

MULTI UNITS LUXEMBOURG

Société d'Investissement à Capital Variable

R.C.S. Luxembourg B 115.129

Unaudited semi-annual report
as at June 30, 2019

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

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Organisation and Administration

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General information on the Fund

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

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

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

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

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

As at June 30, 2019, 104 Sub-Funds are available to investors:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF
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- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
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- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF

General information on the Fund (continued)

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- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF

General information on the Fund (continued)

- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI Taiwan UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI Malaysia UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI South Africa UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI Thailand UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG – Lyxor MSCI Emerging Markets Ex China UCITS ETF

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF is to track both the upward and the downward evolution of the DAX® (the “Index”).

The Sub-Fund will seek to carry out its investment objective by investing in a portfolio of transferable securities or other eligible assets that will comprise all (or, on an exceptional basis, a substantial number of) the constituents composing the benchmark Index and in doing so will apply the investment limits as set out in the Prospectus.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF is to track both the upward and the downward evolution of the LevDAX®(the “Index”).

The Sub-Fund seeks to achieve its objective by (i) investing at least 75% of its assets in a diversified portfolio of equities issued by an issuer incorporated either in European Union member state or in a member state of the European Economic Area, the remaining part of the assets being invested into transferable securities and notably into international equities and (ii) entering into a total return swap agreement (the “Swap”) to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF is to track both the upward and the downward evolution of the WIG20TR index (the “Index”) denominated in Zloty (PLN) increased by the revenues the Sub-Fund would receive, should it be the holder of the stocks of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF is to track both the upward and the downward evolution of the S&P 500® Net Total Return (the “Index”) denominated in United States Dollars (USD).

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

General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF is to track both the upward and the downward evolution of the MSCI Canada Net Return CAD Index denominated in Canadian Dollars (CAD) (the "Index").

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF is to track both the upward and the downward evolution of the S&P/ASX 200 Net Total Return Index denominated in Australian Dollars (AUD) (the "Index").

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Utilities Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Materials Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Communication Services Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Information Technology Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Health Care Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Industrials Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

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

General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Energy Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Financials Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Consumer Discretionary Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Consumer Staples Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF is to track both the upward and the downward evolution of the "S&P 500 VIX Futures Enhanced Roll Index" (the "Index") denominated in United States Dollars (USD).

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF is to track the unlevered performance of the "SG Global Quality Income NTR index" (the "Index") denominated in Euro (EUR).

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF is to track both the upward and the downward evolution of the "MSCI ACWI Gold with EM DR 18% Group Entity Capped Index" (the "Index") denominated in United States Dollars (USD).

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF is to track the unlevered performance of the "SG European Quality Income NTR index" (the "Index") denominated in Euro (EUR).

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF is to track both the upward and the downward evolution of the "Markit iBoxx EUR High Yield Corporates BB Top 50 Mid Price TCA" - Total Return (the "Index") (Bloomberg Code: IBXXCBB1) denominated in Euro (EUR).

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF is to track both the upward and the downward evolution of the MSCI Pacific ex Japan Index – Net Total Return (the "Index") denominated in United States Dollars (USD).

General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF is to reflect the performance of the "Solactive Fed Funds Effective Rate Total Return index" denominated in United States Dollars (USD) (the "Benchmark Index").

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF is to track both the upward and the downward evolution of the FTSE Emerging Minimum Variance Index (the "Index") denominated in United States Dollars (USD) in order to offer an exposure to the emerging equity market and potentially offer improvements to the risk reward trade-off by reducing portfolio volatility, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF is to track both the upward and the downward evolution of the "EURO STOXX 50 Protective Put 80% 18m 6/3 Index" (the "Index") denominated in Euro (EUR) in order to offer an exposure to Eurozone companies while at the same time mitigating partially the impact of a sudden decrease of the EURO STOXX 50® NET RETURN index, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF is to reflect the performance of the "FTSE MTS Eurozone Government Bond IG 5-7Y (Mid Price) Index (Ex-CNO Etrix)" (the "Benchmark Index") denominated in Euro (EUR).

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF is to reflect the performance of the "FTSE MTS Eurozone Government Bond IG 7-10Y (Mid Price) Index (Ex-CNO Etrix)" (the "Benchmark Index") denominated in Euro (EUR).

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF is to reflect the performance of the "FTSE MTS Eurozone Government Bond IG 15+Y (Mid Price) Index (Ex-CNO Etrix)" (the "Benchmark Index") denominated in Euro (EUR).

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF is to reflect the performance of the "FTSE MTS Highest Rated Macro-Weighted Government Bond (Mid Price) Index" (the "Benchmark Index") denominated in Euro (EUR).

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF is to reflect the performance of the "FTSE MTS Ex-Bank of Italy BOT (Mid Price) Index" (the "Benchmark Index") denominated in Euro (EUR).

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

General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF is to track both the upward and the downward evolution of the FTSE All World Minimum Variance Index (the "Index") denominated in United States Dollars (USD) in order to offer an exposure to both the developed and emerging global equity markets and potentially offer improvements to the risk reward trade-off by reducing portfolio volatility, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF is to reflect the performance of the Markit iBoxx USD Treasuries 1-3 Mid Price TCA index (the "Benchmark Index"), denominated in United States Dollars (USD) and representative of United States "Treasury bonds" with maturities of 1 to 3 years, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF is to reflect the performance of the Markit iBoxx USD Treasuries 5-7 Mid Price TCA index (hereinafter the "Benchmark Index") denominated in United States Dollars (USD) and representative of United States "Treasury bonds" with maturities of 5 to 7 years, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y (DR) UCITS ETF is to reflect the performance of the Markit iBoxx USD Treasuries 10+ Mid Price TCA index (hereinafter the "Benchmark Index") denominated in USD and representative of United States "Treasury bonds" with maturities exceeding 10 years, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF is to reflect the performance, of the FTSE Actuaries UK Conventional Gilts All Stocks index (the "Benchmark Index") denominated in GBP and representative of UK government bonds ("Gilts") denominated in Great Britain Pound (GBP), while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF is to reflect the performance of the FTSE Actuaries UK Index-Linked Gilts All Stocks index (the "Benchmark Index") denominated in GBP and representative of inflation linked UK government bonds ("Index-Linked Gilts") denominated in Great Britain Pound (GBP), while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF is to reflect the performance of the Markit iBoxx USD Treasuries 3-5 Mid Price TCA TRI index (the "Benchmark Index"), denominated in United States Dollars (USD) and representative of United States "Treasury bonds" with maturities of 3 to 5 years, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").

General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF is to reflect the performance of the Markit iBoxx USD Treasuries 7-10 Mid Price TCA TRI index (the "Benchmark Index"), denominated in United States Dollars (USD) and representative of United States "Treasury bonds" with maturities of 7 to 10 years, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF is to reflect the performance of the Barclays US Government Inflation-Linked Bond Index (the "Benchmark Index") denominated in United States Dollars (USD), in order to offer an exposure to the US Treasury Inflation Protected Securities (TIPS) market.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF is to reflect the performance of the "Markit iBoxx GBP Breakeven 10-year Inflation Index" (the "Benchmark Index") denominated in Great Britain Pound (GBP), in order to offer an exposure to a long position in 6 issuances of UK Index-Linked Gilts having durations closest to 10 years and a short position in UK Gilts with adjacent durations.

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF is to track both the upward and the downward evolution of the FTSE Italia PIR Large and Mid Cap Net Tax Index (the "Index") denominated in Euros and representative of the Italian large and mid cap equity market suitable for the "Piano Individuale di Risparmio a lungo termine" (PIR) under the Italian 2017 Budget Law and following amendments (the "PIR Law"), while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF is to track both the upward and the downward evolution of the FTSE USA Minimum Variance Index (the "Index") denominated in United States Dollars (USD) in order to offer an exposure to public companies listed in the United States of America while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF is to reflect the performance of the FTSE MTS Eurozone Government Bond IG 1-3Y (Mid Price) Index (Ex-CNO Etrix) (the "Benchmark Index") denominated in Euro (EUR) while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF is to reflect the performance of the FTSE MTS Eurozone Government Bond IG 3-5Y (Mid Price) Index (Ex-CNO Etrix) (the "Benchmark Index") denominated in EUR, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF is to reflect the performance of the FTSE MTS Eurozone Government Bond IG 10-15Y (Mid Price) Index (Ex-CNO Etrix) (the "Benchmark Index") denominated in Euro (EUR), while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF is to reflect the performance of the FTSE MTS Eurozone Government Bond IG (Mid Price) Index (Ex-CNO Etrix) (the "Benchmark Index") denominated in Euro (EUR), while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF is to reflect the performance of the FTSE MTS Eurozone Inflation-Linked Bond IG (Mid Price) Index (the "Benchmark Index") denominated in Euros (EUR) while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF is to track both the upward and the downward evolution of the FTSE Developed Eurozone Minimum Variance Net Tax Index (the "Index") denominated in Euro (EUR) in order to offer an exposure to the developed Eurozone equity market and potentially offer improvements to the risk reward trade-off by reducing portfolio volatility, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be 0.15%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF is to track both the upward and the downward evolution of the MSCI EM Select ESG Rating and Trend Leaders Net Return USD Index (the "Index") denominated in United States Dollars (USD) in order to offer an exposure to the performance of large and mid cap stocks, across Emerging Markets (EM) countries issued by companies having a robust Environmental, Social and Governance (ESG) ratings, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be 1.00%.

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

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

General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI Emerging Markets Asia Net Total Return Index (the "Index") denominated in United States Dollars (USD) and representative of the performance of large and mid cap companies across Asian Emerging Markets, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be 1.00%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the Morningstar UK NR Index (the "Index") denominated in Great Britain Pound (GBP) and representative of the United Kingdom's large and mid cap equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be 1.00%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the Morningstar US Large-Mid Cap NR Index (the "Index") denominated in United States Dollars (USD) and representative of the United States' large and mid cap equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be 1.00%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI EMU Select ESG Rating and Trend Leaders Net Return EUR Index (the "Index") denominated in Euro (EUR) in order to offer an exposure to the performance of large and mid cap stocks, across developed European Economic and Monetary Union (EMU) countries, issued by companies having a robust Environmental, Social and Governance (ESG) ratings, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be 1.00%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI USA Select ESG Rating and Trend Leaders Net Return USD Index (the "Index") denominated in United States Dollars (USD) in order to offer an exposure to the performance of large and mid cap stocks, across the US market, issued by companies having a robust Environmental, Social and Governance (ESG) ratings, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be 1.00%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI World Select ESG Rating and Trend Leaders Net Return USD Index (the "Index") denominated in United States Dollars (USD) in order to offer an exposure to the performance of large and mid cap stocks, across Developed Markets countries, issued by companies having a robust Environmental, Social and Governance (ESG) ratings, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be 1.00%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF is to provide a synthetic exposure to the performance of a basket the composition of which is equal to the one of SGI Global Multi Factor Market Neutral Index (USD - Total Return) (the "Benchmark Index") denominated in United States Dollars (USD), and exposed to the Scientific Beta Developed Multi-Beta Multi-Strategy Managed Volatility L/S Equity Market Neutral Index (x3.5) Index (Excess Return USD) denominated in USD (the "Underlying Index"). The Underlying Index is representative of the outperformance of harvesting six risk factors premia and diversification benefits within a universe of large and mid capitalisation companies from Developed Countries. The six risk factors premia are : (i) Value, (ii) Size (Medium Capitalization), (iii) Low Volatility, (iv) (High) Momentum, (v) Low Investment (or low Asset Growth), and (vi) High Profitability. The Benchmark Index also embeds a short position aiming at generating absolute performance with limited volatility and low correlation with global developed equity markets, and a 3.5. times leverage.

General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the Barclays Euro Corporate FRN 0-7Y Enhanced Duration index (the "Index") denominated in Euro (EUR) and representative of the performance of corporate floating-rate debt securities denominated in Euros and having a residual maturity of less than seven years, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated Tracking Error under normal market conditions is expected to be 0.20%.

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the Euro STOXX Banks index (the "Index") denominated in Euro (EUR) and representative of the performance of Eurozone's banks, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the Markit iBoxx EUR Liquid Corporates 125 Mid Price TCA Total Return index (the "Index") denominated in Euro (EUR) and representative of the non-emerging corporate bond market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the Markit iBoxx EUR Liquid Non Financials Mid Price TCA Total Return index (the "Index") denominated in Euro (EUR) and representative of the non-financial corporate bond market denominated in Euros, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be 0.02%.

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF (the "Sub-Fund") is to reflect the performance of the FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y (Mid Price) index (the "Benchmark Index") denominated in Euro (EUR) and representative of the performance of Eurozone government bonds within the maturity range of 1 to 3 years, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be 0.02%.

General information on the Fund (continued)

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the S&P 500 Capped 35/20 Banks and Diversified Financials Select Index (NTR) (the "Index") denominated in United States Dollars (USD), representative of the performance of main US banks and investment services companies, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be 0.5%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI China Net Total Return USD Index (the "Index") denominated in United States Dollars (USD) and representative of the Chinese economy through an exposure to large and medium capitalization companies, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be 1.00%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF is to reflect the performance of the "iBoxx USD Inverse Breakeven 10-Year Inflation Index" (the "Benchmark Index") denominated in United States Dollars (USD), in order to offer an exposure to a short position in U.S. 10-year Treasury inflation-Protected securities (TIPS) and a long position in U.S. Treasury bonds with adjacent durations. The anticipated level of the Tracking Error under normal market conditions is expected to be 1.00%.

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

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG – Lyxor China Enterprise (HSCEI) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the Hang Seng China Enterprises Index Net Total Return index (the "Index") denominated in Hong Kong dollars (HKD), and representative of the major Chinese equities known as "H-shares, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated Tracking Error under normal market conditions is 1.00%.

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

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG – Lyxor MSCI AC Asia Ex Japan UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI AC Asia Ex Japan Net Total Return™ index (the "Index") denominated in US Dollars and representative of the performance of mid-cap and large-cap stocks of Asian countries excluding Japan, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated Tracking Error under normal market conditions is expected to be 1.00%.

General information on the Fund (continued)

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG – Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF (the “Sub-Fund”) is to track both the upward and the downward evolution of the MSCI AC Asia Pacific-ex Japan Net Total Return index (the “Index”) denominated in US Dollars and representative of the overall performance of large-cap and mid-cap stocks across main Asian Pacific excluding Japan, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated Tracking Error under normal market conditions is expected is 1.00%.

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

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG – Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF (the “Sub-Fund”) is to track both the upward and the downward evolution of the MSCI Select OECD Emerging Markets GDP Weighted Net Total Return index (the “Index”) denominated in US Dollars and representative of mid-cap and large-cap stocks of emerging OECD countries, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the Tracking Error under normal market conditions is expected to be 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG – Lyxor MSCI Taiwan UCITS ETF (the “Sub-Fund”) is to track both the upward and the downward evolution of the MSCI Taiwan Net Total Return index (the “Index”) denominated in US Dollars and representative of the Taiwanese equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated Tracking Error under normal market conditions is expected is 1%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG – Lyxor MSCI Brazil UCITS ETF (the “Sub-Fund”) is to track both the upward and the downward evolution of the MSCI Brazil Net Total Return Index (the “Index”) denominated in US dollars and representative of the Brazilian equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated Tracking Error under normal market conditions is 1.00%.

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

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

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG – Lyxor MSCI Korea UCITS ETF (the “Sub-Fund”) is to track both the upward and the downward evolution of the MSCI Korea Net Total Return Index (the “Index”) denominated in US Dollars and representative of the South Korean equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated Tracking Error under normal market conditions is 1.00%.

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

General information on the Fund (continued)

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

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG – Lyxor MSCI Thailand UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI Thailand Net Total Return Index (the "Index") denominated in US Dollars, and representative of the Thai equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated Tracking Error under normal market conditions is expected is 1%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI Turkey Net Total Return Index (the "Index") denominated in US Dollars and representative of the Turkish equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated Tracking Error under normal market conditions is 1%.

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

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

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI Europe ESG Leaders Net Total Return Index (the "Index") denominated in Euros in order to offer an exposure to the performance of large and mid cap stocks, across developed European countries, issued by companies having a high Environmental, Social and Governance (ESG) ratings - while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error"). The anticipated Tracking Error under normal market conditions is 1%.

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

Information to the Shareholders

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

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

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

The financial period of the Fund ends on June 30rd of each year.

The list of changes in the portfolio for the period ended June 30, 2019 is available, free of charge, at the registered office of the Fund.

Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF PLN
ASSETS				
Securities portfolio at cost		716 787 921	157 743 963	116 019 474
Net unrealised profit/ (loss)		41 170 232	2 724 691	847 541
Securities portfolio at market value	2.2	757 958 153	160 468 654	116 867 015
Cash at bank		9 506 187	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		99 676	-	4 979 455
Receivable on swaps		-	1 158 445	245 076
Receivable on spot exchange		-	-	-
Dividends receivable, net		16 225	-	-
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	-	549 406	752 036
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		5 208 508	-	-
		772 788 749	162 176 505	122 843 582
LIABILITIES				
Bank Overdraft		11	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	1 158 445	4 533 834
Payable on swaps		-	-	690 698
Payable on spot exchange		-	-	-
Management fees payable	3	87 207	49 005	41 663
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	74 070	-	-
Other liabilities		5 504	-	-
		166 792	1 207 450	5 266 195
TOTAL NET ASSETS		772 621 957	160 969 055	117 577 387

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		7 477 324 107	43 564 707	63 238 018
Net unrealised profit/ (loss)		101 400 795	(133 023)	1 655 560
Securities portfolio at market value	2.2	7 578 724 902	43 431 684	64 893 578
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		169 319 484	6 156 936	2 593 865
Receivable on swaps		6 788 689	218 579	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	169 265 566	2 045 485	254 521
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		7 924 098 641	51 852 684	67 741 964
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		164 625 335	798 258	1 922 040
Payable on swaps		11 482 837	5 577 257	671 825
Payable on spot exchange		-	-	-
Management fees payable	3	873 193	14 625	19 607
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		176 981 365	6 390 140	2 613 472
TOTAL NET ASSETS		7 747 117 276	45 462 544	65 128 492

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		38 971 315	24 458 861	20 062 883
Net unrealised profit/ (loss)		438 194	432 303	339 211
Securities portfolio at market value	2.2	39 409 510	24 891 164	20 402 094
Cash at bank		-	497 599	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		656 217	1 125 889	2 998 709
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	1 692 631	1 097 922	900 326
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		41 758 358	27 612 574	24 301 129
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	676 006	1 388 227
Payable on swaps		656 217	947 483	1 610 482
Payable on spot exchange		-	-	-
Management fees payable	3	8 073	6 182	7 789
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		664 290	1 629 671	3 006 498
TOTAL NET ASSETS		41 094 068	25 982 903	21 294 631

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		252 224 907	297 556 598	33 985 755
Net unrealised profit/ (loss)		5 327 454	5 795 327	676 662
Securities portfolio at market value	2.2	257 552 361	303 351 925	34 662 418
Cash at bank		-	-	404 023
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 185 168	12 922 390	3 283 838
Receivable on swaps		-	159 293	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	9 599 339	13 839 340	1 555 091
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		269 336 868	330 272 948	39 905 370
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	6 500 551	37 134
Payable on swaps		2 185 168	6 581 132	3 650 727
Payable on spot exchange		-	-	-
Management fees payable	3	61 299	71 610	6 574
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		2 246 467	13 153 293	3 694 435
TOTAL NET ASSETS		267 090 401	317 119 655	36 210 935

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		67 531 426	47 279 400	43 106 907
Net unrealised profit/ (loss)		1 625 088	212 404	149 610
Securities portfolio at market value	2.2	69 156 514	47 491 803	43 256 517
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	3 706 301
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	2 988 068	2 303 036	1 770 521
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		72 144 582	49 794 839	48 733 339
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	1 552 965
Payable on swaps		-	-	2 153 336
Payable on spot exchange		-	-	-
Management fees payable	3	17 308	11 284	10 565
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		17 308	11 284	3 716 866
TOTAL NET ASSETS		72 127 274	49 783 555	45 016 473

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		41 114 184	56 664 600	1 288 173 822
Net unrealised profit/ (loss)		789 789	2 656 260	32 476 442
Securities portfolio at market value	2.2	41 903 973	59 320 860	1 320 650 264
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	1 030 773	38 721 051
Receivable on swaps		-	-	13 549 396
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	1 722 328	2 392 363	39 088 027
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		43 626 301	62 743 996	1 412 008 738
LIABILITIES				
Bank Overdraft		-	16	171
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	27 663 054
Payable on swaps		-	1 030 773	24 607 393
Payable on spot exchange		-	-	-
Management fees payable	3	10 055	29 201	466 977
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		10 055	1 059 990	52 737 595
TOTAL NET ASSETS		43 616 246	61 684 006	1 359 271 143

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF EUR
ASSETS				
Securities portfolio at cost		16 541 249	40 413 186	112 499 217
Net unrealised profit/ (loss)		513 371	(224 163)	2 275 258
Securities portfolio at market value	2.2	17 054 620	40 189 023	114 774 475
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	16 508 004
Receivable for securities sold		17 225	758 412	7 192 004
Receivable on swaps		772 148	-	16 772 924
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	951 949
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	456 912	250 856	2 343 956
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		18 300 905	41 198 291	158 543 312
LIABILITIES				
Bank Overdraft		-	-	22
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		789 373	581 300	23 420 302
Payable on swaps		-	177 111	17 052 630
Payable on spot exchange		-	-	-
Management fees payable	3	5 820	12 662	27 397
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		795 193	771 073	40 500 351
TOTAL NET ASSETS		17 505 712	40 427 218	118 042 961

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF USD
ASSETS				
Securities portfolio at cost		18 545 945	36 280 780	12 898 330
Net unrealised profit/ (loss)		185 526	1 318 688	(46 118)
Securities portfolio at market value	2.2	18 731 471	37 599 468	12 852 213
Cash at bank		-	13	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		458 532	44 402	6 504 797
Receivable on swaps		-	45 189	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	270 866	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	100 471	1 559 036	532 253
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		19 290 474	39 518 974	19 889 263
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		277 520	45 189	643 085
Payable on swaps		181 013	44 402	5 861 712
Payable on spot exchange		-	-	-
Management fees payable	3	1 673	3 022	5 721
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		460 206	92 613	6 510 518
TOTAL NET ASSETS		18 830 268	39 426 361	13 378 745

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF EUR
ASSETS				
Securities portfolio at cost		48 687 054	486 835	49 159 551
Net unrealised profit/ (loss)		30 689	4 554	1 752 063
Securities portfolio at market value	2.2	48 717 743	491 389	50 911 614
Cash at bank		578 182	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		83 465	-	3 177 316
Receivable on swaps		-	-	51 226
Receivable on spot exchange		82 900	-	-
Dividends receivable, net		121 461	-	-
Interest receivable on bonds		-	-	-
Income receivable on securities lending		450	-	-
Swaps at market value	2.4, 7	-	4 170	392 475
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	7 500	-	-
Other assets		65	-	-
		49 591 766	495 559	54 532 631
LIABILITIES				
Bank Overdraft		187 722	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	2 071 151
Payable on swaps		-	-	1 157 391
Payable on spot exchange		82 904	-	-
Management fees payable	3	7 519	130	33 149
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		110	-	-
		278 255	130	3 261 691
TOTAL NET ASSETS		49 313 511	495 429	51 270 940

