSCHLAND	Jun-20	-	1 293	21 806 445	(560 500)
Security	CHF	ABB LTD	EUREX-DEUTSCHLAND	Jun-20	2 800	-	4 849 722	316 326
Security	EUR	ABN AMRO GROUP N V	EUREX-DEUTSCHLAND	Jun-20	700	-	489 657	(321 468)
Security	EUR	ALLIANZ AG EUX	EUREX-DEUTSCHLAND	Jun-20	600	-	9 623 160	306 360
Security	EUR	ALLIANZ SA SSDF	EUREX-DEUTSCHLAND	Jun-20	5	-	480 000	0
Security	EUR	BASF AG	EUREX-DEUTSCHLAND	Jun-20	1 500	-	6 787 695	372 195
Security	EUR	BASF SE SSDF	EUREX-DEUTSCHLAND	Jun-20	13	-	208 000	(221 000)
Security	EUR	ENI SPA	EUREX-DEUTSCHLAND	Dec-20	264	-	132 000	(95 040)
Security	EUR	ENI SPA	EUREX-DEUTSCHLAND	Dec-20	300	-	2 475 210	(637 590)
Security	EUR	INTESA SANPAOLO SPA	EUREX-DEUTSCHLAND	Jun-20	2 500	-	3 555 000	(1 890 000)
Security	EUR	KONINKLIJKE AHOLD	EUREX-DEUTSCHLAND	Jun-20	1 500	-	3 321 690	(27 510)
Security	EUR	MUNCHENER SSDF	EUREX-DEUTSCHLAND	Jun-20	2	-	196 000	0
Security	EUR	MUNICH RE	EUREX-DEUTSCHLAND	Jun-20	200	-	4 013 212	277 212
Security	CHF	NESTLE SA	EUREX-DEUTSCHLAND	Jun-20	4 300	-	41 415 002	(932 158)
Security	CHF	NOVARTIS AG	EUREX-DEUTSCHLAND	Jun-20	3 800	-	29 545 211	(29 116)
Security	CHF	ROCHE HOLDING AG	EUREX-DEUTSCHLAND	Jun-20	1 100	-	34 876 717	4 895 304
Security	CHF	ZURICH INSURANCE AG	EUREX-DEUTSCHLAND	Jun-20	2 400	-	6 970 899	(48 275)
							170 745 620	1 404 740

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Index	EUR	EURO STOXX 50	EUREX-DEUTSCHLAND	Jun-20	28	-	808 360	4 600
							808 360	4 600

Notes to the financial statements (continued)

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Index	EUR	EURO STOXX 50	EUREX-DEUTSCHLAND	Jun-20	1	-	28 870	1 140
							28 870	1 140

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Index	EUR	EURO STOXX 50	EUREX-DEUTSCHLAND	Jun-20	-	33	952 710	24 420
							952 710	24 420

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Index	EUR	EURO STOXX 50	EUREX-DEUTSCHLAND	Jun-20	6	-	173 220	(3 030)
							173 220	(3 030)

Notes to the financial statements (continued)

8 - Forward foreign exchange contracts

As at April 30, 2020, the Company holds the following open forward foreign exchange contracts:

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

Purchase	Sale		Maturity date	Unrealised appreciation/depreciation EUR
CHF 405 100	EUR 383 432		05-May-20	(229)
DKK 573 000	EUR 76 834		05-May-20	(20)
EUR 1 892 424	CHF 2 008 725		05-May-20	(7 815)
EUR 169 701	CHF 179 500		05-May-20	(102)
EUR 388 563	DKK 2 900 358		05-May-20	(215)
EUR 34 169	DKK 255 100		05-May-20	(26)
EUR 3 003 205	GBP 2 660 407		05-May-20	(60 284)
EUR 132 427	NOK 1 519 904		05-May-20	(3 332)
EUR 44 814	PLN 204 500		05-May-20	(261)
EUR 599 901	SEK 6 507 664		05-May-20	(8 341)
GBP 488 800	EUR 560 081		05-May-20	2 809
GBP 138 400	EUR 157 373		05-May-20	2 004
NOK 278 100	EUR 24 766		05-May-20	79
NOK 123 700	EUR 10 893		05-May-20	156
PLN 33 900	EUR 7 455		05-May-20	18
PLN 18 500	EUR 4 036		05-May-20	42
SEK 1 228 700	EUR 114 691		05-May-20	165
SEK 122 800	EUR 11 218		05-May-20	262
EUR 346 199	DKK 2 582 458		02-Jun-20	33
EUR 2 340 943	GBP 2 033 207		02-Jun-20	513
EUR 99 619	NOK 1 118 104		02-Jun-20	(228)
EUR 33 492	PLN 152 100		02-Jun-20	(13)
EUR 482 449	SEK 5 156 164		02-Jun-20	623
EUR 1 686 328	CHF 1 783 125		03-Jun-20	(766)
				(74 929)

9 - Index Swaps

As at April 30, 2020, the Company holds the following swaps.

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

LYXOR Index Fund - Lyxor USD Corporate Bonds UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	14/08/20	Basket of securities	USD	(272 615 086)
298 165 894	14/08/20	Lyxor USD Corporate Bond UCITS ETF	USD	271 910 147
				(704 939)

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

Notes to the financial statements (continued)

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	29/05/20	Basket of securities	USD	(94 031 518)
101 419 035	29/05/20	Lyxor BofAML \$ High Yield Bond UCITS ETF	USD	94 386 931
				355 413

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-		Basket of securities	USD	(147 267 217)
92 077 903	08/04/21	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Unhedged USD	USD	91 406 350
44 327 201	08/04/21	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Hedged EUR	USD	43 100 254
4 856 890	08/04/21	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Hedged CHF	USD	4 876 080
8 005 748	08/04/21	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Hedged GBP	USD	7 562 772
				(321 443)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	29/05/20	Basket of securities	USD	(32 226 286)
36 460 901	29/05/20	BofA Merrill Lynch BB-CCC 1-3 Year US High Yield Constrained Index	USD	32 486 805
				260 519

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	29/05/20	Basket of securities	EUR	(95 712 177)
102 025 385	29/05/20	BofA Merrill Lynch BB-CCC 1-3 Year Euro Developed Markets High Yield Constrained Index	EUR	94 853 356
				(858 822)

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

Notes to the financial statements (continued)

LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	10/12/20	Basket of securities	EUR	(105 464 974)
105 570 056	10/12/20	FTSE MTS Covered Bond (Mid Price) Index	EUR	105 388 273
				(76 701)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	01/12/20	Basket of securities	EUR	(80 197 855)
80 213 599	01/12/20	BofA Merrill Lynch BB-CCC Euro Developed Markets Non-Financial High Yield Constrained	EUR	80 272 262
				67 933

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

LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	15/01/21	Basket of securities	USD	(5 829 198)
6 230 315	15/01/21	Bloomberg Barclays MSCI US Corporate High Yield SRI Sustainable Index	USD	5 783 946
				(45 251)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	15/01/21	Basket of securities	USD	(5 784 190)
6 093 088	15/01/21	Bloomberg Barclays MSCI Global Corporate High Yield SRI Sustainable Index	USD	5 739 710
				(44 480)

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

LYXOR Index Fund - Lyxor Euro High Yield Sustainable Exposure UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	15/01/21	Basket of securities	EUR	(4 629 902)
5 102 322	15/01/21	Bloomberg Barclays MSCI Euro Corporate High Yield SRI Sustainable Index	EUR	4 607 924
				(21 978)

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

Notes to the financial statements (continued)

LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/08/20	Basket of securities	EUR	(17 880 530)
23 821 012	20/08/20	SG Global Value Beta Net Total Return Index	EUR	17 800 473
				(80 057)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/21	Basket of securities	EUR	(114 661 575)
161 444 069	20/01/21	STXE SD 30 EUR NRT	EUR	114 973 871
				312 296