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7- 10Y Investment Grade (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		299 910 502	347 426 479	140 047 125
Net unrealised profit/ (loss)		6 004 062	16 616 719	9 210 327
Securities portfolio at market value	2.2	305 914 564	364 043 198	149 257 451
Cash at bank		2 181	-	-
Receivable for Fund shares issued		4 998 699	-	-
Receivable for securities sold		5 975 894	4 784 825	925 632
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		3 661 170	3 035 428	1 613 202
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		320 552 508	371 863 451	151 796 285
LIABILITIES				
Bank Overdraft		2 078 305	395 066	141 234
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		8 862 296	4 357 787	774 687
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	38 577	48 707	16 841
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		1 564	1 585	1 598
		10 980 742	4 803 145	934 360
TOTAL NET ASSETS		309 571 766	367 060 306	150 861 925

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro- Weighted Govt Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex- Bank of Italy (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF USD
ASSETS				
Securities portfolio at cost		557 200 256	18 579 372	31 127 909
Net unrealised profit/ (loss)		19 741 504	24 202	1 108 426
Securities portfolio at market value	2.2	576 941 760	18 603 574	32 236 335
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 295 006	1 039 439	732 316
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		5 453 668	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	-	-	1 624 984
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		584 690 434	19 643 013	34 593 635
LIABILITIES				
Bank Overdraft		39 259	70 754	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		2 194 183	967 347	-
Payable on swaps		-	-	732 316
Payable on spot exchange		-	-	-
Management fees payable	3	70 350	2 141	17 463
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		2 851	-	-
		2 306 643	1 040 242	749 779
TOTAL NET ASSETS		582 383 791	18 602 771	33 843 856

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF USD
ASSETS				
Securities portfolio at cost		12 124 459	1 133 266 760	399 175 027
Net unrealised profit/ (loss)		347 896	19 018 119	12 079 118
Securities portfolio at market value	2.2	12 472 355	1 152 284 879	411 254 145
Cash at bank		-	-	14
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	24 089 459	2 569 717
Receivable on swaps		210 464	16 560 710	8 616 587
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	5 304 769	1 753 890
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	413 864	24 994 082	17 122 888
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		13 096 683	1 223 233 899	441 317 241
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		210 464	22 228 649	9 129 880
Payable on swaps		-	18 421 520	2 056 424
Payable on spot exchange		-	-	-
Management fees payable	3	2 925	224 203	82 852
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		213 389	40 874 372	11 269 156
TOTAL NET ASSETS		12 883 294	1 182 359 527	430 048 085

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		293 960 328	24 651 295	367 735 845
Net unrealised profit/ (loss)		4 258 851	1 156 990	37 254 266
Securities portfolio at market value	2.2	298 219 179	25 808 285	404 990 110
Cash at bank		6 992 303	25 775	805 761
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		13 013 250	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 506 670	140 485	3 053 860
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	729 933	-	1 995 373
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	7 333
		320 461 335	25 974 545	410 852 437
LIABILITIES				
Bank Overdraft		16 244	-	1 413 570
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		19 593 439	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	18 377	1 387	30 304
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	3 353	-	579 862
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		5 642	-	11 114
		19 637 055	1 387	2 034 850
TOTAL NET ASSETS		300 824 280	25 973 158	408 817 587

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF GBP
ASSETS				
Securities portfolio at cost		59 453 626	419 145 408	24 870 021
Net unrealised profit/ (loss)		687 660	6 094 209	1 632 382
Securities portfolio at market value	2.2	60 141 286	425 239 617	26 502 403
Cash at bank		-	6 157	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		19 159	20 640	-
Receivable on swaps		109 253	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		590 924	2 730 608	35 898
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	1 294 624	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		62 155 246	427 997 022	26 538 301
LIABILITIES				
Bank Overdraft		-	-	7 361
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		109 253	-	-
Payable on swaps		19 159	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	4 261	22 075	1 435
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	1 536	-
		132 673	23 611	8 796
TOTAL NET ASSETS		62 022 573	427 973 411	26 529 505

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters /CoreCommodity CRB EX-Agriculture TR UCITS ETF USD
ASSETS				
Securities portfolio at cost		14 909 221	79 532 522	118 130 988
Net unrealised profit/ (loss)		448 911	4 144 594	2 832 838
Securities portfolio at market value	2.2	15 358 132	83 677 116	120 963 826
Cash at bank		16 488	5 171	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		78 359	556 729	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	-	-	4 590 304
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	36	-
		15 452 979	84 239 052	125 554 130
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	826	7 894	32 581
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		153	-	-
		979	7 894	32 581
TOTAL NET ASSETS		15 452 000	84 231 158	125 521 549

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF GBP
ASSETS				
Securities portfolio at cost		198 836 176	1 383 195 328	49 962 692
Net unrealised profit/ (loss)		(4 315 558)	64 999 889	1 082 286
Securities portfolio at market value	2.2	194 520 618	1 448 195 217	51 044 979
Cash at bank		15 354	432 550	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	12 217 436	87 839
Receivable on swaps		-	-	93 785
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 529 474	4 615 333	400 554
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	-	-	1 216 076
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	6 909 195	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		196 065 446	1 472 369 731	52 843 233
LIABILITIES				
Bank Overdraft		-	330 832	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	15 769 620	93 785
Payable on swaps		-	-	87 839
Payable on spot exchange		-	-	-
Management fees payable	3	9 293	167 566	10 119
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	189 910	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		1 538	72 005	-
		10 831	16 529 933	191 743
TOTAL NET ASSETS		196 054 615	1 455 839 798	52 651 490

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		63 643 102	11 038 638	334 340 434
Net unrealised profit/ (loss)		2 747 339	(335 943)	(7 491 747)
Securities portfolio at market value	2.2	66 390 441	10 702 695	326 848 687
Cash at bank		23 298	23 073	2 490 104
Receivable for Fund shares issued		1 322 542	-	-
Receivable for securities sold		-	-	53 380
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	1 615 476
Dividends receivable, net		-	-	152 514
Interest receivable on bonds		358 979	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	138 661	-	15 189
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	58 360
Other assets		-	-	578 896
		68 233 921	10 725 768	331 812 606
LIABILITIES				
Bank Overdraft		49 272	23 192	9 890
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		2 106 948	-	1 078 517
Payable on swaps		-	-	-
Payable on spot exchange		-	-	1 615 549
Management fees payable	3	13 226	3 005	118 058
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	338
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		939	219	588
		2 170 385	26 416	2 822 940
TOTAL NET ASSETS		66 063 536	10 699 352	328 989 666

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF JPY	MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		63 286 826 763	138 232 558	1 050 089 085
Net unrealised profit/ (loss)		(4 136 066 929)	3 008 605	(17 940 126)
Securities portfolio at market value	2.2	59 150 759 834	141 241 163	1 032 148 959
Cash at bank		1 113 410 669	6	33 189
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		19 039 267	397 235	10 117 178
Receivable on swaps		-	-	-
Receivable on spot exchange		21 403 508 491	-	-
Dividends receivable, net		95 197 841	-	-
Interest receivable on bonds		-	-	15 457 403
Income receivable on securities lending		594 838	-	-
Swaps at market value	2.4, 7	-	516 884	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	201 406 064	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	14 876 213	-	-
Other assets		-	-	-
		81 998 793 217	142 155 288	1 057 756 729
LIABILITIES				
Bank Overdraft		302 675 520	-	-
Payable for Fund shares redeemed		-	-	10 031 400
Payable for securities purchased		-	-	-
Payable on swaps		-	397 235	-
Payable on spot exchange		21 398 942 376	-	-
Management fees payable	3	11 378 724	25 055	134 111
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	48 430 932	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		3 943 634	-	4 430
		21 765 371 186	422 290	10 169 941
TOTAL NET ASSETS		60 233 422 031	141 732 998	1 047 586 788

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10- 15Y Investment Grade (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All- Maturity Investment Grade (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		643 787 450	93 588 757	879 691 081
Net unrealised profit/ (loss)		(8 530 155)	3 349 550	33 186 232
Securities portfolio at market value	2.2	635 257 295	96 938 307	912 877 313
Cash at bank		299 986	-	650 110
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	61 751	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		9 460 902	1 125 077	11 060 254
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		645 018 183	98 125 135	924 587 677
LIABILITIES				
Bank Overdraft		-	25 191	576 023
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	81 384	11 089	115 509
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		6 500	917	3 564
		87 884	37 197	695 096
TOTAL NET ASSETS		644 930 299	98 087 938	923 892 581

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF EUR
ASSETS				
Securities portfolio at cost		585 318 105	326 184 442	19 351 562
Net unrealised profit/ (loss)		3 389 028	12 168 498	60 708
Securities portfolio at market value	2.2	588 707 133	338 352 940	19 412 270
Cash at bank		131 741	35	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	734 617	370 132
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		4 293 026	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	-	-	169 159
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		593 131 900	339 087 592	19 951 561
LIABILITIES				
Bank Overdraft		134 802	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	288 034
Payable on swaps		-	734 617	82 098
Payable on spot exchange		-	-	-
Management fees payable	3	90 017	48 242	8 079
Swaps at market value	2.4, 7	-	141 243	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		3 840	-	-
		228 659	924 102	378 211
TOTAL NET ASSETS		592 903 241	338 163 490	19 573 350

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
	Notes	USD	USD	JPY
ASSETS				
Securities portfolio at cost		22 869 902	230 196 990	25 849 019 667
Net unrealised profit/ (loss)		635 333	11 771 107	(1 222 734 013)
Securities portfolio at market value	2.2	23 505 235	241 968 097	24 626 285 654
Cash at bank		212 358	1 809 094	15 855 210
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		609 970	2 834 666	29 147 070
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	7 034 056 838
Dividends receivable, net		-	255 874	36 458 285
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	936 109	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	25 241 690
Unrealised appreciation on financial futures contracts	2.3, 9	-	17 070	-
Other assets		-	-	-
		25 263 672	246 884 801	31 767 044 747
LIABILITIES				
Bank Overdraft		-	1 799 507	111 608 288
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	2 030 210	29 087 884
Payable on swaps		822 326	-	-
Payable on spot exchange		-	-	7 030 329 455
Management fees payable	3	5 246	21 482	2 436 576
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	6 964 342
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	294 600
Other liabilities		-	3 913	1 832 483
		827 572	3 855 112	7 182 553 628
TOTAL NET ASSETS		24 436 100	243 029 689	24 584 491 119

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		69 637 855	20 536 634	49 945 337
Net unrealised profit/ (loss)		1 652 234	573 927	5 363 735
Securities portfolio at market value	2.2	71 290 089	21 110 561	55 309 072
Cash at bank		13 856 550	46 089	34 882
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		16 315 053	30 731	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	130 841	33 849
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	1 440 727	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		102 902 419	21 318 222	55 377 803
LIABILITIES				
Bank Overdraft		-	162 991	55 866
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		1 438 138	2 719	-
Payable on swaps		28 733 465	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	7 804	641	1 664
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		30 179 407	166 351	57 530
TOTAL NET ASSETS		72 723 012	21 151 871	55 320 273

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		6 216 445	16 224 907	10 158 362
Net unrealised profit/ (loss)		226 196	699 870	545 887
Securities portfolio at market value	2.2	6 442 641	16 924 777	10 704 249
Cash at bank		28 705	-	88 782
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	12 820
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		3 970	10 532	10 883
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	350	-	1 175
Other assets		-	-	110
		6 475 666	16 935 309	10 818 019
LIABILITIES				
Bank Overdraft		10 972	1 379	12 386
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	8 274
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	978	3 022	2 435
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		18	879	123
		11 968	5 280	23 218
TOTAL NET ASSETS		6 463 698	16 930 029	10 794 801

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF EUR
ASSETS				
Securities portfolio at cost		651 916	1 031 964 864	292 755 933
Net unrealised profit/ (loss)		(6 603)	25 043 835	801 404
Securities portfolio at market value	2.2	645 312	1 057 008 699	293 557 337
Cash at bank		-	6	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	17 258 147	10 417 528
Receivable on swaps		-	7 807 010	7 047 616
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	3 664 037	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	48 019	21 758 682	8 115 532
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		693 331	1 107 496 581	319 138 013
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	19 190 583	7 701 064
Payable on swaps		-	5 874 574	9 764 081
Payable on spot exchange		-	-	-
Management fees payable	3	294	129 712	97 228
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		294	25 194 869	17 562 373
TOTAL NET ASSETS		693 037	1 082 301 712	301 575 640

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF EUR
ASSETS				
Securities portfolio at cost		433 376 636	441 003 858	687 555 192
Net unrealised profit/ (loss)		17 351 044	(45 448 740)	10 132 073
Securities portfolio at market value	2.2	450 727 680	395 555 118	697 687 265
Cash at bank		-	740 772	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		8 990 271	542	17 095 805
Receivable on swaps		6 030 438	-	20 649 142
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	26 076	-
Interest receivable on bonds		-	-	2 866 873
Income receivable on securities lending		-	2 180	-
Swaps at market value	2.4, 7	11 394 174	-	14 313 131
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	29 425	-
Other assets		-	3 310 783	-
		477 142 563	399 664 896	752 612 216
LIABILITIES				
Bank Overdraft		-	2 811 743	13
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		15 020 710	-	27 246 995
Payable on swaps		-	-	10 497 953
Payable on spot exchange		-	-	-
Management fees payable	3	104 043	91 145	107 545
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	1 506	-
		15 124 753	2 904 394	37 852 506
TOTAL NET ASSETS		462 017 810	396 760 502	714 759 710

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommod ity CRB TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodi ty CRB Ex-Energy TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		153 036 767	515 240 731	94 543 202
Net unrealised profit/ (loss)		3 532 989	7 836 447	783 662
Securities portfolio at market value	2.2	156 569 756	523 077 178	95 326 864
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		3 050 323	20 514 105	-
Receivable on swaps		1 267 725	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		828 914	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	3 226 013	7 159 702	2 199 203
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		164 942 731	550 750 985	97 526 067
LIABILITIES				
Bank Overdraft		-	-	7
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		3 114 287	14 800 325	-
Payable on swaps		1 203 762	5 713 781	-
Payable on spot exchange		-	-	-
Management fees payable	3	24 476	139 801	26 209
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		4 342 525	20 653 907	26 216
TOTAL NET ASSETS		160 600 206	530 097 078	97 499 851

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro- Weighted Govt Bond 1-3Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		110 198 154	236 887 467	29 259 639
Net unrealised profit/ (loss)		(646 787)	1 650 446	624 625
Securities portfolio at market value	2.2	109 551 367	238 537 913	29 884 264
Cash at bank		11 366	16 454	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 186 133	1 865 999	209 822
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		110 748 866	240 420 366	30 094 086
LIABILITIES				
Bank Overdraft		7 802	-	383
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	13 321	31 347	3 797
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		1 023	471	-
		22 146	31 818	4 180
TOTAL NET ASSETS		110 726 720	240 388 548	30 089 906

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
	Notes	USD	USD	USD
ASSETS				
Securities portfolio at cost		34 699 423	106 067 709	942 583
Net unrealised profit/ (loss)		1 001 957	2 012 491	14 760
Securities portfolio at market value	2.2	35 701 380	108 080 200	957 344
Cash at bank		-	-	4 012
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	2 117 948	-
Receivable on swaps		-	58 278	6 013
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	4 793
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	814 749	598 329	39 164
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		36 516 129	110 854 755	1 011 326
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	1 629 471	6 013
Payable on swaps		-	546 755	4 012
Payable on spot exchange		-	-	-
Management fees payable	3	4 303	24 030	250
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		4 303	2 200 256	10 275
TOTAL NET ASSETS		36 511 826	108 654 499	1 001 051

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		2 064 946	506 480 909	146 609 850
Net unrealised profit/ (loss)		24 164	16 630 078	(243 147)
Securities portfolio at market value	2.2	2 089 110	523 110 987	146 366 703
Cash at bank		53 133	-	108
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		11 796	1 225 661	1 692 374
Receivable on swaps		53 320	4 673 152	963 569
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		13 388	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	41 803	7 463 263	1 013 348
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		2 262 550	536 473 063	150 036 102
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		65 116	4 673 152	963 569
Payable on swaps		53 133	1 225 661	1 692 374
Payable on spot exchange		-	-	-
Management fees payable	3	577	264 745	82 916
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		118 826	6 163 558	2 738 859
TOTAL NET ASSETS		2 143 724	530 309 505	147 297 243

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF EUR
ASSETS				
Securities portfolio at cost		302 637 584	363 921 222	32 659 433
Net unrealised profit/ (loss)		1 526 371	10 167 884	231 362
Securities portfolio at market value	2.2	304 163 955	374 089 106	32 890 795
Cash at bank		9	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		6 479 376	19 911 005	2 130 221
Receivable on swaps		512 641	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	1 240 815	1 944 216	129 973
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		312 396 796	395 944 327	35 150 989
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		5 064 943	9 764 424	999 155
Payable on swaps		1 927 075	10 146 581	1 131 066
Payable on spot exchange		-	-	-
Management fees payable	3	111 063	180 387	11 857
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		7 103 081	20 091 392	2 142 078
TOTAL NET ASSETS		305 293 715	375 852 935	33 008 911

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF EUR
ASSETS				
Securities portfolio at cost		3 006 824	25 670 404	167 282 067
Net unrealised profit/ (loss)		(31 486)	482 932	5 240 964
Securities portfolio at market value	2.2	2 975 338	26 153 336	172 523 031
Cash at bank		-	97	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		16 123 562	547 292	4 026 892
Receivable on swaps		-	-	4 554 993
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	44 416
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	132 539	106 510	4 256 802
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		19 231 439	26 807 235	185 406 134
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		1 038 367	376 082	4 554 993
Payable on swaps		15 085 196	171 210	4 071 309
Payable on spot exchange		-	-	-
Management fees payable	3	4 657	8 797	87 319
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		16 128 220	556 089	8 713 621
TOTAL NET ASSETS		3 103 219	26 251 146	176 692 513

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF EUR
ASSETS				
Securities portfolio at cost		126 875 092	59 714 922	86 886 182
Net unrealised profit/ (loss)		3 140 088	841 917	409 701
Securities portfolio at market value	2.2	130 015 180	60 556 839	87 295 883
Cash at bank		-	6	9
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		7 754 764	754 010	2 154 177
Receivable on swaps		-	397 841	1 949 364
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	797 719	2 454 594	1 680 331
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		138 567 663	64 163 290	93 079 764
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		5 211 369	1 151 850	2 445 148
Payable on swaps		2 543 395	-	1 658 394
Payable on spot exchange		-	-	-
Management fees payable	3	51 384	31 240	30 075
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		7 806 148	1 183 090	4 133 617
TOTAL NET ASSETS		130 761 515	62 980 200	88 946 147

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF EUR
ASSETS				
Securities portfolio at cost		26 877 879	18 352 632	25 024 703
Net unrealised profit/ (loss)		(221 700)	232 419	107 077
Securities portfolio at market value	2.2	26 656 179	18 585 051	25 131 780
Cash at bank		25	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		4 961 756	-	-
Receivable on swaps		-	-	4 167 886
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	132 420	139 813	130 949
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		31 750 380	18 724 864	29 430 615
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		2 246 842	-	4 167 886
Payable on swaps		2 714 913	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	9 616	6 408	7 090
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		4 971 371	6 408	4 174 976
TOTAL NET ASSETS		26 779 009	18 718 456	25 255 639

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF EUR
ASSETS				
Securities portfolio at cost		82 730 754	20 221 198	352 168 052
Net unrealised profit/ (loss)		2 836 761	629 841	28 443 159
Securities portfolio at market value	2.2	85 567 515	20 851 039	380 611 211
Cash at bank		-	15 197	19
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	31 383	8 276 948
Receivable on swaps		-	-	-
Receivable on spot exchange		-	30 445	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	73 681	-
Income receivable on securities lending		-	-	-
Swaps at market value	2.4, 7	2 276 905	-	7 768 431
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	181 799	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		87 844 420	21 183 544	396 656 609
LIABILITIES				
Bank Overdraft		-	4 565	20
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	193 688	-
Payable on swaps		-	-	8 276 948
Payable on spot exchange		-	30 446	-
Management fees payable	3	28 743	2 850	188 301
Swaps at market value	2.4, 7	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	33 853	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		28 743	265 402	8 465 269
TOTAL NET ASSETS		87 815 677	20 918 142	388 191 340

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF USD	Combined EUR
ASSETS				
Securities portfolio at cost		528 052 614	1 001 155	29 041 209 149
Net unrealised profit/ (loss)		21 816 254	15 759	509 018 101
Securities portfolio at market value	2.2	549 868 868	1 016 914	29 550 227 250
Cash at bank		27 441 497	-	73 548 370
Receivable for Fund shares issued		-	-	22 829 245
Receivable for securities sold		-	-	512 294 347
Receivable on swaps		-	-	124 143 961
Receivable on spot exchange		-	-	233 491 268
Dividends receivable, net		842 878	-	2 699 978
Interest receivable on bonds		-	-	88 905 541
Income receivable on securities lending		-	-	7 478
Swaps at market value	2.4, 7	-	-	408 815 374
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	10 620 919
Unrealised appreciation on financial futures contracts	2.3, 9	1 187 579	-	1 420 476
Other assets		-	-	9 104 819
		579 340 822	1 016 914	31 038 109 026
LIABILITIES				
Bank Overdraft		3 631 447	-	16 951 503
Payable for Fund shares redeemed		-	-	10 031 400
Payable for securities purchased		1 254 513	-	453 248 671
Payable on swaps		-	-	217 333 558
Payable on spot exchange		-	-	233 423 754
Management fees payable	3	391 673	66	5 717 078
Swaps at market value	2.4, 7	-	13 452	169 661
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	1 160 433
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	76 471
Other liabilities		1 646	-	171 777
		5 279 279	13 518	938 284 306
TOTAL NET ASSETS		574 061 543	1 003 396	30 099 824 720

Statistical information

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		6 594 488	8 252 997	10 064 426
Net asset value per share	EUR	117.1617	100.2256	123.2342
Total Net Assets	EUR	772 621 957	827 162 300	1 240 281 641

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		1 595 912	2 172 009	2 161 266
Net asset value per share	EUR	100.8633	74.7007	116.4793
Total Net Assets	EUR	160 969 055	162 250 639	251 742 923

MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		415 669	496 669	429 656
Net asset value per share	PLN	282.8630	275.9742	293.8549
Class C-EUR				
Number of shares		-	-	71 023
Net asset value per share	EUR	-	-	114.5620
Total Net Assets	PLN	117 577 387	137 067 866	160 206 226

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		5 547 280	5 560 154	2 714 992
Net asset value per share	EUR	169.6357	142.7001	142.3224
Class Daily Hedged to CHF - Dist				
Number of shares		212 977	334 477	191 700
Net asset value per share	CHF	134.6110	115.6993	127.9285

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Daily Hedged to EUR - Acc				
Number of shares		1 400	2 000	2 000
Net asset value per share	EUR	180.5314	155.0411	167.5744
Class Daily Hedged to EUR - Dist				
Number of shares		5 189 933	5 234 888	3 161 474
Net asset value per share	EUR	164.1610	140.9821	155.1551
Class Daily Hedged to GBP - Dist				
Number of shares		1 910 190	-	-
Net asset value per share	GBP	105.7278	-	-
Class Dist (EUR)				
Number of shares		127 624 176	143 686 995	101 849 476
Net asset value per share	EUR	26.5244	22.3127	22.6563
Class Dist (USD)				
Number of shares		87 325 524	115 977 918	64 543 481
Net asset value per share	USD	USD 30.2180	USD 25.5169	27.2189
Total Net Assets	EUR	7 747 117 276	7 360 978 706	4 668 780 647

MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Dist (EUR)				
Number of shares		696 373	629 925	648 724
Net asset value per share	EUR	65.2847	53.7486	63.3798
Class D-USD				
Number of shares		-	-	543 174
Net asset value per share	USD	-	-	7.6274
Total Net Assets	EUR	45 462 544	33 857 611	44 566 272

Statistical information (continued)

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

	Currency	30/06/19	31/12/18	31/12/17
Class Dist (EUR)				
Number of shares		1 513 812	1 494 422	1 226 534
Net asset value per share	EUR	43.0228	36.0297	41.1533
Class D-USD				
Number of shares		-	-	1 059 605
Net asset value per share	USD	-	-	24.7343
Total Net Assets	EUR	65 128 492	53 843 679	72 301 986

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc (EUR)				
Number of shares		146 527	210 364	92 007
Net asset value per share	EUR	222.7393	197.0274	184.1705
Class Acc (USD)				
Number of shares		37 967	42 330	16 973
Net asset value per share	USD	253.6552	225.2316	221.1516
Total Net Assets	EUR	41 094 068	49 787 645	20 070 903

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc (EUR)				
Number of shares		52 374	74 774	170 394
Net asset value per share	EUR	333.3230	283.0161	324.7080
Class Acc (USD)				
Number of shares		25 576	28 076	50 327
Net asset value per share	USD	379.6047	323.5438	389.9264
Total Net Assets	EUR	25 982 903	29 108 552	71 670 602

Statistical information (continued)

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc (EUR)				
Number of shares		108 817	208 388	130 986
Net asset value per share	EUR	112.9197	96.7293	102.4596
Class Acc (USD)				
Number of shares		79 765	109 065	115 613
Net asset value per share	USD	128.5930	110.5761	123.0335
Total Net Assets	EUR	21 294 631	30 707 022	25 266 455

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc (EUR)				
Number of shares		824 049	686 405	526 588
Net asset value per share	EUR	266.0613	209.7690	205.5996
Class Acc (USD)				
Number of shares		179 818	195 593	223 613
Net asset value per share	USD	302.9916	239.7981	246.8841
Total Net Assets	EUR	267 090 401	185 016 006	154 241 082

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc (EUR)				
Number of shares		937 866	849 547	862 783
Net asset value per share	EUR	289.7520	263.1032	244.4648
Class Acc (USD)				
Number of shares		156 593	504 913	235 090
Net asset value per share	USD	329.9543	300.7525	293.5397
Total Net Assets	EUR	317 119 655	356 356 716	268 388 665

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc (EUR)				
Number of shares		91 015	143 489	209 906
Net asset value per share	EUR	312.4919	259.8461	289.8091
Class Acc (USD)				
Number of shares		24 863	29 963	28 638
Net asset value per share	USD	355.8657	297.0431	348.0028
Total Net Assets	EUR	36 210 935	45 070 837	69 132 229

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc (EUR)				
Number of shares		129 288	178 570	444 308
Net asset value per share	EUR	273.9315	242.5197	274.5048
Class Acc (USD)				
Number of shares		134 016	210 589	183 258
Net asset value per share	USD	311.9532	277.2364	329.6253
Total Net Assets	EUR	72 127 274	94 378 743	172 269 880

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc (EUR)				
Number of shares		223 993	152 514	320 137
Net asset value per share	EUR	161.3107	139.6444	160.4897
Class Acc (USD)				
Number of shares		84 626	107 326	66 222
Net asset value per share	USD	183.7006	159.6344	192.7160
Total Net Assets	EUR	49 783 555	36 285 202	62 006 640

Statistical information (continued)

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc (EUR)				
Number of shares		128 369	128 919	116 209
Net asset value per share	EUR	293.5978	247.7316	249.7254
Class Acc (USD)				
Number of shares		24 958	25 558	28 278
Net asset value per share	USD	334.3491	283.1944	299.8702
Total Net Assets	EUR	45 016 473	38 268 847	36 082 075

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc (EUR)				
Number of shares		111 549	196 092	114 167
Net asset value per share	EUR	305.5771	264.4138	279.7668
Class Acc (USD)				
Number of shares		31 185	49 551	24 534
Net asset value per share	USD	347.9911	302.2647	335.9441
Total Net Assets	EUR	43 616 246	64 951 407	38 803 950

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		14 565 545	5 850 348	6 849 213
Net asset value per share	EUR	EUR 3.7187	EUR 5.1758	4.0975
Total Net Assets	USD	61 684 006	34 615 049	33 700 072

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc (GBP)				
Number of shares		29 850	40 450	96 250
Net asset value per share	GBP	176.5700	156.9863	164.6461
Class Dist (EUR)				
Number of shares		1 387 278	883 222	1 391 959
Net asset value per share	EUR	124.0734	109.5037	121.8310

Statistical information (continued)

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

	Currency	30/06/19	31/12/18	31/12/17
Class D-GBP				
Number of shares		-	-	49 350
Net asset value per share	GBP	-	-	125.5889
Class D-USD				
Number of shares		-	-	168 897
Net asset value per share	USD	-	-	112.9123
Class Monthly Hedged C-GBP				
Number of shares		7 961 697	7 259 688	7 073 136
Net asset value per share	GBP	132.7591	118.5284	127.1360
Total Net Assets	EUR	1 359 271 143	1 058 257 513	1 223 369 367

MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc (EUR)				
Number of shares		238 329	189 636	141 060
Net asset value per share	EUR	64.4993	51.3469	54.9783
Class C-USD				
Number of shares		-	-	37 550
Net asset value per share	USD	-	-	51.5665
Total Net Assets	USD	17 505 712	11 131 125	11 248 830

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

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		364 600	337 900	386 200
Net asset value per share	EUR	110.8810	97.8138	107.9293
Total Net Assets	EUR	40 427 218	33 051 317	41 682 304

Statistical information (continued)

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		1 035 000	1 150 000	1 155 000
Net asset value per share	EUR	114.0511	106.2729	110.1861
Total Net Assets	EUR	118 042 961	122 213 849	127 264 950

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		179 793	1 202 782	1 250 091
Net asset value per share	USD	104.7330	88.7201	102.9311
Total Net Assets	USD	18 830 268	106 710 978	128 673 303

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		378 000	378 000	429 000
Net asset value per share	USD	104.3025	103.1092	101.3162
Total Net Assets	USD	39 426 361	38 975 281	43 464 671

MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		134 535	242 535	240 035
Net asset value per share	USD	99.4443	91.8040	103.2321
Total Net Assets	USD	13 378 745	22 265 700	24 779 325

Statistical information (continued)

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		419 735	501 473	1 060 915
Net asset value per share	EUR	117.4872	104.9233	111.7448
Total Net Assets	EUR	49 313 511	52 616 237	118 551 835

MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		5 000	10 000	10 000
Net asset value per share	EUR	99.0858	87.0017	98.3559
Total Net Assets	EUR	495 429	870 017	983 560

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		5 511 963	5 514 146	6 915 246
Net asset value per share	EUR	9.3017	8.2036	9.7546
Total Net Assets	EUR	51 270 940	45 236 111	67 455 719

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		1 855 800	1 825 800	3 635 800
Net asset value per share	EUR	166.8131	160.6542	160.6942
Total Net Assets	EUR	309 571 766	293 322 455	584 252 285

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		1 980 200	2 170 200	1 470 200
Net asset value per share	EUR	185.3652	174.4237	172.5488
Total Net Assets	EUR	367 060 306	378 534 378	253 681 352

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		599 300	312 300	277 300
Net asset value per share	EUR	251.7302	219.2689	213.3945
Total Net Assets	EUR	150 861 925	68 477 708	59 174 314

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		3 876 990	3 676 990	1 069 990
Net asset value per share	EUR	150.2154	143.3190	140.8131
Total Net Assets	EUR	582 383 791	526 982 771	150 668 710

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		185 001	285 001	241 001
Net asset value per share	EUR	100.5549	100.4839	100.8809
Total Net Assets	EUR	18 602 771	28 638 018	24 312 415

Statistical information (continued)

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		897 211	804 009	315 106
Net asset value per share	USD	37.7211	52.5291	49.9552
Total Net Assets	USD	33 843 856	42 233 889	15 741 205

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		99 600	112 000	200 000
Net asset value per share	USD	129.3503	115.4899	126.0980
Total Net Assets	USD	12 883 294	12 934 874	25 219 608

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		12 218 000	10 601 000	10 442 000
Net asset value per share	EUR	96.7719	98.4536	101.2570
Total Net Assets	EUR	1 182 359 527	1 043 707 110	1 057 326 401

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		4 161 000	8 525 000	8 510 000
Net asset value per share	USD	103.3520	102.5869	104.0818
Total Net Assets	USD	430 048 085	874 553 778	885 736 243

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		2 585 501	2 630 501	1 105 001
Net asset value per share	USD	101.9162	99.5563	100.0913
Class Monthly Hedged to EUR - Dist				
Number of shares		346 200	326 200	96 200
Net asset value per share	EUR	EUR 94.6595	EUR 93.9248	97.1049
Total Net Assets	USD	300 824 280	296 907 119	121 818 275

MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		226 001	506 001	236 001
Net asset value per share	USD	114.9249	109.0292	109.9133
Total Net Assets	USD	25 973 158	55 168 928	25 939 657

MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		2 473 001	1 907 001	-
Net asset value per share	USD	149.0991	134.7493	-
Class Monthly Hedge to EUR Dist				
Number of shares		336 000	116 000	-
Net asset value per share	EUR	EUR 104.7866	EUR 96.1621	-
Total Net Assets	USD	408 817 587	269 718 721	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		414 001	194 001	109 001
Net asset value per share	GBP	149.8126	139.1447	149.1075
Total Net Assets	GBP	62 022 573	26 994 226	16 252 872

Statistical information (continued)

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

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		2 999 001	1 891 001	1 115 001
Net asset value per share	GBP	142.7053	136.3308	139.3671
Total Net Assets	GBP	427 973 411	257 801 716	155 394 479

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

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		135 001	169 001	198 001
Net asset value per share	GBP	196.5133	182.1646	183.4480
Total Net Assets	GBP	26 529 505	30 786 013	36 322 892

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

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		155 000	205 000	170 000
Net asset value per share	USD	99.6903	95.8719	96.5802
Total Net Assets	USD	15 452 000	19 653 743	16 418 646

MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		846 000	665 000	165 000
Net asset value per share	USD	99.5640	93.2210	94.8168
Total Net Assets	USD	84 231 158	61 992 002	15 644 773

Statistical information (continued)

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		1 176 000	1 176 000	881 000
Net asset value per share	USD	106.7360	99.3165	112.1972
Total Net Assets	USD	125 521 549	116 796 221	98 845 774

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

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		2 097 000	1 562 000	1 089 000
Net asset value per share	GBP	93.4929	92.7619	95.2234
Total Net Assets	GBP	196 054 615	144 894 209	103 698 366

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

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		6 067 490	2 813 490	2 492 490
Net asset value per share	USD	103.5603	97.3914	99.7280
Class Monthly Hedged to GBP - Dist				
Number of shares		6 350 800	3 865 800	2 550 800
Net asset value per share	GBP	102.3792	97.2083	101.2262
Total Net Assets	USD	1 455 839 798	752 626 204	597 871 259

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		522 000	522 000	477 000
Net asset value per share	GBP	100.8649	100.8012	99.6955
Total Net Assets	GBP	52 651 490	52 618 236	47 554 767

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		730 500	1 080 500	180 500
Net asset value per share	EUR	52.9440	49.4078	48.6442
Class Monthly Hedged to EUR - Acc				
Number of shares		520 000	20 000	20 000
Net asset value per share	EUR	52.6690	49.4202	49.7797
Total Net Assets	EUR	66 063 536	54 373 561	9 775 889

MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		104 197	122 825	392 498
Net asset value per share	EUR	102.6839	88.0180	103.7976
Total Net Assets	EUR	10 699 352	10 810 808	40 740 360

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

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		6 783 806	9 632 431	6 731 416
Net asset value per share	EUR	48.2460	41.2859	48.5943
Class Monthly Hedged to CHF - Acc				
Number of shares		17 550	14 650	14 650
Net asset value per share	CHF	107.4259	92.1610	105.8640
Total Net Assets	EUR	328 989 666	398 882 211	328 434 374

Statistical information (continued)

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		2 226 939	2 282 716	4 345 739
Net asset value per share	EUR	142.4156	131.3555	146.2196
Class Daily Hedged to CHF - Acc				
Number of shares		101 918	90 746	125 163
Net asset value per share	CHF	91.6370	87.3887	105.7777
Class Daily Hedged to EUR - Acc				
Number of shares		778 670	850 871	1 390 951
Net asset value per share	EUR	114.0488	108.6109	131.2266
Class Daily Hedged to GBP - Acc				
Number of shares		292 154	333 847	496 026
Net asset value per share	GBP	112.7892	106.8400	127.7853
Class Daily Hedged to USD - Acc				
Number of shares		383 864	457 116	638 789
Net asset value per share	USD	117.8602	110.4812	129.4980
Total Net Assets	JPY	60 233 422 031	60 988 421 189	131 154 254 496

MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		982 147	760 140	618 065
Net asset value per share	USD	144.3093	123.2063	128.6603
Total Net Assets	USD	141 732 998	93 654 085	79 520 486

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		8 351 700	7 401 700	6 261 700
Net asset value per share	EUR	125.4339	125.1305	125.7205
Total Net Assets	EUR	1 047 586 788	926 178 687	787 224 337

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		4 168 400	4 408 400	5 767 400
Net asset value per share	EUR	154.7189	152.5085	153.1174
Total Net Assets	EUR	644 930 299	672 318 728	883 089 454

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		426 300	296 300	280 300
Net asset value per share	EUR	230.0913	211.3075	209.8912
Total Net Assets	EUR	98 087 938	62 610 413	58 832 514

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		4 891 700	6 651 700	4 696 700
Net asset value per share	EUR	188.8694	178.4750	177.3653
Total Net Assets	EUR	923 892 581	1 187 162 706	833 031 925

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		3 840 000	4 595 000	5 796 000
Net asset value per share	EUR	154.4018	148.3855	150.9704
Total Net Assets	EUR	592 903 241	681 831 610	875 024 768

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		23 364 711	26 927 165	32 119 001
Net asset value per share	GBP	10.6400	9.4133	10.3303
Class Dist				
Number of shares		1 987	60 387	144 487
Net asset value per share	GBP	114.6099	101.3980	116.0710
Class Monthly Hedged to EUR - Acc				
Number of shares		793 874	774 844	1 032 945
Net asset value per share	EUR	121.9038	108.4816	120.8329
Class Monthly Hedged to USD - Acc				
Number of shares		26 500	48 000	48 000
Net asset value per share	USD	131.4897	115.1933	124.8616
Total Net Assets	GBP	338 163 490	339 384 945	463 793 231

MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		916 414	2 518 140	1 500 000
Net asset value per share	EUR	21.3586	19.0588	20.2959
Total Net Assets	EUR	19 573 350	47 992 784	30 443 935

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		1 381 400	887 000	-
Net asset value per share	USD	17.6893	16.0926	-
Total Net Assets	USD	24 436 100	14 274 192	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		22 921 418	11 482 487	-
Net asset value per share	USD	10.6027	9.0648	-
Total Net Assets	USD	243 029 689	104 086 866	-

Statistical information (continued)

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		12 723 424	9 026 001	-
Net asset value per share	JPY	1 377	1 303	-
Class Daily Hedged to GBP - Acc				
Number of shares		5 524 894	5 020 245	-
Net asset value per share	GBP	9.3168	8.8020	-
Total Net Assets	JPY	24 584 491 119	17 948 155 049	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		7 883 069	8 939 530	-
Net asset value per share	USD	9.2252	8.4208	-
Total Net Assets	USD	72 723 012	75 278 076	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		-	1 000 000	-
Net asset value per share	GBP	-	9.4992	-
Class Dist				
Number of shares		1 965 000	-	-
Net asset value per share	GBP	10.7643	-	-
Total Net Assets	GBP	21 151 871	9 499 221	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		5 115 600	5 415 600	-
Net asset value per share	USD	10.8140	9.1199	-
Total Net Assets	USD	55 320 273	49 390 242	-

Statistical information (continued)

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		303 001	-	-
Net asset value per share	EUR	21.3322	-	-
Class UCITS ETF - Acc				
Number of shares		-	302 000	-
Net asset value per share	EUR	-	18.2502	-
Total Net Assets	EUR	6 463 698	5 511 561	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		767 000	250 000	-
Net asset value per share	USD	22.0730	18.6211	-
Total Net Assets	USD	16 930 029	4 655 296	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		500 000	500 000	-
Net asset value per share	USD	21.5896	18.4111	-
Total Net Assets	USD	10 794 801	9 205 582	-

MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc (EUR)				
Number of shares		4 800	35 800	-
Net asset value per share	EUR	88.3464	89.1577	-
Class Acc (USD)				
Number of shares		2 300	4 800	-
Net asset value per share	USD	91.3539	90.8554	-
Total Net Assets	USD	693 037	4 084 866	-

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		10 778 000	10 800 000	-
Net asset value per share	EUR	100.4176	98.7168	-
Total Net Assets	EUR	1 082 301 712	1 066 141 591	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc (EUR)				
Number of shares		1 123 471	1 152 867	-
Net asset value per share	EUR	254.8869	218.6870	-
Class Acc (USD)				
Number of shares		84 253	201 102	-
Net asset value per share	USD	205.6870	177.1488	-
Total Net Assets	EUR	301 575 640	283 280 990	-

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		17 375 802	-	-
Net asset value per share	EUR	26.5897	-	-
Total Net Assets	EUR	462 017 810	-	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		4 866 425	8 785 436	-
Net asset value per share	EUR	81.5301	77.1774	-
Total Net Assets	EUR	396 760 502	678 037 612	-

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		4 670 000	4 693 000	-
Net asset value per share	EUR	153.0534	145.2078	-
Total Net Assets	EUR	714 759 710	681 460 621	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		1 156 000	1 191 000	-
Net asset value per share	EUR	138.9275	131.3539	-
Total Net Assets	EUR	160 600 206	156 442 545	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		35 291 502	-	-
Net asset value per share	EUR	15.0037	-	-
Class Daily Hedged to EUR - Acc				
Number of shares		30 000	-	-
Net asset value per share	EUR	19.7326	-	-
Total Net Assets	EUR	530 097 078	-	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		6 050 002	-	-
Net asset value per share	EUR	16.1156	-	-
Total Net Assets	EUR	97 499 851	-	-

Statistical information (continued)

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		1 087 000	865 000	-
Net asset value per share	EUR	101.8645	101.9660	-
Total Net Assets	EUR	110 726 720	88 200 625	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		2 113 000	3 146 000	-
Net asset value per share	EUR	113.7664	112.5029	-
Total Net Assets	EUR	240 388 548	353 934 359	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		237 000	212 000	-
Net asset value per share	EUR	126.9616	123.4756	-
Total Net Assets	EUR	30 089 906	26 176 830	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		1 944 957	821 357	-
Net asset value per share	USD	18.7725	16.1023	-
Total Net Assets	USD	36 511 826	13 225 783	-

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		5 693 008	-	-
Net asset value per share	USD	19.0856	-	-
Class UCITS ETF - Acc				
Number of shares		-	3 400 000	-
Net asset value per share	USD	-	16.9358	-
Total Net Assets	USD	108 654 499	57 581 818	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		9 500	1 001 500	-
Net asset value per share	USD	105.3737	104.4979	-
Total Net Assets	USD	1 001 051	104 654 605	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		21 000	1 001 000	-
Net asset value per share	EUR	102.0821	101.5046	-
Class EUR Acc				
Number of shares		-	-	-
Net asset value per share	EUR	-	-	-
Total Net Assets	EUR	2 143 724	101 606 174	-

Statistical information (continued)

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		2 953 345	-	-
Net asset value per share	EUR	143.8378	-	-
Class Dist				
Number of shares		7 329 644	-	-
Net asset value per share	USD	16.3924	-	-
Total Net Assets	EUR	530 309 505	-	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Dist				
Number of shares		4 850 823	-	-
Net asset value per share	EUR	30.3654	-	-
Total Net Assets	EUR	147 297 243	-	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		2 915 652	-	-
Net asset value per share	EUR	104.7085	-	-
Total Net Assets	EUR	305 293 715	-	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		6 641 505	-	-
Net asset value per share	EUR	53.5694	-	-
Class Dist				
Number of shares		3 746 818	-	-
Net asset value per share	USD	6.1004	-	-
Total Net Assets	EUR	375 852 935	-	-

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		255 460	-	-
Net asset value per share	EUR	129.2136	-	-
Total Net Assets	EUR	33 008 911	-	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		30 564	-	-
Net asset value per share	EUR	101.5318	-	-
Total Net Assets	EUR	3 103 219	-	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		1 750 247	-	-
Net asset value per share	EUR	13.1704	-	-
Total Net Assets	USD	26 251 146	-	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		8 728 811	-	-
Net asset value per share	EUR	20.2424	-	-
Total Net Assets	EUR	176 692 513	-	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		6 116 933	-	-
Net asset value per share	EUR	21.3769	-	-
Total Net Assets	EUR	130 761 515	-	-

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		2 197 600	-	-
Net asset value per share	EUR	28.6586	-	-
Total Net Assets	EUR	62 980 200	-	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		1 738 153	-	-
Net asset value per share	EUR	51.1727	-	-
Total Net Assets	EUR	88 946 147	-	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		1 845 111	-	-
Net asset value per share	EUR	14.5134	-	-
Total Net Assets	EUR	26 779 009	-	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		547 311	-	-
Net asset value per share	EUR	34.2007	-	-
Total Net Assets	EUR	18 718 456	-	-

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		110 060	-	-
Net asset value per share	EUR	229.4715	-	-
Total Net Assets	EUR	25 255 639	-	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		3 256 716	-	-
Net asset value per share	EUR	26.9644	-	-
Total Net Assets	EUR	87 815 677	-	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class D CHFMH				
Number of shares		507 000	-	-
Net asset value per share	CHF	10.1441	-	-
Class D EURMH				
Number of shares		447 300	-	-
Net asset value per share	EUR	10.1554	-	-
Class D USDMH				
Number of shares		500 000	-	-
Net asset value per share	USD	10.1892	-	-
Class Dist				
Number of shares		519 000	-	-
Net asset value per share	USD	10.3576	-	-
Total Net Assets	USD	20 918 142	-	-