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

LYXOR Index Fund - Lyxor Smart Overnight Return

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/06/20	Basket of securities	EUR	(1 536 553 438)
749 960 662	03/06/20	Eonia Index	EUR	1 129 426 328
31 995 000	03/06/20	Sonia Index	EUR	35 491 768
359 419 452	03/06/20	Fed Funds Index	EUR	353 442 501
				(18 192 841)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	24/11/20	Basket of securities	EUR	(9 793 142)
9 461 385	24/11/20	SGI Short x1 Euro BTP Futures Index	EUR	9 789 966
				(3 176)

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

LYXOR Index Fund - Crystal Europe Equity

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	24/10/20	Basket of securities	EUR	(11 555 791)
12 251 066	24/10/20	Lyxor Crystal Dynamic LS Strategy EUR	EUR	11 701 830
				146 039

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

Notes to the financial statements (continued)

LYXOR Index Fund - Lyxor Privex UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/08/20	Basket of securities	EUR	(20 900 400)
18 891 445	20/08/20	PrivateEqtyTrU	EUR	20 861 817
				(38 583)

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/08/20	Basket of securities	EUR	(10 707 792)
13 619 335	20/08/20	EPRA EUROPE NET RTN IDX	EUR	10 886 402
				178 610

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/08/20	Basket of securities	EUR	(11 336 784)
9 954 921	20/08/20	EPRA/NAREIT US NET \$	EUR	11 269 326
				(67 458)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/08/20	Basket of securities	EUR	(122 904 149)
157 271 147	20/08/20	FTSE E/N Dev Net TRI USD	EUR	123 779 068
				254 828

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	23/12/20	Basket of securities	EUR	(9 145 409)
13 999 717	23/12/20	STXE 600 Cn&Mt EUR NRT	EUR	9 142 735
				(2 674)

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

Notes to the financial statements (continued)

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	23/12/20	Basket of securities	EUR	(16 254 317)
13 596 338	23/12/20	STXE 600 FnSv EUR NRT	EUR	16 035 734
				(218 583)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	23/12/20	Basket of securities	EUR	(148 586 158)
136 099 632	23/12/20	STXE 600 Fd&Bv EUR NRT	EUR	148 653 501
				67 343

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	23/12/20	Basket of securities	EUR	(648 517 088)
628 166 248	23/12/20	STXE 600 HECR EUR NRT	EUR	648 255 078
				(262 010)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	23/12/20	Basket of securities	EUR	(17 443 039)
20 971 443	23/12/20	STXE 600 Ig&S EUR NRT	EUR	17 453 058
				10 019

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	23/12/20	Basket of securities	EUR	(38 490 324)
52 103 619	23/12/20	STXE 600 Ins EUR NRT	EUR	75 520 718
				(74 823)

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

Notes to the financial statements (continued)

LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	23/12/20	Basket of securities	EUR	(6 378 307)
6 420 198	23/12/20	STXE 600 Mda EUR NRT	EUR	6 272 582
				(105 725)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	23/12/20	Basket of securities	EUR	(358 346 429)
504 299 421	23/12/20	STXE 600 Oil&G EUR NRT	EUR	358 717 716
				371 287

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	25/01/21	Basket of securities	EUR	(23 635 776)
27 140 398	25/01/21	STXE 600 Pr&Ho EUR NRT	EUR	23 648 687
				12 911

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	25/01/21	Basket of securities	EUR	(9 097 339)
10 279 617	25/01/21	STXE 600 Rtl EUR NRT	EUR	8 929 977
				(167 362)

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	25/01/21	Basket of securities	EUR	(72 440 265)
57 724 759	25/01/21	STXE 600 Tech EUR NRT	EUR	72 503 526
				63 261

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

Notes to the financial statements (continued)

LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	25/01/21	Basket of securities	EUR	(125 670 886)
111 528 252	25/01/21	STXE 600 Tel EUR NRT	EUR	125 806 860
				135 974

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	25/01/21	Basket of securities	EUR	(7 045 781)
10 104 673	25/01/21	STXE 600 Tr&Ls EUR NRT	EUR	6 958 739
				(87 042)