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		9 261 422	-	-
Net asset value per share	EUR	41.6319	-	-
Class Dist				
Number of shares		104 641	-	-
Net asset value per share	GBP	GBP 22.4068	-	-
Total Net Assets	EUR	388 191 340	-	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		26 523 949	-	-
Net asset value per share	EUR	21.6431	-	-
Total Net Assets	EUR	574 061 543	-	-

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

	Currency	30/06/19	31/12/18	31/12/17
Class Acc				
Number of shares		50 000	-	-
Net asset value per share	USD	20.0679	-	-
Total Net Assets	USD	1 003 396	-	-

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
143 834	ADIDAS AG - REG - REG	EUR	20 506 794	39 050 931	5.05
330 548	ALLIANZ SE - REG	EUR	65 641 911	70 076 176	9.07
726 600	BASF SE - REG	EUR	48 065 153	46 444 272	6.01
737 733	BAYER AG	EUR	46 117 817	44 957 449	5.82
253 499	BAYERISCHE MOTOREN WERKE AG	EUR	17 136 394	16 500 250	2.14
77 748	BEIERSDORF AG	EUR	6 699 191	8 206 301	1.06
85 440	CONTINENTAL AG	EUR	16 710 724	10 955 117	1.42
133 622	COVESTRO AG	EUR	10 595 207	5 974 240	0.77
406 523	DAIMLER AG	EUR	19 819 716	19 889 138	2.57
1 632 389	DEUTSCHE BANK AG - REG	EUR	11 510 499	11 067 597	1.43
145 046	DEUTSCHE BOERSE AG	EUR	16 344 836	18 043 722	2.34
375 935	DEUTSCHE LUFTHANSA AG - REG	EUR	7 299 310	5 665 340	0.73
775 215	DEUTSCHE POST AG - REG	EUR	24 164 653	22 403 714	2.90
2 550 463	DEUTSCHE TELEKOM AG - REG	EUR	38 054 335	38 797 643	5.02
1 714 453	E.ON SE	EUR	15 552 532	16 374 741	2.12
165 168	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	12 516 427	11 403 199	1.48
324 495	FRESENIUS SE & CO KGAA	EUR	19 893 562	15 471 922	2.00
116 892	HEIDELBERGCEMENT AG	EUR	8 048 222	8 318 035	1.08
138 025	HENKEL AG & CO KGAA - PFD	EUR	14 300 272	11 872 911	1.54
984 265	INFINEON TECHNOLOGIES AG - REG	EUR	16 137 646	15 305 321	1.98
428 570	LINDE PLC	EUR	53 980 525	75 706 891	9.80
102 242	MERCK KGAA	EUR	8 869 076	9 402 174	1.22
114 066	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	23 576 263	25 174 366	3.26
426 909	RWE AG	EUR	8 986 042	9 251 118	1.20
648 917	SAP SE	EUR	66 391 433	78 363 216	10.13
636 183	SIEMENS AG - REG	EUR	62 908 786	66 544 742	8.61
389 403	THYSSENKRUPP AG	EUR	5 329 103	4 994 093	0.65
144 759	VOLKSWAGEN AG - PFD	EUR	21 122 776	21 456 179	2.78
400 846	VONOVIA SE	EUR	14 512 372	16 835 532	2.18
90 860	WIRECARD AG	EUR	15 996 344	13 451 823	1.74
Total Shares			716 787 921	757 958 153	98.10
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			716 787 921	757 958 153	98.10
Total Investments			716 787 921	757 958 153	98.10

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Chemicals	16.57	Germany	88.30
Nonlife Insurance	12.33	Ireland	9.80
Software & Computer Services	10.14		
General Industrials	9.26		
Automobiles & Parts	8.90		
Pharmaceuticals & Biotechnology	7.04		
Personal Goods	6.12		
Mobile Telecommunications	5.02		
Health Care Equipment & Services	3.48		
Gas, Water & Multiutilities	3.32		
Industrial Transportation	2.90		
Financial Services	2.34		
Real Estate Investment & Services	2.18		
Technology Hardware & Equipment	1.98		
Support Services	1.74		
Household Goods & Home Construction	1.54		
Banks	1.43		
Construction & Materials	1.08		
Travel, Leisure & Catering	0.73		
	98.10		98.10

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
33 229	ABBVIE INC	USD	2 326 344	2 121 894	1.32
7 276	ADOBE INC	USD	1 701 071	1 882 572	1.17
1 462	ALPHABET CLASS - A	USD	1 474 580	1 390 107	0.86
37	AMAZON.COM INC	USD	60 314	61 525	0.04
21 742	AMERICAN WATER WORKS CO INC	USD	2 205 332	2 214 675	1.38
49 278	ANHEUSER-BUSCH INBEV SA/NV	EUR	3 643 615	3 835 800	2.38
44 379	ASM INTERNATIONAL NV	EUR	2 307 708	2 541 142	1.58
43 304	ASML HOLDING NV	EUR	7 614 002	7 956 677	4.94
130 454	ASR NEDERLAND NV	EUR	4 602 417	4 665 035	2.90
90 789	AXA SA	EUR	2 069 081	2 097 226	1.30
2 486 995	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	13 583 420	12 228 554	7.60
637 526	BANCO SANTANDER SA	EUR	2 559 911	2 601 425	1.62
23 815	BARCO NV	EUR	3 682 240	4 410 538	2.74
7 107	BERKSHIRE HATHAWAY INC - B	USD	1 295 982	1 330 347	0.83
141 441	BNP PARIBAS SA	EUR	6 825 235	5 907 283	3.67
747	BOOKING HOLDINGS INC	USD	1 161 354	1 229 723	0.76
643	BURLINGTON STORES INC	USD	87 965	96 072	0.06
108 327	CARLSBERG A/S - B	DKK	12 116 274	12 630 034	7.86
21 366	CMS ENERGY CORP	USD	1 057 089	1 086 499	0.67
20 363	DIAMONDBACK ENERGY INC	USD	1 791 893	1 948 504	1.21
79 023	ELISA OYJ	EUR	3 014 344	3 390 877	2.11
8 024	FACEBOOK INC	USD	1 279 769	1 359 881	0.84
653 319	FERROVIAL SA	EUR	14 432 903	14 706 210	9.15
249 807	FORD MOTOR CO	USD	2 236 247	2 244 051	1.39
16 803	FORTUM OYJ	EUR	325 978	326 566	0.20
36 350	HARTFORD FINANCIAL SERVICES GROUP INC	USD	1 733 858	1 778 558	1.10
91 927	KBC GROUP NV	EUR	5 541 340	5 298 672	3.29
88 491	KOMERCNI BANKAAS	CZK	3 056 871	3 098 785	1.93
221 175	KONINKLIJKE PHILIPS NV	EUR	7 969 147	8 445 567	5.25
69 515	MICRON TECHNOLOGY INC	USD	2 025 728	2 355 623	1.46
46 551	MOLSON COORS BREWING CO - B	USD	2 265 693	2 289 125	1.42
108 165	NESTE OYJ	EUR	3 339 054	3 227 644	2.01
11 602	NEXTERA ENERGY INC	USD	2 115 868	2 087 097	1.30
64 779	NN GROUP NV	EUR	2 260 139	2 293 177	1.42
23 921	NYFOSA AB	SEK	134 006	131 876	0.08
937	PALO ALTO NETWORKS INC	USD	198 817	167 653	0.10
6 495	PUBLIC STORAGE	USD	1 367 741	1 358 372	0.84
281 089	SCHIBSTED ASA	NOK	6 801 867	6 811 910	4.23
13 515	SEI INVESTMENTS CO	USD	659 770	665 781	0.41
5 168	SIMON PROPERTY GROUP INC	USD	751 722	725 009	0.45
99 424	SKANSKA AB - B	SEK	1 560 152	1 578 024	0.98
2 725	SPLUNK INC	USD	300 399	300 903	0.19
81 743	SWEDISH MATCH AB	SEK	3 523 263	3 032 676	1.88
385 749	TELENOR ASA	NOK	7 123 098	7 194 927	4.47

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 503	T-MOBILE US INC	USD	655 893	618 680	0.38
85 328	UCB SA	EUR	5 884 219	6 222 118	3.87
11 681	UNDER ARMOUR INC - A	USD	217 981	260 022	0.16
235 227	VIVENDI SA	EUR	4 152 933	5 694 846	3.54
2 455	WATERS CORP	USD	542 591	464 010	0.29
1 458	WELLTOWER INC	USD	106 745	104 382	0.06
Total Shares			157 743 963	160 468 654	99.69
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			157 743 963	160 468 654	99.69
Total Investments			157 743 963	160 468 654	99.69

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	18.11	United States of America	18.72
Beverages	11.66	Spain	18.35
Construction & Materials	10.13	Netherlands	16.09
Technology Hardware & Equipment	8.09	Belgium	12.28
Media	7.77	Norway	8.70
Nonlife Insurance	6.13	France	8.51
Health Care Equipment & Services	5.53	Denmark	7.85
Pharmaceuticals & Biotechnology	5.18	Finland	4.31
Mobile Telecommunications	4.85	Sweden	2.95
Oil & Gas Producers	3.22	Czech Republic	1.93
Software & Computer Services	3.06		
Electronic & Electrical Equipment	2.74		99.69
Electricity	2.17		
Fixed Line Telecommunications	2.11		
Tobacco	1.88		
Life Insurance	1.42		
Automobiles & Parts	1.39		
Gas, Water & Multiutilities	1.38		
Real Estate Investment Trusts	1.29		
Travel, Leisure & Catering	0.76		
Financial Services	0.41		
Personal Goods	0.16		
Real Estate Investment & Services	0.15		
General Retailers	0.10		
	99.69		

MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost PLN	Market value PLN	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
9	ADOBE INC	USD	8 989	9 889	0.01
504	ALPHABET CLASS - A	USD	1 938 279	2 035 135	1.73
693	ALPHABET INC	USD	2 858 981	2 793 426	2.38
1 792	AMERCO	USD	2 529 057	2 529 738	2.15
7 082	ANADARKO PETROLEUM CORP	USD	1 885 245	1 863 498	1.58
2 509	ANTHEM INC	USD	2 752 293	2 640 508	2.25
66 884	ASTELLAS PHARMA INC	JPY	3 479 949	3 553 594	3.02
14 337	AT&T INC	USD	1 770 140	1 791 625	1.52
181 761	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	4 084 906	3 795 445	3.23
323 627	BANCO SANTANDER SA	EUR	5 757 275	5 608 154	4.78
7 499	CELGENE CORP	USD	2 467 508	2 585 102	2.20
4 436	CIGNA CORP	USD	2 711 654	2 606 299	2.22
1 799	CSL LTD	AUD	986 921	1 012 200	0.86
5 770	DAI-ICHI LIFE HOLDINGS INC	JPY	307 719	324 539	0.28
12 399	DAIICHI SANKYO CO LTD	JPY	2 368 826	2 418 343	2.06
4 146	DENSO CORP	JPY	636 461	650 507	0.55
203	DEUTSCHE BOERSE AG	EUR	107 955	107 245	0.09
848	ERSTE GROUP BANK AG	EUR	116 203	117 546	0.10
3 821	FACEBOOK INC	USD	2 589 848	2 750 101	2.34
2 010	FAST RETAILING CO LTD	JPY	4 185 593	4 531 212	3.85
11 077	FERROVIAL SA	EUR	1 057 496	1 058 911	0.90
2 054	IAC/INTERACTIVECORP	USD	1 638 271	1 666 226	1.42
15 112	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 684 878	1 697 499	1.44
52 547	J FRONT RETAILING CO LTD	JPY	2 232 368	2 246 219	1.91
42 105	JAPAN POST HOLDINGS CO LTD	JPY	1 771 362	1 777 996	1.51
2 380	JOHNSON & JOHNSON	USD	1 244 183	1 236 175	1.05
5	KENEDIX OFFICE INVESTMENT CORP	JPY	136 250	133 433	0.11
6 151	KONAMI HOLDINGS CORP	JPY	1 028 754	1 075 163	0.91
8 965	KYOCERA CORP	JPY	2 179 264	2 182 989	1.86
26 384	MITSUBISHI ELECTRIC CORP	JPY	1 365 210	1 295 867	1.10
13 794	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	245 076	244 454	0.21
5 243	mitsui FUDOSAN CO LTD	JPY	491 131	474 104	0.40
10 373	NEC CORP	JPY	1 357 130	1 522 325	1.29
25 566	NIPPON PAPER INDUSTRIES CO LTD	JPY	1 684 286	1 688 412	1.44
17 958	NN GROUP NV	EUR	2 674 581	2 699 747	2.30
3 551	NVIDIA CORP	USD	1 904 083	2 174 791	1.85
14 260	PARGESA HOLDING SA - BR	CHF	4 098 257	4 104 195	3.49
6 000	PAYPAL HOLDINGS INC	USD	2 454 344	2 561 058	2.18
17 715	PFIZER INC	USD	2 830 185	2 861 831	2.43
10 019	PHILIP MORRIS INTERNATIONAL INC	USD	2 911 770	2 934 096	2.50
6 208	RESMED INC	USD	2 827 903	2 825 092	2.40
100 591	RESONA HOLDINGS INC	JPY	1 608 862	1 561 909	1.33
7 779	ROCHE HOLDING AG	CHF	8 201 149	8 171 566	6.96
13 006	SEIKO EPSON CORP	JPY	741 535	767 548	0.65

MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost PLN	Market value PLN	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 841	SIMON PROPERTY GROUP INC	USD	1 146 340	1 096 822	0.93
26 573	SONY CORP	JPY	4 807 869	5 194 844	4.42
67 343	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	9 153 828	8 871 528	7.56
2 207	TABCORP HOLDINGS LTD	AUD	27 051	25 702	0.02
7 690	TAKEAWAY.COM NV	EUR	2 594 788	2 691 010	2.29
3 861	TAKEDA PHARMACEUTICAL CO LTD	JPY	495 604	510 906	0.43
2 500	TDK CORP	JPY	796 710	721 678	0.61
4 537	TEXAS INSTRUMENTS INC	USD	1 889 833	1 941 662	1.65
9 005	TOKYO DOME CORP	JPY	339 512	317 611	0.27
739	UNILEVER NV	EUR	166 715	168 092	0.14
3 097	WASTE MANAGEMENT INC	USD	1 328 594	1 332 442	1.13
13 833	WESFARMERS LTD	AUD	1 360 500	1 309 006	1.11
Total Shares			116 019 474	116 867 015	99.40
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			116 019 474	116 867 015	99.40
Total Investments			116 019 474	116 867 015	99.40

MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals & Biotechnology	19.02	United States of America	35.92
Banks	17.19	Japan	35.78
General Retailers	10.85	Switzerland	10.44
Software & Computer Services	7.87	Spain	10.34
Health Care Equipment & Services	6.87	Netherlands	4.73
Technology Hardware & Equipment	5.45	Australia	2.00
Leisure Goods	5.33	Austria	0.10
Financial Services	3.58	Germany	0.09
Support Services	3.31		
Industrial Engineering	3.01		99.40
Life Insurance	2.57		
Tobacco	2.50		
Electronic & Electrical Equipment	2.47		
Oil & Gas Producers	1.58		
Fixed Line Telecommunications	1.52		
General Industrials	1.51		
Forestry & Paper	1.44		
Real Estate Investment Trusts	1.05		
Construction & Materials	0.90		
Automobiles & Parts	0.55		
Real Estate Investment & Services	0.40		
Travel, Leisure & Catering	0.29		
Personal Goods	0.14		
	99.40		

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
262 825	ABBOTT LABORATORIES	USD	18 188 631	19 409 539	0.25
279 941	ABBVIE INC	USD	19 012 770	17 876 106	0.23
183 454	ACTIVISION BLIZZARD INC	USD	7 139 947	7 603 643	0.10
44 652	ADECCO GROUP AG - REG	CHF	2 171 023	2 358 974	0.03
55 828	ADOBE INC	USD	14 148 152	14 444 784	0.19
614 020	ADVANCED MICRO DEVICES INC	USD	16 005 039	16 374 945	0.21
25 609	AENA SME SA	EUR	4 213 961	4 463 649	0.06
497 517	AFLAC INC	USD	24 033 878	23 945 299	0.31
42 100	AIFUL CORP	JPY	130 788	75 488	0.00
38 313	AKAMAI TECHNOLOGIES INC	USD	2 344 692	2 696 175	0.03
6 626	ALEXION PHARMACEUTICALS INC	USD	692 370	762 095	0.01
82 522	ALIGN TECHNOLOGY INC	USD	20 353 425	19 833 396	0.26
1 133	ALLEGHANY CORP	USD	624 644	677 641	0.01
329 269	ALPHABET CLASS - A	USD	322 852 365	313 077 338	4.04
297 644	ALPHABET INC	USD	303 660 730	282 513 501	3.65
1 650 081	ALTRIA GROUP INC	USD	73 114 548	68 608 479	0.89
65 076	AMAZON.COM INC	USD	105 151 684	108 210 279	1.40
12 495	AMERICAN CAMPUS COMMUNITIES INC	USD	523 880	506 471	0.01
24 202	AMERICAN HOMES 4 RENT	USD	543 800	516 641	0.01
416 237	AMERICAN INTERNATIONAL GROUP INC	USD	19 486 156	19 474 102	0.25
49 335	AMERICAN TOWER CORP	USD	9 117 859	8 857 166	0.11
488 283	AMERICAN WATER WORKS CO INC	USD	48 557 493	49 737 292	0.64
270 802	AMETEK INC	USD	20 887 621	21 601 382	0.28
163 109	AMGEN INC	USD	24 415 810	26 394 210	0.34
359 071	AMPHENOL CORP - A	USD	30 145 633	30 250 502	0.39
1 140 254	ANADARKO PETROLEUM CORP	USD	71 249 537	70 650 090	0.91
658	ANSYS INC	USD	86 840	118 345	0.00
651 558	AO SMITH CORP	USD	31 128 355	26 982 328	0.35
18 910	APACHE CORP	USD	598 908	481 053	0.01
696 256	AQUA AMERICA INC	USD	24 660 104	25 293 388	0.33
847	ARISTA NETWORKS INC	USD	160 569	193 096	0.00
1 447	ARROW ELECTRONICS INC	USD	92 532	90 558	0.00
170 329	ARTHUR J GALLAGHER & CO	USD	12 899 064	13 100 735	0.17
338 189	ASTELLAS PHARMA INC	JPY	4 083 720	4 231 003	0.05
2 372 249	AT&T INC	USD	66 111 462	69 805 114	0.90
1 073 233	AURIZON HOLDINGS LTD	AUD	3 421 671	3 571 271	0.05
3 428	AUTODESK INC	USD	485 960	490 359	0.01
56 237	AUTOMATIC DATA PROCESSING INC	USD	8 447 753	8 164 439	0.11
28 768	AUTOZONE INC	USD	26 347 446	27 774 458	0.36
9 064 401	AXA SA	EUR	191 942 882	209 387 663	2.70
13 049 590	BANCO SANTANDER SA	EUR	52 668 145	53 248 852	0.69
4 234 437	BANK OF AMERICA CORP	USD	105 123 306	107 831 641	1.39
248 267	BANK OF NEW YORK MELLON CORP	USD	9 472 643	9 625 033	0.12
449 352	BAXTER INTERNATIONAL INC	USD	31 176 598	32 316 411	0.42

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
555 823	BERKSHIRE HATHAWAY INC - B	USD	101 141 771	104 043 545	1.34
83 935	BEST BUY CO INC	USD	4 895 625	5 139 434	0.07
281 324	BIOGEN INC	USD	58 507 779	57 774 187	0.75
5 198	BIOMARIN PHARMACEUTICAL INC	USD	438 077	390 945	0.01
1 979	BLUEBIRD BIO INC	USD	234 063	221 047	0.00
8 130 904	BNP PARIBAS SA	EUR	374 993 128	339 587 205	4.38
362 650	BOEING CO	USD	114 034 557	115 918 710	1.50
74 311	BOSTON SCIENTIFIC CORP	USD	2 481 556	2 804 607	0.04
13 080	BROWN-FORMAN CORP - B	USD	631 321	636 656	0.01
431 461	B2GOLD CORP	CAD	1 056 815	1 153 965	0.01
974 596	CABOT OIL & GAS CORP	USD	19 877 839	19 649 389	0.25
135 585	CADENCE DESIGN SYSTEMS INC	USD	5 414 456	8 430 606	0.11
257 192	CAPITAL ONE FINANCIAL CORP	USD	20 034 307	20 493 153	0.26
4 646	CATERPILLAR INC	USD	516 295	556 027	0.01
447 642	CELGENE CORP	USD	36 946 903	36 336 518	0.47
11 660	CEMBRA MONEY BANK AG	CHF	931 532	988 687	0.01
9 908	CENTENE CORP	USD	508 716	456 248	0.01
650 633	CENTERPOINT ENERGY INC	USD	17 177 200	16 357 238	0.21
320 000	CENTERRA GOLD INC	CAD	1 537 799	1 982 662	0.03
48 176	CENTRAL JAPAN RAILWAY CO	JPY	8 985 554	8 473 398	0.11
567 339	CHARLES SCHWAB CORP	USD	19 501 578	20 022 264	0.26
17 239	CHENIERE ENERGY INC	USD	1 056 742	1 036 187	0.01
241 347	CIGNA CORP	USD	34 463 361	33 389 726	0.43
6 718	CINTAS CORP	USD	1 055 079	1 399 819	0.02
810 196	CITIGROUP INC	USD	47 398 484	49 822 643	0.64
196 520	CITRIX SYSTEMS INC	USD	17 297 102	16 935 786	0.22
56 254	CME GROUP INC	USD	9 801 268	9 588 570	0.12
333 722	CMS ENERGY CORP	USD	17 364 057	16 970 356	0.22
1 324 570	COCA-COLA CO	USD	60 198 714	59 226 470	0.76
67 368	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	3 750 634	3 749 963	0.05
327 968	COLGATE-PALMOLIVE CO	USD	21 236 936	20 640 557	0.27
141 310	COMERICA INC	USD	8 677 855	9 013 662	0.12
423 239	CONOCOPHILLIPS	USD	22 489 507	22 670 863	0.29
1 694	CONTINENTAL RESOURCES INC/OK	USD	69 874	62 610	0.00
4 972	COOPER COS INC	USD	1 214 332	1 470 862	0.02
611 626	CORTEVA INC	USD	14 633 247	15 881 437	0.20
298	COSTAR GROUP INC	USD	103 904	144 986	0.00
102 016	CRACKER BARREL OLD COUNTRY STORE INC	USD	14 864 603	15 294 338	0.20
8 737	CREE INC	USD	336 565	431 019	0.01
354 802	CSX CORP	USD	24 148 778	24 105 225	0.31
113 813	CUMMINS INC	USD	17 043 282	17 123 919	0.22
595 159	CVS HEALTH CORP	USD	28 477 150	28 477 532	0.37
151 339	DAI-ICHI LIFE HOLDINGS INC	JPY	1 906 789	2 004 378	0.03
31 355	DAITO TRUST CONSTRUCTION CO LTD	JPY	3 668 138	3 510 031	0.05

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
74 342	DARDEN RESTAURANTS INC	USD	7 615 906	7 946 656	0.10
36 110	DELL TECHNOLOGIES INC	USD	443 968	1 610 808	0.02
66 737	DENA CO LTD	JPY	1 189 392	1 123 213	0.01
38 659	DENSO CORP	JPY	1 411 786	1 428 275	0.02
4 404	DEXCOM INC	USD	469 591	579 466	0.01
16 877	DIAMONDBACK ENERGY INC	USD	1 485 134	1 614 934	0.02
23 250	DIGITAL REALTY TRUST INC	USD	2 571 482	2 404 827	0.03
297 384	DISCOVER FINANCIAL SERVICES	USD	20 259 032	20 261 701	0.26
47 742	DISCOVERY COMMUNICATIONS INC - A	USD	1 101 395	1 287 038	0.02
85 967	DISCOVERY COMMUNICATIONS INC - C	USD	2 070 668	2 147 665	0.03
48 801	DISH NETWORK CORP - A	USD	1 485 038	1 645 984	0.02
346 223	DOMINION ENERGY INC	USD	23 146 035	23 507 168	0.30
142 476	DOVER CORP	USD	12 071 621	12 536 086	0.16
596 544	DUKE ENERGY CORP	USD	47 102 295	46 223 255	0.60
448 578	DUPONT DE NEMOURS INC	USD	30 607 171	29 570 382	0.38
469 308	DXC TECHNOLOGY CO	USD	22 226 150	22 727 728	0.29
115 698	EAST JAPAN RAILWAY CO	JPY	9 868 930	9 505 212	0.12
312 113	ELECTRONIC ARTS INC	USD	26 366 553	27 752 514	0.36
560 162	ELI LILLY & CO	USD	58 429 419	54 496 266	0.70
566 959	EMERSON ELECTRIC CO	USD	31 878 144	33 216 987	0.43
6 179	EOG RESOURCES INC	USD	573 305	505 476	0.01
1 191	EQUINIX INC	USD	536 240	527 406	0.01
6 527	ESTEE LAUDER COS INC - A	USD	983 379	1 049 490	0.01
576 182	E*TRADE FINANCIAL CORP	USD	22 542 403	22 565 610	0.29
5 364	EURONET WORLDWIDE INC	USD	561 071	792 448	0.01
63 891	EVO PAYMENTS INC	USD	1 618 103	1 768 953	0.02
804 794	EXELON CORP	USD	35 777 175	33 879 368	0.44
1 043 840	EXTENDED STAY AMERICA INC	USD	16 738 408	15 481 610	0.20
18 727	EXTRA SPACE STORAGE INC	USD	1 809 176	1 744 762	0.02
1 177 358	EXXON MOBIL CORP	USD	77 950 525	79 224 573	1.02
1 246 285	FACEBOOK INC	USD	197 121 832	211 216 196	2.73
821 712	FIRST DATA CORP	USD	17 841 515	19 532 617	0.25
4 788	FIRST SOLAR INC	USD	182 078	276 147	0.00
1 878	FLEETCOR TECHNOLOGIES INC	USD	363 783	463 151	0.01
310 483	FLOWERS FOODS INC	USD	6 352 004	6 344 344	0.08
17 910	FLUGHAFEN ZURICH AG	CHF	2 737 214	2 964 703	0.04
2 236 918	FORD MOTOR CO	USD	19 541 976	20 094 548	0.26
16 771	FORTINET INC	USD	1 190 599	1 131 468	0.01
13 857	FORTUNE BRANDS HOME & SECURITY INC	USD	672 844	695 162	0.01
182 658	FUJI ELECTRIC CO LTD	JPY	5 737 010	5 530 609	0.07
4 650	F5 NETWORKS INC	USD	646 355	594 643	0.01
42 126	GALENICA AG	CHF	1 798 187	1 859 030	0.02
3 522	GARTNER INC	USD	414 223	497 744	0.01
249	GEBERIT AG - REG	CHF	98 122	102 260	0.00

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 144 243	GENERAL MOTORS CO	USD	69 622 479	72 548 018	0.94
203 265	GENUINE PARTS CO	USD	18 551 646	18 488 048	0.24
967 303	GILEAD SCIENCES INC	USD	58 786 957	57 385 837	0.74
5 293	GODADDY INC	USD	344 852	326 048	0.00
383 603	GOLDMAN SACHS GROUP INC	USD	65 150 405	68 919 190	0.89
785 738	HALLIBURTON CO	USD	15 686 841	15 689 921	0.20
107 262	HARTFORD FINANCIAL SERVICES GROUP INC	USD	5 174 204	5 248 190	0.07
15 458	HELVETIA HOLDING AG	CHF	1 666 816	1 705 413	0.02
219 185	HERSHEY CO	USD	26 408 400	25 796 773	0.33
970 380	HEWLETT PACKARD ENTERPRISE CO	USD	12 891 418	12 739 007	0.16
82 253	HITACHI LTD	JPY	2 352 352	2 647 368	0.03
1 557	HOLOGIC INC	USD	58 294	65 654	0.00
25 096	HOME CAPITAL GROUP INC	CAD	299 519	327 002	0.00
246 489	HOME DEPOT INC	USD	44 024 543	45 014 329	0.58
189 344	HONEYWELL INTERNATIONAL INC	USD	29 027 926	29 028 424	0.37
523 378	HP INC	USD	9 472 073	9 554 820	0.12
7 818	IAC/INTERACTIVECORP	USD	1 490 860	1 493 370	0.02
2 093	ICHIGO OFFICE REIT INVESTMENT	JPY	1 744 110	1 745 100	0.02
2 570	IDEXX LABORATORIES INC	USD	476 495	621 354	0.01
30 874	INCYTE CORP	USD	1 956 159	2 303 350	0.03
416 928	ING GROEP NV	EUR	4 149 790	4 250 998	0.05
915 553	INTEL CORP	USD	37 097 460	38 485 706	0.50
473	INTERCEPT PHARMACEUTICALS INC - HQ6 AJ	USD	45 221	33 049	0.00
1 090 906	INTERNATIONAL BUSINESS MACHINES CORP	USD	130 457 801	132 100 402	1.71
21 112	INTUIT INC	USD	4 666 100	4 844 748	0.06
1 900	INTUITIVE SURGICAL INC	USD	846 629	875 171	0.01
8 031	IONIS PHARMACEUTICALS INC	USD	376 261	453 242	0.01
69 947	IQVIA HOLDINGS INC	USD	8 132 630	9 882 747	0.13
680	IROBOT CORP	USD	51 986	54 720	0.00
11 448	ITRON INC	USD	571 566	628 997	0.01
214 000	JAPAN AIRLINES CO LTD	JPY	6 101 457	6 005 183	0.08
8 178	JB HUNT TRANSPORT SERVICES INC	USD	635 104	656 437	0.01
173 232	JOHNSON & JOHNSON	USD	21 250 143	21 186 998	0.27
753 828	JXTG HOLDINGS INC	JPY	3 221 388	3 283 327	0.04
6 082	KANEKA CORP	JPY	214 225	200 760	0.00
192 256	KANSAS CITY SOUTHERN	USD	19 898 272	20 566 057	0.27
500 000	KERING SA	EUR	215 032 942	260 050 000	3.36
6 221	KEYSIGHT TECHNOLOGIES INC	USD	456 873	490 611	0.01
85 002	KIMBERLY-CLARK CORP	USD	10 269 216	9 948 250	0.13
34 016	KOBE STEEL LTD	JPY	190 666	195 455	0.00
1 138 408	KRAFT HEINZ CO	USD	30 573 552	31 029 315	0.40
33 735	KROGER CO	USD	635 469	643 122	0.01
411 202	KURITA WATER INDUSTRIES LTD	JPY	8 579 145	8 965 086	0.12
1 144	LABORATORY CORP OF AMERICA HOLDINGS	USD	153 058	173 690	0.00

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
123 545	LAM RESEARCH CORP	USD	19 662 849	20 378 199	0.26
5 358	LIBERTY BROADBAND CORP	USD	421 459	490 350	0.01
19 131	LIVE NATION ENTERTAINMENT INC	USD	1 019 012	1 112 951	0.01
21 356	LKQ CORP	USD	504 881	499 019	0.01
211 720	LOEWS CORP	USD	10 146 564	10 163 973	0.13
47 181	LOWE'S COS INC	USD	4 738 554	4 180 747	0.05
307 583	MARATHON PETROLEUM CORP	USD	14 344 895	15 092 850	0.19
974	MARKEL CORP	USD	916 720	931 920	0.01
668 089	MARSH & MCLENNAN COS INC	USD	57 721 175	58 519 387	0.76
1 619 344	MARUBENI CORP	JPY	9 154 814	9 410 313	0.12
1 209 456	MASCO CORP	USD	42 912 794	41 674 617	0.54
725 733	MCDONALD'S CORP	USD	130 480 712	132 337 298	1.71
92 385	MCKESSON CORP	USD	10 697 424	10 902 371	0.14
34 218	MEDICAL PROPERTIES TRUST INC	USD	558 531	524 027	0.01
1 198	MERCADOLIBRE INC	USD	641 538	643 573	0.01
936 648	MERCK & CO INC	USD	69 815 518	68 965 521	0.89
99 948	MICRON TECHNOLOGY INC	USD	3 512 199	3 386 893	0.04
2 578 011	MICROSOFT CORP	USD	297 270 513	303 258 125	3.91
481 669	MITSUBISHI CORP	JPY	11 319 708	11 149 168	0.14
68 763	MITSUBISHI ESTATE CO LTD	JPY	1 193 777	1 123 685	0.01
317 074	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1 324 980	1 323 141	0.02
644 157	mitsui & CO LTD	JPY	9 135 274	9 208 667	0.12
21 186	MIURA CO LTD	JPY	590 978	574 138	0.01
3 609	MONGODB INC	USD	549 755	481 992	0.01
716 899	MONSTER BEVERAGE CORP	USD	39 973 568	40 182 353	0.52
790 478	MORGAN STANLEY	USD	30 389 871	30 409 941	0.39
3 703	MORI HILLS REIT INVESTMENT CORP	JPY	4 627 088	4 605 573	0.06
64 206	MOTOROLA SOLUTIONS INC	USD	9 488 454	9 400 304	0.12
4 698	MYRIAD GENETICS INC	USD	129 535	114 603	0.00
12 974	NEKTAR THERAPEUTICS	USD	372 814	405 352	0.01
15 088	NETFLIX INC	USD	4 775 934	4 866 635	0.06
1 207 331	NEWMONT GOLD CORP CORP	USD	40 524 163	40 785 058	0.53
37 087	NEXTERA ENERGY INC	USD	6 779 502	6 671 622	0.09
1 116 140	NIKE INC - B	USD	81 941 600	82 279 551	1.06
75 997	NIPPON PAPER INDUSTRIES CO LTD	JPY	1 169 565	1 181 817	0.02
34 707	NOBLE ENERGY INC	USD	645 369	682 681	0.01
91	NOMURA REAL ESTATE MASTER FUND INC	JPY	126 736	122 896	0.00
229 864	NORFOLK SOUTHERN CORP	USD	38 825 963	40 234 274	0.52
1 199 252	NTT DOCOMO INC	JPY	23 132 621	24 557 941	0.32
834 020	NVIDIA CORP	USD	103 732 253	120 276 699	1.55
705	NVR INC	USD	1 605 284	2 086 430	0.03
2 060 489	OCCIDENTAL PETROLEUM CORP	USD	91 424 334	90 974 172	1.17
15 607	OMEGA HEALTHCARE INVESTORS INC	USD	527 467	503 651	0.01
37 286	ON SEMICONDUCTOR CORP	USD	576 181	661 705	0.01

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
183 000	ONEOK INC	USD	10 935 690	11 057 455	0.14
1 236 342	ORACLE CORP	USD	59 447 710	61 849 670	0.80
158	ORIX JREIT INC	JPY	253 921	253 172	0.00
2 746	OSI SYSTEMS INC	USD	213 712	271 586	0.00
11 586	OTSUKA CORP	JPY	384 383	409 353	0.01
1 137	PALO ALTO NETWORKS INC	USD	207 368	203 438	0.00
38 837	PARGESA HOLDING SA - BR	CHF	2 583 596	2 632 039	0.03
32 139	PARSLEY ENERGY INC	USD	496 147	536 497	0.01
903 774	PAYPAL HOLDINGS INC	USD	87 955 534	90 837 699	1.17
773 932	PEPSICO INC	USD	91 221 366	89 116 353	1.15
2 291 760	PFIZER INC	USD	85 297 552	87 178 647	1.13
839 495	PHILIP MORRIS INTERNATIONAL INC	USD	58 664 589	57 890 360	0.75
317 800	PHILLIPS 66	USD	25 045 637	26 103 804	0.34
485 730	PNC FINANCIAL SERVICES GROUP INC	USD	57 606 126	58 553 753	0.76
609 069	PPL CORP	USD	16 965 795	16 585 203	0.21
1 025 117	PROCTER & GAMBLE CO	USD	96 077 777	98 703 968	1.27
171 571	PRUDENTIAL FINANCIAL INC	USD	14 813 618	15 216 606	0.20
175 542	PSP SWISS PROPERTY AG - REG	CHF	17 904 857	18 038 765	0.23
141 433	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	7 472 682	7 305 136	0.09
6 278	PUBLIC STORAGE	USD	1 348 233	1 312 988	0.02
1 982	QORVO INC	USD	105 744	115 930	0.00
793 608	QUALCOMM INC	USD	52 166 000	53 011 732	0.68
51 595	QURATE RETAIL INC	USD	773 879	561 347	0.01
137 638	RAYTHEON CO	USD	22 238 153	21 015 539	0.27
140 153	RECRUIT HOLDINGS CO LTD	JPY	3 983 997	4 105 404	0.05
7 802	REGENERON PHARMACEUTICALS INC	USD	2 190 668	2 144 385	0.03
2 383 212	RESONA HOLDINGS INC	JPY	9 070 069	8 713 595	0.11
69 095	REXNORD CORP	USD	1 494 846	1 833 554	0.02
1 396 290	SANOFI	EUR	105 196 489	105 992 374	1.37
27 280	SBA COMMUNICATIONS CORP	USD	5 433 010	5 386 051	0.07
4 737	SEATTLE GENETICS INC	USD	281 970	287 889	0.00
489 346	SEKISUI HOUSE LTD	JPY	6 963 382	7 081 286	0.09
1 228	SERVICENOW INC	USD	180 535	296 077	0.00
39 782	SHERWIN-WILLIAMS CO	USD	16 631 420	16 009 565	0.21
52 271	SHIN-ETSU CHEMICAL CO LTD	JPY	4 327 987	4 275 172	0.06
312 598	SIMON PROPERTY GROUP INC	USD	43 825 672	43 853 755	0.57
15 502	SOLAREEDGE TECHNOLOGIES INC	USD	518 096	850 241	0.01
164 400	SONY CORP	JPY	6 959 135	7 567 840	0.10
309 734	SOUTHWEST AIRLINES CO	USD	13 811 793	13 811 286	0.18
3 529	SPLUNK INC	USD	359 869	389 684	0.01
26 288	SQUARE INC - A	USD	1 780 502	1 674 279	0.02
6 505	STANLEY BLACK & DECKER INC	USD	801 871	826 034	0.01
925 597	STARBUCKS CORP	USD	66 556 936	68 135 578	0.88
421	STERICYCLE INC	USD	15 797	17 653	0.00

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
482 976	SUMITOMO CORP	JPY	6 372 962	6 426 199	0.08
423 911	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	4 683 976	4 887 121	0.06
269 190	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	8 600 808	8 350 320	0.11
18 193	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	579 389	570 578	0.01
24 519	SUNRISE COMMUNICATIONS GROUP AG	CHF	1 525 131	1 608 690	0.02
48 064	SUNRUN INC	USD	508 432	791 781	0.01
561 000	SUNTRUST BANKS INC	USD	30 642 091	30 961 407	0.40
866 673	SURGUTNEFTGAS PJSC - ADR	USD	2 960 355	3 127 877	0.04
1 083	SVB FINANCIAL GROUP	USD	224 728	213 585	0.00
2 022	SWISSCOM AG - REG	CHF	865 091	892 495	0.01
1 626 047	SYNCHRONY FINANCIAL	USD	49 981 700	49 503 907	0.64
6 250	TABLEAU SOFTWARE INC	USD	830 581	911 156	0.01
4 682	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	388 507	466 761	0.01
10 337	TANDEM DIABETES CARE INC	USD	370 954	585 654	0.01
397 781	TAPESTRY INC	USD	10 553 908	11 083 238	0.14
228 810	TARGET CORP	USD	17 536 090	17 401 856	0.22
20 712	TESLA INC	USD	3 998 831	4 064 193	0.05
32 595	TETRA TECH INC	USD	1 990 419	2 248 276	0.03
116 732	TEXAS INSTRUMENTS INC	USD	11 553 798	11 763 404	0.15
217 511	THERMO FISHER SCIENTIFIC INC	USD	56 781 125	56 092 932	0.72
505 506	TJX COS INC	USD	22 813 207	23 473 092	0.30
28 395	T-MOBILE US INC	USD	1 803 846	1 848 617	0.02
28 300	TOKYO CENTURY CORP	JPY	1 029 171	1 048 325	0.01
258 758	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	1 428 199	1 185 238	0.02
282 900	TOKYO GAS CO LTD	JPY	6 240 140	5 850 789	0.08
115 124	TOSOH CORP	JPY	1 480 836	1 421 523	0.02
51 764	TOTAL SYSTEM SERVICES INC	USD	5 785 883	5 830 496	0.08
173 752	TOYOTA MOTOR CORP	JPY	9 499 626	9 471 124	0.12
254 888	TRACTOR SUPPLY CO	USD	23 914 423	24 351 786	0.31
211 776	TRAVELERS COS INC	USD	28 266 550	27 805 363	0.36
270 562	TREND MICRO INC/JAPAN	JPY	11 834 844	10 595 846	0.14
12 054	TRIMBLE INC	USD	347 984	477 482	0.01
1 078 013	TWITTER INC	USD	35 162 715	33 037 104	0.43
16 511	UDR INC	USD	640 760	650 842	0.01
201 302	UNION PACIFIC CORP	USD	30 468 018	29 893 029	0.39
233 420	UNITED AIRLINES HOLDINGS INC	USD	16 265 144	17 945 136	0.23
134 728	UNITED PARCEL SERVICE INC - B	USD	11 532 373	12 217 563	0.16
512 374	UNITED TECHNOLOGIES CORP	USD	59 051 180	58 580 168	0.76
92 278	VALERO ENERGY CORP	USD	5 829 740	6 937 056	0.09
36 782	VARIAN MEDICAL SYSTEMS INC	USD	4 393 195	4 396 851	0.06
9 388	VEEVA SYSTEMS INC	USD	794 227	1 336 397	0.02
301 897	VERIZON COMMUNICATIONS INC	USD	15 382 531	15 145 219	0.20
44 838	VERTEX PHARMACEUTICALS INC	USD	6 900 212	7 220 225	0.09
45 293	VF CORP	USD	3 488 837	3 474 134	0.04

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
111 821	VIACOM INC - B	USD	2 986 606	2 932 994	0.04
2 509 605	VIVENDI SA	EUR	45 036 890	60 757 537	0.78
5 232	VMWARE INC - A	USD	765 573	768 215	0.01
12 073	VORNADO REALTY TRUST	USD	729 933	679 557	0.01
830 321	WALGREENS BOOTS ALLIANCE INC	USD	39 163 640	39 860 949	0.51
302 711	WALMART INC	USD	28 036 172	29 369 985	0.38
2 569	WAYFAIR INC	USD	331 876	329 359	0.00
18 432	WELLCARE HEALTH PLANS INC	USD	4 649 747	4 613 989	0.06
1 540 484	WELLS FARGO & CO	USD	63 414 960	64 010 979	0.83
219 449	WELLTOWER INC	USD	15 871 282	15 710 991	0.20
433	WESTERN ALLIANCE BANCORP	USD	16 662	17 004	0.00
986	WORKDAY INC	USD	147 447	177 996	0.00
129 807	WORLDPAY INC - A	USD	14 042 410	13 968 957	0.18
262 262	XILINX INC	USD	25 948 729	27 156 599	0.35
297 559	YUM! BRANDS INC	USD	29 038 235	28 917 154	0.37
200 525	ZOETIS INC	USD	19 977 674	19 983 827	0.26
106 543	3M CO	USD	16 413 152	16 217 214	0.21
1 071 970	8X8 INC	USD	22 325 357	22 685 702	0.29
Total Shares			7 477 324 107	7 578 724 902	97.83
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			7 477 324 107	7 578 724 902	97.83
Total Investments			7 477 324 107	7 578 724 902	97.83