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	25/01/21	Basket of securities	EUR	(59 472 600)
77 302 644	25/01/21	STXE 600 Util EUR NRT	EUR	59 408 054
				(64 546)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	23/12/20	Basket of securities	EUR	(54 602 044)
69 768 997	23/12/20	STXE 600 Au&Pt EUR NRT	EUR	54 552 907
				(49 137)

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	23/12/20	Basket of securities	EUR	(235 279 243)
369 413 044	23/12/20	STXE 600 Bnk EUR NRT	EUR	235 342 495
				63 252

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

Notes to the financial statements (continued)

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	23/12/20	Basket of securities	EUR	(216 773 091)
278 305 247	23/12/20	STXE 600 BsRs EUR NRT	EUR	216 778 972
				5 881

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	23/12/20	Basket of securities	EUR	(9 776 849)
12 846 851	23/12/20	STXE 600 Chem EUR NRT	EUR	9 847 697
				70 848

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

LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	10/03/21	Basket of securities	USD	(148 816 191)
134 439 997	10/03/21	Rise of the Robots NRT Index	USD	148 198 715
				(617 476)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	10/12/20	Basket of securities	USD	(311 004 559)
347 022 848	10/12/20	Markit iBoxx USD Liquid Emerging Markets Sovereigns Mid Price TCA TRI	USD	311 275 944
				271 385

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

Notes to the financial statements (continued)

10 - Securities lending

As at April 30, 2020, the market value of securities lent is as follows:

Sub-Fund	Currency	Market value of securities lent
LYXOR Index Fund - Lyxor Smart Overnight Return	EUR	36 136 673

The counterparty of the security lending contract is Société Générale.

Safekeeping of collateral received by the collective investment undertaking as part of securities lending transactions as at April 30, 2020

As at April 30, 2020, the collateral fully covered the market value of the securities lent into the following Sub-Fund:

LYXOR Index Fund - Lyxor Smart Overnight Return

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	UNIBAIL RODAM REITS	EUR	22 710 408
Equity	INTESA SANPAOLO SPA	EUR	18 096 454
Equity	TECHNIPFMC PLC	USD	9 440 138
Equity	UNICREDIT SPA	EUR	12 422 644
Equity	GECINA ACT	EUR	1 295 978
			63 965 622

11 - Dividends distribution

By the Circular Resolution dated December 9, 2019, the Board of Directors of the Company decided to pay these dividends out of the capital attributable to the Sub-Funds on or around December 13, 2019, as shown in the table below. The distribution amount was defined taking into account the number of Shares outstanding for the Sub-Funds at the record date of December 10, 2019. The ex-dividend date was December 11, 2019.

Sub-Funds	ISIN Code	Currency	Amount of the dividend per Share
LYXOR Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	LU1571051751	USD	1.11
LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)	LU0908501132	EUR	0.56
LYXOR Index Fund - Lyxor Core Stoxx Europe 600 (DR)	LU1574142243	EUR	0.72
LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF	LU1686830065	EUR	0.88
LYXOR Index Fund - Lyxor STOXX Europe Real Estate UCITS ETF	LU1812091194	EUR	0.12
LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	LU1832418773	EUR	0.50
LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF	LU1832418856	EUR	0.61
LYXOR Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	LU1598690169	EUR	0.44
LYXOR Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	LU1812092168	EUR	0.12
LYXOR Index Fund - Lyxor USD Corporate Bond UCITS ETF	LU1285959703	USD	1.51
LYXOR Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	LU1571052569	CHF	1.01
LYXOR Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	LU1571052130	EUR	1.03
LYXOR Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	LU1571052304	GBP	1.05
LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	LU1812091350	USD	0.22
LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF	LU1812091517	USD	0.27
LYXOR Index Fund - Lyxor USD Corporate Bond UCITS ETF	LU1285960032	EUR	1.32

Notes to the financial statements (continued)

12 - Exchange rates

As of April 30, 2020, the following exchange rates have been used for the preparation of these financial statements:

1 USD =	1.52739	AUD	1 USD =	5.41331	BRL
1 USD =	1.38893	CAD	1 USD =	0.96517	CHF
1 USD =	7.05213	CNY	1 USD =	6.81065	DKK
1 USD =	0.91299	EUR	1 USD =	0.79280	GBP
1 USD =	7.75235	HKD	1 USD =	320.86643	HUF
1 USD =	106.93499	JPY	1 USD =	23.81001	MXN
1 USD =	10.21957	NOK	1 USD =	1.62088	NZD
1 USD =	4.14115	PLN	1 USD =	9.76719	SEK
1 USD =	1.40770	SGD	1 USD =	32.35497	THB
1 USD =	29.73651	TWD	1 USD =	18.36501	ZAR

13 - Tracking error

Calculation methodology: Tracking error has been calculated starting October 31, 2019 till April 30, 2020.

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

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

Sub-Fund	Share Class	TE 1 Year
LYXOR Index Fund - Lyxor Core Stoxx Europe 600 (DR)	Class SE	0.140%
	Class UCITS ETF Acc	0.138%
	Class UCITS ETF Monthly Hedged to EUR - Dist	0.205%
LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)	Class IE	0.133%
	Class OE	0.134%
	Class SE	0.133%
	Class UCITS ETF Acc	0.133%
	Class UCITS ETF Dist	0.133%
LYXOR Index Fund - Lyxor Core Euro Stoxx 50 (DR)	Class SE	0.250%
	Class UCITS ETF Acc	0.250%
LYXOR Index Fund - Lyxor USD Corporate Bonds UCITS ETF	Class Dist	0.182%
	Class Monthly Hedged to EUR - Dist	0.182%
LYXOR Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF	Class Dist	0.002%
	Class Monthly Hedged to EUR - Dist	0.003%
LYXOR Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	Class Dist	0.070%
	Class Monthly Hedged to CHF - Dist	0.071%
	Class Monthly Hedged to EUR - Dist	0.070%
	Class Monthly Hedged to GBP - Dist	0.070%
LYXOR Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	Class Acc	0.010%
LYXOR Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	Class Acc	0.018%
LYXOR Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Class Dist	0.102%
LYXOR Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Class Dist	0.085%
LYXOR Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	0.200%
LYXOR Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF	Class Dist	0.002%
	Class Monthly Hedged to EUR - Dist	0.003%
LYXOR Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Class Dist	0.002%
LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF	Class Acc	0.620%
LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF	Class Dist	0.001%
LYXOR Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	0.122%
LYXOR Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF	Class Dist	0.003%
Lyxor Index Fund - Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF	Class Acc	0.010%

Notes to the financial statements (continued)

Sub-Fund	Share Class	TE 1 Year
LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF	Class Acc	0.028%
LYXOR Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Class Dist	0.195%
LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF	Class Acc	0.003%
LYXOR Index Fund - Lyxor Privex UCITS ETF	Class Dist	0.123%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF	Class Dist	0.157%
LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF	Class Dist EUR	0.071%
	Class Dist USD	0.071%
LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist EUR	0.060%
	Class Dist USD	0.061%
LYXOR Index Fund - Lyxor STOXX Europe 600 Construction & Materials UCITS ETF	Class Acc	0.139%
LYXOR Index Fund - Lyxor STOXX Europe 600 Financial Services UCITS ETF	Class Acc	0.114%
LYXOR Index Fund - Lyxor STOXX Europe 600 Food & Beverage UCITS ETF	Class Acc	0.115%
LYXOR Index Fund - Lyxor STOXX Europe 600 Healthcare UCITS ETF	Class Acc	0.079%
LYXOR Index Fund - Lyxor STOXX Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	0.083%
LYXOR Index Fund - Lyxor STOXX Europe 600 Insurance UCITS ETF	Class Acc	0.237%
LYXOR Index Fund - Lyxor STOXX Europe 600 Media UCITS ETF	Class Acc	0.155%
LYXOR Index Fund - Lyxor STOXX Europe 600 Oil & Gas UCITS ETF	Class Acc	0.225%
LYXOR Index Fund - Lyxor STOXX Europe 600 Personal & Household Goods UCITS ETF	Class Acc	0.053%
LYXOR Index Fund - Lyxor STOXX Europe 600 Retail UCITS ETF	Class Acc	0.095%
LYXOR Index Fund - Lyxor STOXX Europe 600 Technology UCITS ETF	Class Acc	0.075%
LYXOR Index Fund - Lyxor STOXX Europe 600 Telecommunications UCITS ETF	Class Acc	0.132%
LYXOR Index Fund - Lyxor STOXX Europe 600 Travel & Leisure UCITS ETF	Class Acc	0.109%
LYXOR Index Fund - Lyxor STOXX Europe 600 Utilities UCITS ETF	Class Acc	0.196%
LYXOR Index Fund - Lyxor STOXX Europe 600 Automobiles & Parts UCITS ETF	Class Acc	0.317%
LYXOR Index Fund - Lyxor STOXX Europe 600 Banks UCITS ETF	Class Acc	0.147%
LYXOR Index Fund - Lyxor STOXX Europe 600 Basic Resources UCITS ETF	Class Acc	0.076%
LYXOR Index Fund - Lyxor STOXX Europe 600 Chemicals UCITS ETF	Class Acc	0.146%
LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF	Class Acc	0.433%
LYXOR Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	Class Dist	0.010%
	Monthly Hedged to EUR - Dist	0.010%