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software & Computer Services	18.48	United States of America	81.21
Banks	9.64	France	12.63
Pharmaceuticals & Biotechnology	7.55	Japan	2.64
General Retailers	7.12	Spain	0.74
Nonlife Insurance	5.56	Switzerland	0.43
Oil & Gas Producers	4.41	Australia	0.05
Technology Hardware & Equipment	4.21	Netherlands	0.05
Travel, Leisure & Catering	4.19	Canada	0.04
Aerospace & Defense	2.93	Russia	0.04
Financial Services	2.79		
Beverages	2.44		97.83
Support Services	2.40		
Health Care Equipment & Services	2.28		
Gas, Water & Multiutilities	2.07		
Industrial Transportation	1.79		
Automobiles & Parts	1.70		
Personal Goods	1.66		
Tobacco	1.63		
Fixed Line Telecommunications	1.42		
Household Goods & Home Construction	1.37		
Food & Drug Retailers	1.36		
Electronic & Electrical Equipment	1.22		
Electricity	1.17		
Construction & Materials	1.13		
Real Estate Investment Trusts	0.99		
Media	0.87		
Life Insurance	0.79		
Food Producers	0.69		
Leisure Goods	0.58		
Mining	0.57		
Industrial Engineering	0.54		
Real Estate Investment & Services	0.47		
Chemicals	0.46		
Nonequity Investment Instruments	0.39		
Mobile Telecommunications	0.34		
General Industrials	0.22		
Oil Equipment, Services & Distribution	0.22		
Alternative Energy	0.16		
Forestry & Paper	0.02		
	97.83		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 454	ADEVINTA ASA	NOK	43 390	43 487	0.10
10 166	AENA SME SA	EUR	1 676 373	1 771 934	3.90
145 480	AGL ENERGY LTD	AUD	2 007 498	1 793 847	3.95
126 188	ALACER GOLD CORP	CAD	296 253	385 831	0.85
437 119	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 336 284	2 149 314	4.73
228 408	BANCO SANTANDER SA	EUR	923 922	932 019	2.05
36 069	BENESSE HOLDINGS INC	JPY	861 275	737 288	1.62
47 007	BHP GROUP LTD	AUD	1 178 370	1 192 265	2.62
7 622	CALTEX AUSTRALIA LTD	AUD	124 534	116 246	0.26
21 855	CHUBU ELECTRIC POWER CO INC	JPY	293 040	269 237	0.59
6 214	CSL LTD	AUD	810 623	823 275	1.81
5 305	DAI-ICHI LIFE HOLDINGS INC	JPY	65 653	70 261	0.15
13 011	DAIWA HOUSE INDUSTRY CO LTD	JPY	339 570	333 084	0.73
3 065	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	1 289 755	1 323 876	2.91
186 433	FERROVIAL SA	EUR	4 136 932	4 196 606	9.24
22 309	GALENICA AG	CHF	973 273	984 501	2.17
3 239	GEBERIT AG - REG	CHF	1 330 722	1 330 197	2.93
4 425	HELVETIA HOLDING AG	CHF	489 174	488 191	1.07
60	HULIC REIT INC	JPY	91 231	91 496	0.20
74 067	JAPAN POST HOLDINGS CO LTD	JPY	731 197	736 478	1.62
222 353	JXTG HOLDINGS INC	JPY	956 273	968 467	2.13
2 736	KONAMI HOLDINGS CORP	JPY	108 152	112 612	0.25
25 186	KYOCERA CORP	JPY	1 456 354	1 444 105	3.18
507 890	MEDIBANK PVT LTD	AUD	938 430	1 092 270	2.40
52 137	MITSUBISHI CORP	JPY	1 272 533	1 206 813	2.65
33 616	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	1 298 156	1 285 248	2.83
42 494	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	1 193 035	1 184 484	2.61
99 688	NATURGY ENERGY GROUP SA	EUR	2 492 200	2 415 440	5.31
7 998	ORACLE CORP JAPAN	JPY	509 293	513 017	1.13
85 163	ORIGIN ENERGY LTD	AUD	392 761	383 622	0.84
2 900	OTSUKA CORP	JPY	102 098	102 462	0.23
13 402	PARGESA HOLDING SA - BR	CHF	898 918	908 273	2.00
2 438	PSP SWISS PROPERTY AG - REG	CHF	246 379	250 530	0.55
31 112	QUEBECOR INC	CAD	656 007	652 095	1.43
6 015	SEIKO EPSON CORP	JPY	81 991	83 586	0.18
16 977	SHIN-ETSU CHEMICAL CO LTD	JPY	1 292 312	1 388 525	3.05
670	STRAUMANN HOLDING AG - REG	CHF	502 237	519 780	1.14
76 767	SUBARU CORP	JPY	1 654 132	1 638 647	3.60
225 062	SUMITOMO CHEMICAL CO LTD	JPY	925 080	917 165	2.02
96 178	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	3 080 178	2 983 458	6.57
4 394	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	146 012	137 807	0.30
19 982	SUNRISE COMMUNICATIONS GROUP AG	CHF	1 245 244	1 311 018	2.88
74 121	WESFARMERS LTD	AUD	1 645 233	1 651 599	3.63

MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
24 966	WOOLWORTHS GROUP LTD	AUD	472 630	511 228	1.12
Total Shares			43 564 707	43 431 684	95.53
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			43 564 707	43 431 684	95.53
Total Investments			43 564 707	43 431 684	95.53

MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	13.35	Japan	35.63
Construction & Materials	12.16	Spain	25.22
Gas, Water & Multiutilities	10.10	Australia	16.64
Nonlife Insurance	6.59	Switzerland	12.74
General Retailers	5.25	Canada	5.20
Chemicals	5.07	Norway	0.10
Support Services	4.09		
Pharmaceuticals & Biotechnology	3.98		95.53
Industrial Transportation	3.90		
Automobiles & Parts	3.60		
Mining	3.47		
Electronic & Electrical Equipment	3.18		
Fixed Line Telecommunications	2.88		
Industrial Engineering	2.83		
Life Insurance	2.56		
Oil & Gas Producers	2.39		
Financial Services	2.00		
General Industrials	1.62		
Software & Computer Services	1.35		
Health Care Equipment & Services	1.14		
Food & Drug Retailers	1.12		
Real Estate Investment & Services	0.85		
Household Goods & Home Construction	0.73		
Electricity	0.59		
Leisure Goods	0.25		
Real Estate Investment Trusts	0.20		
Technology Hardware & Equipment	0.18		
Media	0.10		
	95.53		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
7 681	ABBVIE INC	USD	522 362	490 483	0.75
3 059	ADOBE INC	USD	627 401	791 477	1.22
19 735	AGEAS	EUR	870 314	902 087	1.39
8 155	AIRBUS SE	EUR	987 244	1 016 765	1.56
1 170	ALPHABET CLASS - A	USD	1 178 280	1 112 466	1.71
2 613	ALPHABET INC	USD	2 450 101	2 480 170	3.81
592	AMAZON.COM INC	USD	853 525	984 395	1.51
732 182	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	3 874 400	3 600 138	5.52
866 702	BANCO SANTANDER SA	EUR	3 553 921	3 536 578	5.43
15 115	BAXTER INTERNATIONAL INC	USD	1 061 658	1 087 038	1.67
10 120	BAYERISCHE MOTOREN WERKE AG	EUR	653 347	658 711	1.01
8 054	BERKSHIRE HATHAWAY INC - B	USD	1 403 957	1 507 614	2.31
8 967	CADENCE DESIGN SYSTEMS INC	USD	550 030	557 563	0.86
772	CEMBRA MONEY BANK AG	CHF	59 413	65 460	0.10
126 910	CHUBU ELECTRIC POWER CO INC	JPY	1 630 259	1 563 434	2.40
2 136	CONSTELLATION BRANDS INC - A	USD	391 981	369 392	0.57
26 114	DENSO CORP	JPY	919 596	964 794	1.48
26 392	DEUTSCHE POST AG - REG	EUR	722 085	762 729	1.17
200 627	DNB ASA	NOK	3 184 360	3 279 212	5.03
3 888	ESTEE LAUDER COS INC - A	USD	569 759	625 160	0.96
5 788	FACEBOOK INC	USD	887 332	980 931	1.51
207	FAST RETAILING CO LTD	JPY	111 766	109 882	0.17
29 267	FREEMPORT-MCMORAN INC - B	USD	291 577	298 375	0.46
37 259	INDUSTRIA DE DISENO TEXTIL SA	EUR	970 597	985 501	1.51
67 781	ING GROEP NV	EUR	659 509	691 095	1.06
943	INTUITIVE SURGICAL INC	USD	326 463	434 361	0.67
1 550	KBC GROUP NV	EUR	91 047	89 342	0.14
15 216	KDDI CORP	JPY	339 909	340 237	0.52
50 580	KONINKLIJKE PHILIPS NV	EUR	1 922 040	1 931 397	2.97
3 511	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	423 496	458 183	0.70
77 844	LIXIL GROUP CORP	JPY	931 867	1 081 111	1.66
15 939	MANPOWERGROUP INC	USD	1 248 127	1 352 044	2.08
6 849	MARTIN MARIETTA MATERIALS INC	USD	1 392 504	1 383 933	2.12
46 391	MICRON TECHNOLOGY INC	USD	1 444 468	1 572 031	2.41
160 168	mitsui & CO LTD	JPY	2 208 124	2 289 712	3.52
26 203	MITSUI FUDOSAN CO LTD	JPY	575 971	557 934	0.86
202 363	MIZUHO FINANCIAL GROUP INC	JPY	265 472	257 460	0.40
575	NEXTERA ENERGY INC	USD	104 863	103 437	0.16
87 480	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	3 231 335	3 577 077	5.49
29 588	NN GROUP NV	EUR	1 041 202	1 047 415	1.61
7 628	NVIDIA CORP	USD	1 022 425	1 100 058	1.69
104 310	OBAYASHI CORP	JPY	935 669	902 021	1.38
10 048	ORACLE CORP	USD	463 421	502 665	0.77
25 335	PARGESA HOLDING SA - BR	CHF	1 710 351	1 716 989	2.64

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 757	PAYPAL HOLDINGS INC	USD	133 914	176 595	0.27
10 647	PROCTER & GAMBLE CO	USD	993 903	1 025 152	1.57
15 638	QUALCOMM INC	USD	970 118	1 044 593	1.60
4 150	RED HAT INC	USD	665 487	684 233	1.05
11 067	ROCHE HOLDING AG	CHF	2 715 338	2 737 472	4.20
20 299	SONY CORP	JPY	975 861	934 426	1.43
8 985	STARBUCKS CORP	USD	666 073	661 409	1.02
125 075	TABCORP HOLDINGS LTD	AUD	342 671	342 977	0.53
6 219	TAKEAWAY.COM NV	EUR	492 545	512 446	0.79
39 904	TOKYO DOME CORP	JPY	352 925	331 410	0.51
23 016	TREND MICRO INC/JAPAN	JPY	1 003 636	901 361	1.38
32 695	TWITTER INC	USD	958 199	1 001 981	1.54
2 647	UNILEVER NV	EUR	144 526	141 773	0.22
4 236	VERTEX PHARMACEUTICALS INC	USD	625 342	682 119	1.05
16 462	VOLKSWAGEN AG - PFD	EUR	2 369 952	2 439 998	3.75
7 202	WASTE MANAGEMENT INC	USD	726 276	729 623	1.12
4 230	WELLTOWER INC	USD	309 693	302 838	0.46
2 402	YAKULT HONSHA CO LTD	JPY	128 031	124 315	0.19
Total Shares			63 238 018	64 893 578	99.64
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			63 238 018	64 893 578	99.64
Total Investments			63 238 018	64 893 578	99.64

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.70	United States of America	36.92
Software & Computer Services	13.85	Japan	21.40
Support Services	6.98	Spain	12.47
Automobiles & Parts	6.24	Netherlands	8.20
Fixed Line Telecommunications	6.01	Switzerland	7.64
Pharmaceuticals & Biotechnology	6.00	Germany	5.93
Technology Hardware & Equipment	5.71	Norway	5.03
Health Care Equipment & Services	5.30	Belgium	1.52
Construction & Materials	5.17	Australia	0.53
General Retailers	3.98		
Life Insurance	2.99		99.64
Financial Services	2.64		
Electricity	2.56		
Nonlife Insurance	2.31		
Travel, Leisure & Catering	2.05		
Industrial Transportation	1.87		
Household Goods & Home Construction	1.57		
Aerospace & Defense	1.56		
Leisure Goods	1.43		
Real Estate Investment & Services	1.32		
Personal Goods	1.18		
Beverages	0.57		
Industrial Metals & Mining	0.46		
Food Producers	0.19		
	99.64		

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
11 181	ABBVIE INC	USD	783 815	713 982	1.74
16 380	ADVANCED MICRO DEVICES INC	USD	387 175	436 829	1.06
15 240	AGEAS	EUR	672 084	696 620	1.70
2 714	ALLIANZ SE - REG	EUR	574 554	575 368	1.40
226	ALPHABET CLASS - A	USD	233 415	214 887	0.52
61	ALPHABET INC	USD	52 376	57 899	0.14
42	AMAZON.COM INC	USD	69 354	69 839	0.17
5 010	AMGEN INC	USD	757 536	810 715	1.97
6 999	ASML HOLDING NV	EUR	1 241 203	1 285 996	3.13
560 845	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 906 664	2 757 676	6.72
188 464	BANCO SANTANDER SA	EUR	781 678	769 027	1.87
556	BAYERISCHE MOTOREN WERKE AG	EUR	35 895	36 190	0.09
1 218	BERKSHIRE HATHAWAY INC - B	USD	200 234	227 995	0.55
2 146	BOEING CO	USD	688 528	685 955	1.67
13 185	CADENCE DESIGN SYSTEMS INC	USD	807 720	819 837	2.00
640	CHIPOTLE MEXICAN GRILL INC	USD	289 161	411 875	1.00
17 330	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	961 619	964 655	2.35
6 880	CONCHO RESOURCES INC	USD	620 237	623 357	1.52
78 929	DNB ASA	NOK	1 252 764	1 290 080	3.14
5 176	EDWARDS LIFESCIENCES CORP	USD	881 427	839 668	2.04
7 486	ELECTRONIC ARTS INC	USD	620 465	665 641	1.62
10 583	ENTERGY CORP	USD	909 327	956 540	2.33
21 700	E*TRADE FINANCIAL CORP	USD	939 512	849 860	2.07
3 094	FACEBOOK INC	USD	465 573	524 361	1.28
1 907	FAST RETAILING CO LTD	JPY	1 001 206	1 012 295	2.46
961	HERSHEY CO	USD	118 160	113 104	0.28
56 873	HITACHI LTD	JPY	1 681 444	1 830 496	4.45
5 009	HONEYWELL INTERNATIONAL INC	USD	738 573	767 932	1.87
44 593	HP INC	USD	790 487	814 092	1.98
40 284	INFINEON TECHNOLOGIES AG - REG	EUR	604 260	626 416	1.52
35 461	ING GROEP NV	EUR	349 565	361 560	0.88
58 648	JAPAN POST HOLDINGS CO LTD	JPY	579 682	583 161	1.42
4 105	JUNIPER NETWORKS INC	USD	96 559	95 992	0.23
136 805	KOBE STEEL LTD	JPY	769 485	786 080	1.91
13 472	LAMB WESTON HOLDINGS INC	USD	716 306	749 549	1.82
18 772	MASCO CORP	USD	629 466	646 833	1.57
17 789	MITSUBISHI ESTATE CO LTD	JPY	303 746	290 698	0.71
9 827	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	354 476	375 718	0.91
37	MORI HILLS REIT INVESTMENT CORP	JPY	46 100	46 018	0.11
3 146	NETFLIX INC	USD	1 006 673	1 014 742	2.47
123 735	NISSAN MOTOR CO LTD	JPY	927 731	778 144	1.89
2 958	O'REILLY AUTOMOTIVE INC	USD	975 196	959 298	2.33
22 086	OTSUKA CORP	JPY	770 233	780 336	1.90
1 849	RED HAT INC	USD	298 302	304 854	0.74

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
11 661	ROCHE HOLDING AG	CHF	2 875 990	2 884 401	7.03
100	SHIMAMURA CO LTD	JPY	6 860	6 561	0.02
1 197	SIMON PROPERTY GROUP INC	USD	174 112	167 925	0.41
29 802	SONY CORP	JPY	1 262 585	1 371 878	3.34
20 614	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	635 519	639 450	1.56
14 960	SWISS RE AG	CHF	1 341 069	1 337 083	3.25
9 257	TAKEAWAY.COM NV	EUR	733 154	762 777	1.86
3 043	TOSOH CORP	JPY	41 102	37 574	0.09
33 583	TOYOTA MOTOR CORP	JPY	1 860 469	1 830 590	4.45
1 712	UNILEVER NV	EUR	93 116	91 695	0.22
39	UNITED URBAN INVESTMENT CORP	JPY	57 373	57 406	0.14
Total Shares			38 971 315	39 409 510	95.90
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			38 971 315	39 409 510	95.90
Total Investments			38 971 315	39 409 510	95.90

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	14.16	United States of America	37.74
Pharmaceuticals & Biotechnology	10.73	Japan	25.37
General Retailers	9.31	Switzerland	10.27
Software & Computer Services	8.92	Spain	8.58
Technology Hardware & Equipment	7.93	Netherlands	6.09
Automobiles & Parts	6.44	Norway	3.14
Nonlife Insurance	5.21	Germany	3.01
Leisure Goods	4.96	Belgium	1.70
Electronic & Electrical Equipment	4.45		
Aerospace & Defense	3.54		95.90
Electricity	2.33		
Financial Services	2.07		
Health Care Equipment & Services	2.04		
Industrial Metals & Mining	1.91		
Food Producers	1.82		
Life Insurance	1.70		
Construction & Materials	1.57		
Oil & Gas Producers	1.52		
General Industrials	1.42		
Travel, Leisure & Catering	1.00		
Industrial Engineering	0.91		
Real Estate Investment & Services	0.71		
Real Estate Investment Trusts	0.66		
Food & Drug Retailers	0.28		
Personal Goods	0.22		
Chemicals	0.09		
	95.90		

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
579	ALPHABET CLASS - A	USD	672 130	550 528	2.12
192	ALPHABET INC	USD	167 820	182 240	0.70
127	AMAZON.COM INC	USD	197 321	211 179	0.81
3 910	AMGEN INC	USD	591 211	632 714	2.44
1 738	AT&T INC	USD	49 716	51 142	0.20
145 178	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	750 417	713 840	2.75
367 752	BANCO SANTANDER SA	EUR	1 503 377	1 500 612	5.78
16 031	BOSTON SCIENTIFIC CORP	USD	546 573	605 034	2.33
331	BURLINGTON STORES INC	USD	47 598	49 455	0.19
63 014	CALTEX AUSTRALIA LTD	AUD	1 019 614	961 053	3.70
3 306	CELGENE CORP	USD	233 436	268 358	1.03
1 954	CITIZENS FINANCIAL GROUP INC	USD	60 874	60 672	0.23
10 363	CMS ENERGY CORP	USD	542 384	526 977	2.03
8 408	COLGATE-PALMOLIVE CO	USD	530 609	529 155	2.04
6 493	CONCHO RESOURCES INC	USD	603 640	588 293	2.26
7 285	CONOCOPHILLIPS	USD	414 499	390 222	1.50
7 537	CONSOLIDATED EDISON INC	USD	584 342	580 299	2.23
32 456	DAI-ICHI LIFE HOLDINGS INC	JPY	403 857	429 857	1.65
19 497	DNB ASA	NOK	309 457	318 675	1.23
2 255	FACEBOOK INC	USD	320 062	382 170	1.47
2 740	FAST RETAILING CO LTD	JPY	1 166 407	1 454 478	5.60
10 869	FUJIFILM HOLDINGS CORP	JPY	443 723	483 945	1.86
5 807	GEBERIT AG - REG	CHF	2 378 073	2 384 825	9.18
3 024	IAC/INTERACTIVECORP	USD	620 296	577 635	2.22
50 803	ING GROEP NV	EUR	494 313	517 987	1.99
10 279	IONIS PHARMACEUTICALS INC	USD	582 499	580 112	2.23
105	JAPAN HOTEL REIT INVESTMENT CORP	JPY	75 700	74 282	0.29
33 308	JAPAN POST HOLDINGS CO LTD	JPY	329 229	331 195	1.27
12 926	KANSAI ELECTRIC POWER CO INC	JPY	163 415	130 056	0.50
1 756	KBC GROUP NV	EUR	100 268	101 216	0.39
3 259	KINTETSU GROUP HOLDINGS CO LTD	JPY	124 180	137 060	0.53
4 111	LABORATORY CORP OF AMERICA HOLDINGS	USD	611 155	624 159	2.40
6 850	LOWE'S COS INC	USD	603 005	606 984	2.34
5 979	MITSUBISHI CORP	JPY	141 407	138 396	0.53
53 640	mitsui & CO LTD	JPY	759 825	766 821	2.95
12 877	mitsui FUDOSAN CO LTD	JPY	281 786	274 187	1.06
566	RED HAT INC	USD	89 940	93 319	0.36
147 086	RESONA HOLDINGS INC	JPY	531 621	537 782	2.07
51 999	RICOH CO LTD	JPY	459 291	456 019	1.76
2 723	ROCHE HOLDING AG	CHF	670 696	673 546	2.59
251	SALESFORCE.COM INC	USD	33 883	33 442	0.13
14 995	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	480 286	465 148	1.79
556	SWISS RE AG	CHF	49 842	49 694	0.19
2 158	SWISSCOM AG - REG	CHF	951 247	952 525	3.67

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 770	SYNOPTIS INC	USD	555 398	652 038	2.51
13 877	TAKEDA PHARMACEUTICAL CO LTD	JPY	408 302	432 390	1.66
1 344	TJX COS INC	USD	64 878	62 408	0.24
22 798	TOYOTA MOTOR CORP	JPY	1 258 048	1 242 706	4.78
1 337	UNITED AIRLINES HOLDINGS INC	USD	93 536	102 787	0.40
1 684	WELLCARE HEALTH PLANS INC	USD	387 675	421 547	1.62
Total Shares			24 458 861	24 891 164	95.80
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			24 458 861	24 891 164	95.80
Total Investments			24 458 861	24 891 164	95.80

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	16.24	United States of America	36.04
Pharmaceuticals & Biotechnology	9.96	Japan	28.30
Software & Computer Services	9.51	Switzerland	15.63
Construction & Materials	9.18	Spain	8.52
General Retailers	9.18	Australia	3.70
Oil & Gas Producers	7.46	Netherlands	1.99
Health Care Equipment & Services	6.35	Norway	1.23
Automobiles & Parts	4.78	Belgium	0.39
Electricity	4.76		
Fixed Line Telecommunications	3.86		
Technology Hardware & Equipment	3.62		
Support Services	3.48		
Personal Goods	2.04		
Life Insurance	1.65		
General Industrials	1.27		
Real Estate Investment & Services	1.06		
Travel, Leisure & Catering	0.92		
Real Estate Investment Trusts	0.29		
Nonlife Insurance	0.19		
	95.80		95.80

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
6 832	ABBVIE INC	USD	477 944	436 269	2.05
13 425	ADECCO GROUP AG - REG	CHF	670 146	709 245	3.33
23 101	ADVANTEST CORP	JPY	515 309	558 253	2.62
505	ALPHABET CLASS - A	USD	528 102	480 167	2.25
343 961	BANCO SANTANDER SA	EUR	1 388 226	1 403 533	6.60
5 118	BERKSHIRE HATHAWAY INC - B	USD	929 628	958 030	4.50
16 704	BOSTON SCIENTIFIC CORP	USD	560 942	630 434	2.96
26 829	CALTEX AUSTRALIA LTD	AUD	434 113	409 180	1.92
7 173	CHEVRON CORP	USD	775 371	783 815	3.68
15 722	DISH NETWORK CORP - A	USD	521 220	530 279	2.49
11 326	DXC TECHNOLOGY CO	USD	516 841	548 497	2.58
3 083	FACEBOOK INC	USD	497 164	522 496	2.45
1 411	GEBERIT AG - REG	CHF	579 927	579 471	2.72
126	IAC/INTERACTIVECORP	USD	23 594	24 068	0.11
422	INTERCEPT PHARMACEUTICALS INC - HQ6 AJ	USD	37 207	29 486	0.14
54 595	ITOCHU CORP	JPY	890 147	916 856	4.31
6 694	JAPAN AIRLINES CO LTD	JPY	195 373	187 844	0.88
3 950	KARDEX AG - REG	CHF	606 693	606 187	2.85
38 141	KDDI CORP	JPY	852 030	852 850	4.00
2 065	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	245 954	269 481	1.27
7 233	MERLIN PROPERTIES SOCIMI SA	EUR	87 953	88 243	0.41
40 265	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	254 254	246 983	1.16
56 936	MIZUHO FINANCIAL GROUP INC	JPY	74 692	72 438	0.34
1 463	MYRIAD GENETICS INC	USD	37 204	35 689	0.17
163 363	NISSAN MOTOR CO LTD	JPY	1 014 081	1 027 357	4.82
4 436	PAYPAL HOLDINGS INC	USD	316 377	445 859	2.09
505	RED HAT INC	USD	80 981	83 262	0.39
20 841	SUBARU CORP	JPY	460 613	444 866	2.09
40 638	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 269 052	1 260 598	5.92
10 031	SUNRISE COMMUNICATIONS GROUP AG	CHF	636 160	658 133	3.09
1 579	SVB FINANCIAL GROUP	USD	341 684	311 405	1.46
940	SWISSCOM AG - REG	CHF	414 835	414 909	1.95
37 379	TOYOTA MOTOR CORP	JPY	2 075 531	2 037 508	9.58
2 732	VARIAN MEDICAL SYSTEMS INC	USD	294 749	326 578	1.53
1 032	VEEVA SYSTEMS INC	USD	87 528	146 907	0.69
9 393	VERIZON COMMUNICATIONS INC	USD	476 108	471 217	2.21
16 332	WELLS FARGO & CO	USD	676 478	678 636	3.19
3 004	WELLTOWER INC	USD	218 672	215 065	1.01
Total Shares			20 062 883	20 402 094	95.81
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			20 062 883	20 402 094	95.81
Total Investments			20 062 883	20 402 094	95.81

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.51	United States of America	35.96
Automobiles & Parts	16.48	Japan	35.72
Fixed Line Telecommunications	11.26	Switzerland	15.20
Support Services	9.73	Spain	7.01
Software & Computer Services	8.48	Australia	1.92
Oil & Gas Producers	5.60		
Nonlife Insurance	4.50		
Health Care Equipment & Services	4.49		
Industrial Engineering	2.85		
Construction & Materials	2.72		
Technology Hardware & Equipment	2.62		
Leisure Goods	2.49		
Pharmaceuticals & Biotechnology	2.35		
Industrial Transportation	1.27		
Chemicals	1.16		
Real Estate Investment & Services	1.01		
Travel, Leisure & Catering	0.88		
Real Estate Investment Trusts	0.41		
	95.81		95.81

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
46 438	ABB LTD	SEK	780 056	817 478	0.31
18 790	ADVANCED MICRO DEVICES INC	USD	324 743	501 100	0.19
34 093	AGL ENERGY LTD	AUD	481 343	420 385	0.16
44 900	AIR WATER INC	JPY	601 819	674 812	0.25
13 730	AIRBUS SE	EUR	1 577 302	1 711 856	0.64
278 047	ALACER GOLD CORP	CAD	652 775	850 154	0.32
82 985	ALFRESA HOLDINGS CORP	JPY	1 896 843	1 797 753	0.67
1 345	ALLEGHANY CORP	USD	803 514	804 437	0.30
6 217	ALPHABET CLASS - A	USD	6 477 873	5 911 282	2.21
7 315	ALPHABET INC	USD	7 321 656	6 943 148	2.60
583	AMAZON.COM INC	USD	905 265	969 429	0.36
6 356	AMERICAN WATER WORKS CO INC	USD	654 334	647 432	0.24
1 701	ARISTA NETWORKS INC	USD	370 469	387 789	0.15
160 102	AT&T INC	USD	4 532 885	4 711 115	1.76
116 154	AXA SA	EUR	2 647 150	2 683 157	1.00
1 889 427	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	9 877 755	9 290 313	3.48
222 279	BANCO SANTANDER SA	EUR	916 699	907 009	0.34
129 967	BANK OF AMERICA CORP	USD	3 221 360	3 309 662	1.24
619	BANQUE CANTONALE VAUDOISE	CHF	417 830	423 686	0.16
36 377	BERKSHIRE HATHAWAY INC - B	USD	6 615 315	6 809 348	2.55
73 319	BLUESCOPE STEEL LTD	AUD	652 278	544 426	0.20
235 653	BNP PARIBAS SA	EUR	11 181 735	9 842 048	3.68
16 751	BRAMBLES LTD	AUD	127 314	132 951	0.05
632	BUCHER INDUSTRIES AG - REG	CHF	181 706	191 475	0.07
5 266	BURLINGTON STORES INC	USD	806 335	786 802	0.29
35 557	CALIFORNIA RESOURCES CORP	USD	625 096	614 473	0.23
42 170	CALTEX AUSTRALIA LTD	AUD	728 304	643 152	0.24
18 948	CELGENE CORP	USD	1 331 964	1 538 069	0.58
11 102	CH ROBINSON WORLDWIDE INC	USD	807 010	822 316	0.31
67 158	COCA-COLA CO	USD	3 072 697	3 002 885	1.12
133 568	COLES GROUP LTD	AUD	1 053 821	1 098 800	0.41
23 419	CORTEVA INC	USD	602 329	608 096	0.23
284	COSTAR GROUP INC	USD	116 881	138 174	0.05
10 576	CSL LTD	AUD	1 297 546	1 401 183	0.52
631	DAITO TRUST CONSTRUCTION CO LTD	JPY	73 819	70 637	0.03
38 531	DARDEN RESTAURANTS INC	USD	4 081 889	4 118 703	1.54
273 651	DEUTSCHE LUFTHANSA AG - REG	EUR	4 093 819	4 123 921	1.54
286 816	DNB ASA	NOK	4 552 356	4 687 955	1.76
27 261	ELECTRONIC ARTS INC	USD	2 274 969	2 423 998	0.91
105 448	ENGIE SA	EUR	1 397 713	1 406 676	0.53
3 315	EQUINIX INC	USD	1 437 038	1 467 967	0.55
12 432	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	806 373	828 145	0.31
22 052	FACEBOOK INC	USD	3 128 910	3 737 299	1.40
159 586	FERROVIAL SA	EUR	3 380 031	3 592 281	1.34

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
14 350	FORTINET INC	USD	633 237	968 134	0.36
23 537	GMO PAYMENT GATEWAY INC	JPY	1 472 243	1 421 493	0.53
16 681	HORMEL FOODS CORP	USD	588 413	593 825	0.22
8 004	INCYTE CORP	USD	602 455	597 137	0.22
557 000	INFINEON TECHNOLOGIES AG - REG	EUR	8 307 098	8 661 350	3.24
36 109	INTEL CORP	USD	1 515 448	1 517 859	0.57
5 064	JACK HENRY & ASSOCIATES INC	USD	598 297	595 514	0.22
409 124	JAPAN POST HOLDINGS CO LTD	JPY	4 043 815	4 068 087	1.52
634 945	JXTG HOLDINGS INC	JPY	2 730 706	2 765 528	1.04
33 585	KANSAI ELECTRIC POWER CO INC	JPY	364 330	337 918	0.13
122 349	KBC GROUP NV	EUR	6 986 128	7 052 196	2.64
187 605	KYOCERA CORP	JPY	10 062 204	10 756 820	4.03
20 669	LAM RESEARCH CORP	USD	3 176 206	3 409 260	1.28
475 123	LIXIL GROUP CORP	JPY	5 687 675	6 598 589	2.47
3 872	LOEWS CORP	USD	184 090	185 882	0.07
67 087	MARATHON OIL CORP	USD	930 002	837 115	0.31
136 259	MARATHON PETROLEUM CORP	USD	5 821 810	6 686 120	2.50
489 206	MITSUMI & CO LTD	JPY	6 934 793	6 993 536	2.62
224 690	MIZUHO FINANCIAL GROUP INC	JPY	304 534	285 866	0.11
44 713	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	1 258 430	1 246 337	0.47
96 666	NEWCREST MINING LTD	AUD	1 505 275	1 903 179	0.71
61 878	NISSAN MOTOR CO LTD	JPY	396 285	389 138	0.15
117 044	NN GROUP NV	EUR	4 118 778	4 143 358	1.55
135 199	NORTHERN STAR RESOURCES LTD	AUD	702 620	970 587	0.36
49 424	ON SEMICONDUCTOR CORP	USD	802 464	877 115	0.33
26 118	ORIGIN ENERGY LTD	AUD	124 395	117 650	0.04
1 292	ORIX JREIT INC	JPY	2 094 758	2 070 244	0.78
12 137	ORMAT TECHNOLOGIES INC	USD	641 683	675 592	0.25
15 608	PACCAR INC	USD	969 052	982 147	0.37
34 925	PARSLEY ENERGY INC	USD	582 058	583 003	0.22
13 821	PIONEER NATURAL RESOURCES CO	USD	1 797 672	1 867 316	0.70
53 502	PPG INDUSTRIES INC	USD	5 147 664	5 483 156	2.05
7 847	RECRUIT HOLDINGS CO LTD	JPY	231 916	229 857	0.09
2 106	REGENERON PHARMACEUTICALS INC	USD	564 759	578 836	0.22
215 909	RESOLUTE MINING LTD	AUD	158 257	177 618	0.07
129 657	RICOH CO LTD	JPY	1 098 729	1 137 061	0.43
3 802	ROCHE HOLDING AG	CHF	932 838	940 442	0.35
150 206	SEIKO EPSON CORP	JPY	2 043 142	2 087 311	0.78
584	SIMON PROPERTY GROUP INC	USD	83 962	81 928	0.03
78 057	SONIC HEALTHCARE LTD	AUD	1 251 348	1 303 515	0.49
106 179	SOUTHERN CO	USD	5 244 640	5 154 176	1.93
241 330	SOUTH32 LTD	AUD	516 246	472 904	0.18
59 034	STARBUCKS CORP	USD	4 259 134	4 345 645	1.63
114 635	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	3 545 613	3 555 998	1.33

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
63 709	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	2 123 368	2 028 189	0.76
75 877	SUNCORP GROUP LTD	AUD	653 075	629 815	0.24
34 192	SUNRISE COMMUNICATIONS GROUP AG	CHF	2 169 159	2 243 335	0.84
5 603	SWISS LIFE HOLDING AG - REG	CHF	2 205 839	2 441 331	0.91
2 705	SWISSCOM AG - REG	CHF	1 192 365	1 193 966	0.45
1 456 842	TABCORP HOLDINGS LTD	AUD	4 148 040	3 994 914	1.50
29 814	TAKEDA PHARMACEUTICAL CO LTD	JPY	893 916	928 966	0.35
107 607	T&D HOLDINGS INC	JPY	1 003 956	1 025 690	0.38
82 712	TJX COS INC	USD	3 706 273	3 840 719	1.44
1 153	ULTA BEAUTY INC	USD	349 473	351 215	0.13
11 816	UNILEVER NV	EUR	645 154	632 865	0.24
7 776	UNITED PARCEL SERVICE INC - B	USD	712 106	705 152	0.26
9 472	VERISIGN INC	USD	1 525 107	1 739 694	0.65
37 618	VIVENDI SA	EUR	677 124	910 732	0.34
4 030	VMWARE INC - A	USD	610 212	591 725	0.22
152 471	VOLKSWAGEN AG - PFD	EUR	22 164 619	22 599 251	8.47
15 770	WALMART INC	USD	1 405 530	1 530 056	0.57
39 700	WASTE MANAGEMENT INC	USD	4 060 509	4 021 943	1.51
68 433	WESFARMERS LTD	AUD	1 507 853	1 524 857	0.57
108 636	WHITEHAVEN COAL LTD	AUD	299 374	245 013	0.09
13 323	WOOLWORTHS GROUP LTD	AUD	267 734	272 814	0.10
Total Shares			252 224 907	257 552 361	96.43
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			252 224 907	257 552 361	96.43
Total Investments			252 224 907	257 552 361	96.43

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	15.49	United States of America	37.39
Automobiles & Parts	8.61	Japan	18.89
Software & Computer Services	7.59	Germany	13.25
Technology Hardware & Equipment	6.81	Australia	5.94
Travel, Leisure & Catering	6.21	France	5.56
Oil & Gas Producers	5.24	Spain	5.16
Support Services	5.02	Switzerland	3.09
Nonlife Insurance	4.39	Belgium	2.64
Electronic & Electrical Equipment	4.03	Netherlands	2.43
Construction & Materials	3.82	Norway	1.76
General Retailers	3.78	Canada	0.32
Fixed Line Telecommunications	3.05		
Pharmaceuticals & Biotechnology	2.91		96.43
Life Insurance	2.85		
Chemicals	2.31		
Electricity	2.06		
Mining	1.73		
General Industrials	1.57		
Real Estate Investment Trusts	1.38		
Gas, Water & Multiutilities	1.22		
Beverages	1.12		
Leisure Goods	0.91		
Industrial Transportation	0.88		
Industrial Engineering	0.75		
Aerospace & Defense	0.64		
Health Care Equipment & Services	0.49		
Food Producers	0.45		
Media	0.34		
Financial Services	0.24		
Personal Goods	0.24		
Industrial Metals & Mining	0.20		
Food & Drug Retailers	0.10		
	96.43		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
20 001	ABB LTD	SEK	335 973	352 090	0.11
15 637	ACUITY BRANDS INC	USD	2 041 586	1 893 659	0.60
17 283	ADECCO GROUP AG - REG	CHF	861 390	913 064	0.29
11 575	AERCAP HOLDINGS NV	USD	566 030	528 640	0.17
267 558	AGEAS	EUR	11 799 308	12 230 076	3.86
6 805	AGL ENERGY LTD	AUD	95 370	83 909	0.03
5 653	ALPHABET CLASS - A	USD	6 034 112	5 375 016	1.69
3 740	ALPHABET INC	USD	3 140 742	3 549 880	1.12
4 194	AMAZON.COM INC	USD	6 869 294	6 973 906	2.20
8 981	ARROW ELECTRONICS INC	USD	553 315	562 062	0.18
82 889	ASM INTERNATIONAL NV	EUR	4 605 313	4 746 224	1.50
45 080	ASR NEDERLAND NV	EUR	1 561 571	1 612 061	0.51
68 208	AT&T INC	USD	1 951 110	2 007 069	0.63
303 002	AXA SA	EUR	6 905 416	6 999 346	2.21
387 470	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 147 983	1 905 190	0.60
3 297 866	BANCO SANTANDER SA	EUR	13 385 632	13 456 941	4.25
4 928	BANK OF MONTREAL	CAD	320 966	327 584	0.10
412	BANQUE CANTONALE VAUDOISE	CHF	278 103	282 001	0.09
112 260	BAYERISCHE MOTOREN WERKE AG	EUR	7 247 506	7 307 003	2.30
32 899	BERKSHIRE HATHAWAY INC - B	USD	5 804 779	6 158 307	1.94
255 576	BNP PARIBAS SA	EUR	12 127 081	10 674 132	3.37
9 396	CADENCE DESIGN SYSTEMS INC	USD	542 492	584 238	0.18
62 769	CATERPILLAR INC	USD	7 309 758	7 512 107	2.37
78 390	CBS CORP - B	USD	3 411 507	3 434 897	1.08
49 061	CELGENE CORP	USD	4 036 689	3 982 437	1.26
61 380	CHEVRON CORP	USD	6 773 732	6 707 172	2.12
6 456	CIGNA CORP	USD	965 158	893 171	0.28
109 310	CITIGROUP INC	USD	6 240 276	6 721 970	2.12
770 037	COCA-COLA AMATIL LTD	AUD	4 562 721	4 849 506	1.53
3 661	CUMMINS INC	USD	548 228	550 822	0.17
1 701	DAIKIN INDUSTRIES LTD	JPY	186 000	194 993	0.06
43 171	DENA CO LTD	JPY	559 220	726 587	0.23
17 857	DNB ASA	NOK	275 005	291 869	0.09
81 203	DOVER CORP	USD	6 803 905	7 144 837	2.25
34 102	ELECTRONIC ARTS INC	USD	2 826 491	3 032 287	0.96
228 726	ENGIE SA	EUR	3 031 763	3 051 205	0.96
47 606	EOG RESOURCES INC	USD	3 765 820	3 894 428	1.23
36 990	FACEBOOK INC	USD	5 468 490	6 268 941	1.98
3 512	FAST RETAILING CO LTD	JPY	1 486 580	1 864 279	0.59
381 105	FERROVIAL SA	EUR	8 540 563	8 578 674	2.71
4 973	FLUGHAFEN ZURICH AG	CHF	778 976	823 198	0.26
1 331	GEBERIT AG - REG	CHF	542 973	546 617	0.17
26 144	HESS CORP	USD	1 419 848	1 459 408	0.46
2 432	HITACHI LTD	JPY	78 492	78 276	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
25 256	HONEYWELL INTERNATIONAL INC	USD	3 723 977	3 872 010	1.22
1 950	HULIC REIT INC	JPY	2 939 419	2 973 609	0.94
3 719	IDEX CORP	USD	550 045	562 161	0.18
3 292	ILLUMINA INC	USD	626 865	1 064 234	0.34
100 696	ING GROEP NV	EUR	1 030 926	1 026 696	0.32
8 145	JM SMUCKER CO	USD	867 527	823 869	0.26
8 777	KIKKOMAN CORP	JPY	374 407	335 501	0.11
23 824	KLA-TENCOR CORP	USD	2 276 186	2 472 776	0.78
367 854	KONICA MINOLTA INC	JPY	3 263 803	3 145 042	0.99
234 366	KONINKLIJKE PHILIPS NV	EUR	8 278 979	8 949 266	2.82
29 449	KRAFT HEINZ CO	USD	795 189	802 684	0.25
27 209	KYOCERA CORP	JPY	1 553 528	1 560 099	0.49
517	LABORATORY CORP OF AMERICA HOLDINGS	USD	72 802	78 494	0.02
10 707	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	365 584	357 088	0.11
386	LULULEMON ATHLETICA INC	USD	52 274	61 083	0.02
68 829	MEDIPAL HOLDINGS CORP	JPY	1 337 434	1 334 570	0.42
207 596	MICRON TECHNOLOGY INC	USD	6 268 897	7 034 712	2.22
5 500	MITSUBISHI ESTATE CO LTD	JPY	83 377	89 878	0.03
14 606	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	529 208	558 434	0.18
58 419	mitsui fudosan co ltd	JPY	1 274 297	1 243 901	0.39
169 733	mitsui mining & smelting co ltd	JPY	3 947 128	3 563 589	1.12
7 612	MYLAN NV	USD	257 352	127 268	0.04
4 468	NETFLIX INC	USD	1 417 325	1 441 154	0.45
91 679	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	3 638 801	3 748 775	1.18
118	NOMURA REAL ESTATE MASTER FUND INC	JPY	159 293	159 360	0.05
314 507	NORDEA BANK ABP	SEK	2 013 046	2 006 820	0.63
256 000	NTT DATA CORP	JPY	2 884 997	2 994 107	0.94
1 657	O'REILLY AUTOMOTIVE INC	USD	541 341	537 376	0.17
55 589	PAYCHEX INC - AK9420	USD	4 289 788	4 016 876	1.27
894	PAYPAL HOLDINGS INC	USD	60 037	89 855	0.03
38 448	PEOPLE'S UNITED FINANCIAL INC	USD	554 930	566 524	0.18
4 054	PIONEER NATURAL RESOURCES CO	USD	554 153	547 724	0.17
141 212	RECRUIT HOLDINGS CO LTD	JPY	4 173 478	4 136 425	1.30
2 572	REGENERON PHARMACEUTICALS INC	USD	687 984	706 916	0.22
463 432	RESONA HOLDINGS INC	JPY	1 750 397	1 694 419	0.53
263 331	SEIKO EPSON CORP	JPY	3 520 167	3 659 332	1.15
96	SIGNIFY NV	EUR	2 380	2 496	0.00
149 852	SONY CORP	JPY	6 568 102	6 898 151	2.18
267 710	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	8 412 862	8 304 411	2.62
96 791	SUMITOMO OSAKA CEMENT CO LTD	JPY	3 438 188	3 376 402	1.06
1 880	SWISSCOM AG - REG	CHF	827 203	829 818	0.26
173 100	TAIYO YUDEN CO LTD	JPY	2 856 177	2 828 700	0.89
66 266	TEXAS INSTRUMENTS INC	USD	6 558 818	6 677 807	2.11
25 000	TOKYO ELECTRON LTD	JPY	3 088 045	3 080 826	0.97

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
188 400	TOYO SEIKAN GROUP HOLDINGS LTD	JPY	3 355 075	3 282 948	1.04
12 844	UNILEVER NV	EUR	694 955	687 925	0.22
10 025	UNITED AIRLINES HOLDINGS INC	USD	713 812	770 714	0.24
10 293	VEEVA SYSTEMS INC	USD	1 140 573	1 465 225	0.46
98 131	VIVENDI SA	EUR	1 766 358	2 375 752	0.75
170 660	VOLKSWAGEN AG - PFD	EUR	24 693 857	25 295 224	7.99
2 171	VORNADO REALTY TRUST	USD	127 963	122 200	0.04
3 459	WELLCARE HEALTH PLANS INC	USD	873 497	865 874	0.27
314 810	WESFARMERS LTD	AUD	6 936 525	7 014 746	2.21
Total Shares			297 556 598	303 351 925	95.66
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			297 556 598	303 351 925	95.66
Total Investments			297 556 598	303 351 925	95.66

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	14.89	United States of America	35.84
Automobiles & Parts	10.27	Japan	19.50
Technology Hardware & Equipment	9.72	Germany	10.28
Software & Computer Services	7.65	Spain	7.55
General Retailers	5.85	France	7.28
Industrial Engineering	5.32	Netherlands	5.58
Nonlife Insurance	4.66	Belgium	3.86
Construction & Materials	4.54	Australia	3.77
Oil & Gas Producers	3.98	Switzerland	1.18
Life Insurance	3.86	Finland	0.63
Health Care Equipment & Services	3.40	Canada	0.10
Leisure Goods	3.13	Norway	0.09
Pharmaceuticals & Biotechnology	2.28		
Fixed Line Telecommunications	2.08		
Media	1.94		
Support Services	1.62		
Electronic & Electrical Equipment	1.59		
Beverages	1.53		
Aerospace & Defense	1.22		
Industrial Metals & Mining	1.12		
General Industrials	1.04		
Real Estate Investment Trusts	1.03		
Gas, Water & Multiutilities	0.99		
Food Producers	0.62		
Industrial Transportation	0.43		
Real Estate Investment & Services	0.42		
Personal Goods	0.24		
Travel, Leisure & Catering	0.24		
	95.66		95.66