SFT Regulation

1 - Total return swaps

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, please find below details about total return swaps for the period ending April 30, 2020.

	LYXOR Index Fund - Lyxor USD Corporate Bond UCITS ETF	LYXOR Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF	LYXOR Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	LYXOR Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF	LYXOR Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)⁽¹⁾	271 888 014	94 356 836	146 931 429	32 476 730	94 830 185
Proportion of AUM	100%	100%	100%	100%	100%

Maturity tenor of total return swaps broken down in the following maturity buckets

Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	94 356 836	-	32 476 730	94 830 185
Three months to one year	271 888 014	-	-	-	-
Above one year	-	-	146 931 429	-	-
Open maturity	-	-	-	-	-
Total	271 888 014	94 356 836	146 931 429	32 476 730	94 830 185

Counterparty

Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9

Data on Collateral

Type of collateral

Cash	-	-	-	-	-
Securities	-	-	-	-	-

Quality of collateral

Rating	-	-	-	-	-
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Maturity tenor of the collateral broken down in the following maturity buckets

Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-

Safekeeping of collateral received by the fund as part of Total Return Swap

Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-

Proportion of collateral granted	-	-	-	-	-
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All transactions are bilateral transactions.

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

SFT Regulation (continued)

	LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF	LYXOR Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF	LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF	LYXOR Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	LYXOR Index Fund - Lyxor Euro High Yield Sustainable Exposure UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)⁽¹⁾	105 373 067	73 261 023	5 782 769	5 738 551	4 606 992
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of total return swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	105 373 067	73 261 023	5 782 76	5 738 551	4 606 992
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	105 373 067	73 261 023	5 782 769	5 738 551	4 606 992
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

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

SFT Regulation (continued)

	LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ET	LYXOR Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	LYXOR Index Fund - Lyxor Smart Overnight Return	LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF	LYXOR Index Fund - Crystal Europe Equity
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)⁽¹⁾	17 794 967	114 946 439	1 518 061 314	9 785 802	11 692 413
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of total return swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	1 518 061 314	-	-
Three months to one year	17 794 967	114 946 439	-	9 785 802	11 692 413
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	17 794 967	114 946 439	1 518 061 314	9 785 802	11 692 413
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

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

SFT Regulation (continued)

	LYXOR Index Fund - Lyxor Privex UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF	LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF	LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)⁽¹⁾	20 850 484	10 883 576	11 265 782	123 735 275	9 140 564
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of total return swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	20 850 484	10 883 576	11 265 782	123 735 275	9 140 564
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	20 850 484	10 883 576	11 265 782	123 735 275	9 140 564
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

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

SFT Regulation (continued)

	LYXOR Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)⁽¹⁾	16 031 916	148 626 403	648 116 150	17 448 950	38 405 323
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of total return swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	16 031 916	148 626 403	648 116 150	17 448 950	38 405 323
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	16 031 916	148 626 403	648 116 150	17 448 950	38 405 323
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

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

SFT Regulation (continued)

	LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)⁽¹⁾	6 271 367	358 634 824	23 642 481	8 927 840	72 487 759
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of total return swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	6 271 367	358 634 824	23 642 481	8 927 840	72 487 759
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	6 271 367	358 634 824	23 642 481	8 927 840	72 487 759
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

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

SFT Regulation (continued)

	LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)⁽¹⁾	125 776 332	6 957 198	59 394 016	54 540 462	235 279 069
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of total return swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	125 776 332	6 957 198	59 394 016	54 540 462	235 279 069
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	125 776 332	6 957 198	59 394 016	54 540 462	235 279 069
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

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

SFT Regulation (continued)

	LYXOR Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ET	LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF	LYXOR Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)⁽¹⁾	216 723 205	9 845 171	148 153 339	311 197 357
Proportion of AUM	100%	100%	100%	100%
Maturity tenor of total return swaps broken down in the following maturity buckets				
Less than one day	-	-	-	-
One day to one week	-	-	-	-
One week to one month	-	-	-	-
One month to three months	-	-	-	-
Three months to one year	216 723 205	9 845 171	148 153 339	311 197 357
Above one year	-	-	-	-
Open maturity	-	-	-	-
Total	216 723 205	9 845 171	148 153 339	311 197 357
Counterparty				
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral				
<i>Type of collateral</i>				
Cash	-	-	-	-
Securities	-	-	-	-
<i>Quality of collateral</i>				
Rating	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets				
Less than one day	-	-	-	-
One day to one week	-	-	-	-
One week to one month	-	-	-	-
One month to three months	-	-	-	-
Three months to one year	-	-	-	-
Above one year	-	-	-	-
Open maturity	-	-	-	-
Total	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap				
Name of custodian	-	-	-	-
Securities	-	-	-	-
Cash	-	-	-	-
Proportion of collateral granted	-	-	-	-

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

Returns and costs incurred from total return swaps transactions during the period ended April 30, 2020, are included in the valuation of the swaps.

All transactions are bilateral transactions.

SFT Regulation (continued)

2 - Securities lending

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, please find below details about securities lending transactions for the period ending April 30, 2020 :

	LYXOR Index Fund - Lyxor Smart Overnight Return
Amount of securities lent expressed in absolute amount (in the currency of the Sub-Fund)	36 136 673
Proportion of total lendable Assets*	2.35%
Proportion of AUM	2.38%

Maturity tenor of the securities lent broken down in the following maturity buckets

Less than one day	-
One day to one week	-
One week to one month	-
One month to three months	-
Three months to one year	-
Above one year	-
Open maturity	36 136 673
Total	36 136 673

Counterparty

Name of the counterparty	see Note 10
Country of domicile of the counterparty	see Note 10
Gross volume of the outstanding transactions	see Note 10

Data on Collateral

<i>Type of collateral</i>	
Cash	-
Securities	see Note 10
<i>Quality of collateral</i>	
Rating	-

Maturity tenor of the collateral broken down in the following maturity buckets

Less than one day	-
One day to one week	-
One week to one month	-
One month to three months	-
Three months to one year	-
Above one year	-
Open maturity	63 965 622
Total	63 965 622

Safekeeping of collateral received by the fund as part of securities lending

Name of custodian	Société Générale
Securities	see Note 10
Cash	-

Data on returns and costs for securities lending	See Note Efficient Portfolio Management Techniques
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All transactions are bilateral transactions.

* The proportion of total lendable assets represents the market value of the securities lent (see note 9)/ market value of the portfolio of the Sub-Fund.

SFT Regulation (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
LYXOR Index Fund - Lyxor Smart Overnight return	EUR	UNIBAIL RODAM REITS	22 710 408
		INTESA SANPAOLO SPA	18 096 454
		TECHNIPFMC PLC	9 440 138
		UNICREDIT SPA	12 422 644
		GECINA ACT	1 295 978

Efficient Portfolio Management Technique

Regarding the Sub-Fund Lyxor Index Fund - Lyxor Smart Overnight Return, the income from the securities lending activities incurred during the period April 30, 2020, is included in the valuation of the swap.