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 324	ADEVINTA ASA	NOK	42 283	42 218	0.12
5 129	AEDAS HOMES SAU	EUR	112 579	107 196	0.30
5 003	AENA SME SA	EUR	824 995	872 023	2.41
15 024	AEON CO LTD	JPY	283 014	226 656	0.63
8 367	AIRBUS SE	EUR	1 012 909	1 043 198	2.88
46 423	ALACER GOLD CORP	CAD	112 544	141 943	0.39
4 072	ALCON INC	CHF	213 265	221 066	0.61
554	ALLIANZ SE - REG	EUR	117 282	117 448	0.32
10 088	ASML HOLDING NV	EUR	1 789 005	1 853 569	5.12
112 934	AXA SA	EUR	2 573 765	2 608 774	7.21
153 404	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	824 687	754 287	2.08
295 830	BANCO SANTANDER SA	EUR	1 262 741	1 207 134	3.33
12 332	BAYER AG	EUR	647 800	751 512	2.08
7 424	BAYERISCHE MOTOREN WERKE AG	EUR	479 293	483 228	1.33
23 369	BRENNTAG AG	EUR	1 013 280	1 012 111	2.80
434 670	CAIXABANK SA	EUR	1 181 433	1 094 499	3.02
4 621	CSL LTD	AUD	588 712	612 223	1.69
588	DAITO TRUST CONSTRUCTION CO LTD	JPY	68 789	65 824	0.18
124 125	DEUTSCHE LUFTHANSA AG - REG	EUR	1 856 910	1 870 563	5.17
1 179	FUJIFILM HOLDINGS CORP	JPY	49 160	52 495	0.14
37	GLP J-REIT	JPY	37 134	37 032	0.10
83 408	GRIFOLS SA	EUR	2 029 316	2 168 608	6.00
4 339	HELVETIA HOLDING AG	CHF	485 617	478 703	1.32
35 762	INFINEON TECHNOLOGIES AG - REG	EUR	536 430	556 099	1.54
28	JAPAN RETAIL FUND INVESTMENT CORP	JPY	48 279	49 750	0.14
1 581	KBC GROUP NV	EUR	92 868	91 129	0.25
6	KENEDIX OFFICE INVESTMENT CORP	JPY	36 694	37 703	0.10
12 561	KINTETSU GROUP HOLDINGS CO LTD	JPY	487 816	528 262	1.46
7 004	MITSUBISHI ESTATE CO LTD	JPY	118 450	114 455	0.32
1 303	MITSUMI FUDOSAN CO LTD	JPY	28 437	27 744	0.08
21	MORI TRUST SOGO REIT INC	JPY	30 192	29 987	0.08
33 930	NN GROUP NV	EUR	1 186 532	1 201 122	3.32
9 680	NORDEA BANK ABP	SEK	61 958	61 767	0.17
2 228	OBIC CO LTD	JPY	220 694	221 539	0.61
3 468	ROCHE HOLDING AG	CHF	865 127	857 825	2.37
4 975	SAP SE	EUR	581 976	600 781	1.66
204 983	SOUTH32 LTD	AUD	460 373	401 680	1.11
32 932	SUBARU CORP	JPY	709 600	702 957	1.94
126 426	SUMITOMO CHEMICAL CO LTD	JPY	542 960	515 207	1.42
30 866	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	983 925	957 469	2.64
8 040	SWISS RE AG	CHF	720 735	718 593	1.98
285 806	TABCORP HOLDINGS LTD	AUD	817 444	783 730	2.16
10 390	TAKARA HOLDINGS INC	JPY	99 732	95 437	0.26
15 834	TAKEAWAY.COM NV	EUR	1 254 053	1 304 722	3.60

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
74 144	TOSHIBA TEC CORP	JPY	1 669 965	1 812 291	5.00
27 521	TOYOTA MOTOR CORP	JPY	1 488 768	1 500 154	4.14
2 035	UNILEVER NV	EUR	110 332	108 995	0.30
26	UNITED URBAN INVESTMENT CORP	JPY	38 249	38 271	0.11
39 298	VIVENDI SA	EUR	707 364	951 405	2.63
10 899	VOLKSWAGEN AG - PFD	EUR	1 550 664	1 615 450	4.46
42 885	WESFARMERS LTD	AUD	929 625	955 584	2.64
Total Shares			33 985 755	34 662 418	95.72
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			33 985 755	34 662 418	95.72
Total Investments			33 985 755	34 662 418	95.72

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals & Biotechnology	12.73	Japan	19.37
Automobiles & Parts	11.88	Germany	19.35
Banks	11.51	Spain	17.13
Nonlife Insurance	10.84	Netherlands	15.22
Travel, Leisure & Catering	8.79	France	9.83
General Retailers	6.87	Australia	7.60
Technology Hardware & Equipment	6.80	Switzerland	6.29
Electronic & Electrical Equipment	5.00	Canada	0.39
Chemicals	4.22	Belgium	0.25
Life Insurance	3.32	Finland	0.17
Aerospace & Defense	2.88	Norway	0.12
Media	2.74		
Industrial Transportation	2.41		95.72
Software & Computer Services	2.27		
Mining	1.50		
Real Estate Investment Trusts	0.71		
Real Estate Investment & Services	0.39		
Financial Services	0.30		
Personal Goods	0.30		
Beverages	0.26		
	95.72		

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
5 721	ADOBE INC	USD	1 297 932	1 480 236	2.05
2 036	ALIGN TECHNOLOGY INC	USD	533 154	489 334	0.68
1 489	ALPHABET CLASS - A	USD	1 419 354	1 415 779	1.96
1 603	ALPHABET INC	USD	1 545 119	1 521 513	2.11
1 270	AMAZON.COM INC	USD	1 864 410	2 111 793	2.93
71 830	ASAHI KASEI CORP	JPY	656 712	672 376	0.93
102 414	AXA SA	EUR	2 334 015	2 365 763	3.28
104 036	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	532 352	511 545	0.71
679 755	BANCO SANTANDER SA	EUR	2 720 466	2 773 740	3.85
50 619	BAYERISCHE MOTOREN WERKE AG	EUR	3 267 962	3 294 790	4.56
2 820	BERKSHIRE HATHAWAY INC - B	USD	459 638	527 871	0.73
78 160	BNP PARIBAS SA	EUR	3 771 610	3 264 352	4.52
1 446	BUCHER INDUSTRIES AG - REG	CHF	415 739	438 091	0.61
97 881	CALTEX AUSTRALIA LTD	AUD	1 599 254	1 492 824	2.07
14 023	CELGENE CORP	USD	990 160	1 138 291	1.58
99 782	DAI-ICHI LIFE HOLDINGS INC	JPY	1 248 431	1 321 542	1.83
1 083	DAVITA INC	USD	61 407	53 503	0.07
4 450	EXPEDIA GROUP INC	USD	507 259	519 831	0.72
2 879	FACEBOOK INC	USD	405 277	487 923	0.68
4 199	FAST RETAILING CO LTD	JPY	1 829 793	2 228 961	3.09
6 398	FIRST REPUBLIC BANK/CA	USD	547 129	548 617	0.76
41 110	FORTESCUE METALS GROUP LTD	AUD	198 090	228 501	0.32
786	GEBERIT AG - REG	CHF	321 881	322 796	0.45
35 927	HARTFORD FINANCIAL SERVICES GROUP INC	USD	1 741 925	1 757 861	2.44
7 236	HERSHEY CO	USD	854 832	851 634	1.18
75 632	HITACHI LTD	JPY	2 162 998	2 434 267	3.37
277 527	JXTG HOLDINGS INC	JPY	1 174 008	1 208 780	1.68
10	KENEDIX OFFICE INVESTMENT CORP	JPY	62 952	62 839	0.09
47 777	KENAMETAL INC	USD	1 454 055	1 551 871	2.15
9 025	KEYSIGHT TECHNOLOGIES INC	USD	677 975	711 745	0.99
7 816	KYOCERA CORP	JPY	442 913	448 151	0.62
30 408	LOEWS CORP	USD	1 445 712	1 459 787	2.02
356	MARKEL CORP	USD	328 557	340 620	0.47
35 438	MAXIM INTEGRATED PRODUCTS INC	USD	1 746 188	1 861 522	2.58
122 957	mitsubishi chemical holdings corp	JPY	750 433	754 211	1.05
9 064	mitsui fudosan co ltd	JPY	198 891	192 997	0.27
59 325	mitsui osk lines ltd	JPY	1 149 466	1 246 994	1.73
1 395 980	MIZUHO FINANCIAL GROUP INC	JPY	1 831 329	1 776 060	2.46
15 170	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	602 108	620 305	0.86
48 100	NIPPON YUSEN KK	JPY	665 547	677 822	0.94
68 800	NTN CORP	JPY	198 432	179 438	0.25
802	NVIDIA CORP	USD	102 097	115 659	0.16
2 695	PARGESA HOLDING SA - BR	CHF	178 218	182 644	0.25
17 377	PAYPAL HOLDINGS INC	USD	1 340 156	1 746 550	2.42

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 326	RED HAT INC	USD	1 681 350	1 702 502	2.36
231 139	RICOH CO LTD	JPY	2 041 578	2 027 034	2.81
14 127	ROBERT HALF INTERNATIONAL INC	USD	701 452	707 218	0.98
5 575	ROCHE HOLDING AG	CHF	1 390 739	1 379 001	1.91
5 220	SCREEN HOLDINGS CO LTD	JPY	226 469	191 239	0.27
910	SERVICENOW INC	USD	215 389	219 405	0.30
31 926	SHIONOGI & CO LTD	JPY	1 619 882	1 615 629	2.24
6 981	SPLUNK INC	USD	772 681	770 865	1.07
2 142	STARBUCKS CORP	USD	145 741	157 678	0.22
83 441	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	1 489 979	1 389 387	1.93
25 350	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	808 897	786 361	1.09
12 112	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	402 480	379 862	0.53
3 557	SWISSCOM AG - REG	CHF	1 577 294	1 570 033	2.18
64 127	TAKEDA PHARMACEUTICAL CO LTD	JPY	2 173 121	1 998 116	2.77
26 547	TJX COS INC	USD	1 243 923	1 232 706	1.71
32 621	TOKIO MARINE HOLDINGS INC	JPY	1 435 233	1 435 443	1.99
5 861	TOSHIBA TEC CORP	JPY	132 009	143 260	0.20
8 081	TWITTER INC	USD	207 253	247 653	0.34
3 437	UNILEVER NV	EUR	186 824	184 086	0.26
9 779	VERIZON COMMUNICATIONS INC	USD	493 603	490 582	0.68
33 168	VIVENDI SA	EUR	597 024	802 997	1.11
5 929	VORNADO REALTY TRUST	USD	352 569	333 728	0.46
Total Shares			67 531 426	69 156 514	95.88
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			67 531 426	69 156 514	95.88
Total Investments			67 531 426	69 156 514	95.88

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	13.38	United States of America	36.81
Software & Computer Services	11.60	Japan	32.98
Nonlife Insurance	10.46	France	8.92
Pharmaceuticals & Biotechnology	10.43	Switzerland	5.40
General Retailers	7.73	Germany	4.57
Technology Hardware & Equipment	5.82	Spain	4.55
Electronic & Electrical Equipment	5.18	Australia	2.39
Automobiles & Parts	4.57	Netherlands	0.26
Oil & Gas Producers	3.75		
Fixed Line Telecommunications	3.72		95.88
Support Services	3.40		
Industrial Engineering	3.01		
Industrial Transportation	2.67		
Life Insurance	2.30		
Chemicals	1.98		
Food & Drug Retailers	1.18		
Media	1.11		
Real Estate Investment & Services	0.79		
Health Care Equipment & Services	0.75		
Real Estate Investment Trusts	0.55		
Construction & Materials	0.45		
Industrial Metals & Mining	0.32		
Personal Goods	0.26		
Financial Services	0.25		
Travel, Leisure & Catering	0.22		
	95.88		

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
659	AKAMAI TECHNOLOGIES INC	USD	37 974	46 375	0.09
599	ALPHABET INC	USD	514 310	568 550	1.14
2 591	AMAZON.COM INC	USD	4 344 902	4 308 392	8.65
5 139	APPLE INC	USD	873 800	893 143	1.79
493 128	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 669 116	2 424 710	4.87
1 096	BERKSHIRE HATHAWAY INC - B	USD	189 725	205 158	0.41
1 957	CMS ENERGY CORP	USD	102 434	99 517	0.20
20 857	COMERICA INC	USD	1 272 534	1 330 394	2.67
7 442	CORESTATE CAPITAL HOLDING SA	EUR	196 469	223 632	0.45
1 280	CREE INC	USD	64 108	63 146	0.13
469	DEUTSCHE BOERSE AG	EUR	58 508	58 344	0.12
8 617	DEUTSCHE POST AG - REG	EUR	232 530	249 031	0.50
6 360	FACEBOOK INC	USD	955 506	1 077 871	2.17
2 937	FAST RETAILING CO LTD	JPY	1 447 758	1 559 052	3.13
13 234	FORTIVE CORP	USD	931 101	947 344	1.90
3 606	F5 NETWORKS INC	USD	532 723	461 136	0.93
68 480	GS YUASA CORP	JPY	1 260 929	1 159 804	2.33
41 073	HARTFORD FINANCIAL SERVICES GROUP INC	USD	1 963 892	2 009 648	4.04
5 581	HENRY SCHEIN INC	USD	337 956	342 564	0.69
45 763	HITACHI LTD	JPY	1 476 991	1 472 913	2.96
1 954	INTERCEPT PHARMACEUTICALS INC - HQ6 AJ	USD	122 206	136 529	0.27
45 913	ITOCHU CORP	JPY	748 591	771 052	1.55
44 804	KYOCERA CORP	JPY	2 558 134	2 568 954	5.16
1 327	MARTIN MARIETTA MATERIALS INC	USD	261 903	268 138	0.54
27 527	MITSUBISHI ESTATE CO LTD	JPY	470 022	449 830	0.90
1 963	NETFLIX INC	USD	639 274	633 166	1.27
1 959	NEXTERA ENERGY INC	USD	357 265	352 407	0.71
42 592	NN GROUP NV	EUR	1 487 382	1 507 757	3.03
7 180	PAYCHEX INC - AK9420	USD	557 556	518 829	1.04
2 155	ROCHE HOLDING AG	CHF	530 793	533 049	1.07
4 034	SALESFORCE.COM INC	USD	523 878	537 477	1.08
5 483	SCREEN HOLDINGS CO LTD	JPY	220 078	200 874	0.40
32 212	SHIN-ETSU CHEMICAL CO LTD	JPY	2 457 464	2 634 575	5.29
51 261	SUBARU CORP	JPY	1 104 543	1 094 203	2.20
3 946	SUMITOMO METAL MINING CO LTD	JPY	108 971	103 527	0.21
86 041	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	2 681 509	2 669 007	5.36
4 997	SYNOPSIS INC	USD	544 568	564 686	1.13
25 971	TAKEAWAY.COM NV	EUR	2 056 903	2 140 010	4.30
69 754	TAKEDA PHARMACEUTICAL CO LTD	JPY	2 477 310	2 173 446	4.37
11 663	TDK CORP	JPY	731 334	792 778	1.59
2 004	UNILEVER NV	EUR	109 418	107 334	0.22
45 599	VERIZON COMMUNICATIONS INC	USD	2 307 901	2 287 558	4.60
25 414	VOLKSWAGEN AG - PFD	EUR	3 674 837	3 766 863	7.57

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 710	WELLCARE HEALTH PLANS INC	USD	1 084 294	1 179 030	2.37
Total Shares			47 279 400	47 491 803	95.40
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			47 279 400	47 491 803	95.40
Total Investments			47 279 400	47 491 803	95.40

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
General Retailers	17.35	United States of America	37.84
Banks	12.90	Japan	35.45
Automobiles & Parts	12.09	Germany	8.18
Electronic & Electrical Equipment	11.61	Netherlands	7.54
Software & Computer Services	6.66	Spain	4.87
Pharmaceuticals & Biotechnology	5.71	Switzerland	1.07
Chemicals	5.29	Luxembourg	0.45
Fixed Line Telecommunications	4.60		
Nonlife Insurance	4.45		
Technology Hardware & Equipment	3.25		
Health Care Equipment & Services	3.06		
Life Insurance	3.03		
Support Services	1.55		
Electricity	0.91		
Real Estate Investment & Services	0.90		
Financial Services	0.57		
Construction & Materials	0.54		
Industrial Transportation	0.50		
Personal Goods	0.22		
Industrial Metals & Mining	0.21		
	95.40		95.40

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
29 584	ADECCO GROUP AG - REG	CHF	1 467 062	1 562 928	3.47
3 369	ALEXION PHARMACEUTICALS INC	USD	349 324	387 488	0.86
853	ALLIANZ SE - REG	EUR	180 580	180 836	0.40
1 811	ALPHABET CLASS - A	USD	1 829 782	1 721 945	3.83
1 757	ALPHABET INC	USD	1 575 542	1 667 684	3.70
99 094	ALPS ALPINE CO LTD	JPY	1 885 393	1 466 691	3.26
339	AMAZON.COM INC	USD	576 186	563 699	1.25
109 090	AXA SA	EUR	2 486 161	2 519 979	5.61
228 288	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 227 232	1 122 492	2.49
209 237	BANCO SANTANDER SA	EUR	839 957	853 792	1.90
4 671	BERKSHIRE HATHAWAY INC - B	USD	821 574	874 356	1.94
122 012	CHIBA BANK LTD	JPY	576 915	523 075	1.16
2 961	CHIPOTLE MEXICAN GRILL INC	USD	1 745 495	1 905 566	4.24
5 604	DEUTSCHE BOERSE AG	EUR	699 099	697 138	1.55
3 227	FACEBOOK INC	USD	492 738	546 901	1.21
20 536	FLIR SYSTEMS INC	USD	899 622	975 586	2.17
24 276	FORTIVE CORP	USD	1 698 430	1 737 777	3.86
32 116	FUJI MEDIA HOLDINGS INC	JPY	381 287	393 158	0.87
18 799	HARTFORD FINANCIAL SERVICES GROUP INC	USD	902 044	919 811	2.04
6 476	HCA HEALTHCARE INC	USD	769 098	768 670	1.71
189	HULIC REIT INC	JPY	283 176	288 211	0.64
31 477	ITOCHU CORP	JPY	499 331	528 617	1.17
35 181	KONINKLIJKE AHOLD DELHAIZE NV	EUR	691 588	695 810	1.55
14 700	KYOCERA CORP	JPY	833 013	842 863	1.87
20 908	MICRON TECHNOLOGY INC	USD	685 235	708 500	1.57
2 908	mitsui fudosan co ltd	JPY	63 921	61 919	0.14
45 829	MOSAIC CO	USD	906 899	1 007 288	2.24
944	NETFLIX INC	USD	303 114	304 487	0.68
9 991	NICHIREI CORP	JPY	208 317	208 216	0.46
1 969	NN GROUP NV	EUR	69 289	69 703	0.15
149 230	NORDEA BANK ABP	SEK	955 167	952 213	2.12
46 595	PROXIMUS SADP	EUR	1 197 492	1 207 742	2.68
5 887	RECRUIT HOLDINGS CO LTD	JPY	145 032	172 444	0.38
115 647	RICOH CO LTD	JPY	1 021 473	1 014 196	2.25
5 648	ROCHE HOLDING AG	CHF	1 407 913	1 397 058	3.10
119 061	STOREBRAND ASA	NOK	777 827	768 602	1.71
5 712	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	177 099	177 187	0.39
10 614	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	331 450	337 899	0.75
8 695	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	290 555	272 697	0.61
17 865	TAKEAWAY.COM NV	EUR	1 414 908	1 472 076	3.27
98 483	TOSOH CORP	JPY	1 419 983	1 216 044	2.70
19 429	TOYOTA MOTOR CORP	JPY	1 072 138	1 059 064	2.35
26 357	TREND MICRO INC/JAPAN	JPY	1 065 765	1 032 202	2.29
1 908	UNILEVER NV	EUR	104 177	102 192	0.23

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
379	VERTEX PHARMACEUTICALS INC	USD	50 575	61 030	0.14
25 945	VOLKSWAGEN AG - PFD	EUR	3 759 146	3 845 569	8.55
10 582	WEC ENERGY GROUP INC	USD	783 907	774 694	1.72
5 147	WELLCARE HEALTH PLANS INC	USD	1 184 896	1 288 422	2.86
Total Shares			43 106 907	43 256 517	96.09
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			43 106 907	43 256 517	96.09
Total Investments			43 106 907	43 256 517	96.09

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Nonlife Insurance	11.69	United States of America	36.01
Software & Computer Services	11.04	Japan	21.31
Automobiles & Parts	10.90	Germany	10.49
Electronic & Electrical Equipment	8.99	Switzerland	6.58
Banks	8.81	France	5.60
General Retailers	5.20	Netherlands	5.20
Support Services	5.03	Spain	4.39
Chemicals	4.94	Belgium	2.68
Health Care Equipment & Services	4.57	Finland	2.12
Travel, Leisure & Catering	4.23	Norway	1.71
Pharmaceuticals & Biotechnology	4.10		
Technology Hardware & Equipment	3.83		96.09
Fixed Line Telecommunications	2.68		
Aerospace & Defense	2.17		
Gas, Water & Multiutilities	1.72		
Financial Services	1.55		
Food & Drug Retailers	1.55		
Media	0.87		
Real Estate Investment & Services	0.74		
Real Estate Investment Trusts	0.64		
Food Producers	0.46		
Personal Goods	0.23		
Life Insurance	0.15		
	96.09		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
655	ABBVIE INC	USD	45 890	41 826	0.10
11 577	AGEAS	EUR	510 546	529 185	1.21
2 203	ALLIANZ SE - REG	EUR	466 375	467 036	1.07
1 940	ALPHABET INC	USD	1 836 894	1 841 382	4.22
1 577	AMAZON.COM INC	USD	2 612 312	2 622 282	6.01
140 646	ANTARES PHARMA INC	USD	350 312	406 327	0.93
85 907	ARCHER-DANIELS-MIDLAND CO	USD	3 072 120	3 077 805	7.07
159 220	ASTELLAS PHARMA INC	JPY	1 935 573	1 991 964	4.57
25 423	AT&T INC	USD	730 348	748 090	1.72
262 141	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 399 442	1 288 947	2.96
526 875	BANCO SANTANDER SA	EUR	2 173 589	2 149 913	4.93
4 454	BERKSHIRE HATHAWAY INC - B	USD	809 020	833 737	1.91
8 944	CELGENE CORP	USD	631 534	726 013	1.66
8 201	CHEVRON CORP	USD	866 966	896 147	2.05
50 556	DAI-ICHI LIFE HOLDINGS INC	JPY	629 079	669 579	1.54
32 847	DEUTSCHE POST AG - REG	EUR	886 376	949 278	2.18
3 101	DOLLAR TREE INC	USD	273 412	292 427	0.67
5 176	FACEBOOK INC	USD	735 090	877 211	2.01
2 969	FAST RETAILING CO LTD	JPY	1 280 888	1 576 038	3.61
660	GODADDY INC	USD	42 098	40 656	0.09
3 525	IAC/INTERACTIVECORP	USD	673 536	673 334	1.54
1 013	KBC GROUP NV	EUR	59 504	58 389	0.13
2 044	KYOCERA CORP	JPY	115 828	117 198	0.27
63 428	MAZDA MOTOR CORP	JPY	575 874	581 321	1.33
238 690	mitsubishi chemical holdings corp	JPY	1 540 695	1 464 111	3.36
75 205	mitsubishi electric corp	JPY	952 052	869 770	1.99
26 052	MITSUI & CO LTD	JPY	347 364	372 431	0.85
19 459	MITSUI FUDOSAN CO LTD	JPY	427 731	414 336	0.95
3 268	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	716 019	721 248	1.65
7 593	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	289 464	310 480	0.71
4 476	NN GROUP NV	EUR	157 510	158 450	0.36
22 282	NORDEA BANK ABP	SEK	142 619	142 178	0.33
57 209	ON SEMICONDUCTOR CORP	USD	1 130 533	1 015 274	2.33
7 529	RED HAT INC	USD	1 207 338	1 241 346	2.85
2 192	ROCHE HOLDING AG	CHF	539 906	542 201	1.24
64 160	SEIKO EPSON CORP	JPY	902 116	891 588	2.04
90 141	SEKISUI HOUSE LTD	JPY	1 267 505	1 304 423	2.99
17 162	SONY CORP	JPY	720 601	790 020	1.81
57 916	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 827 021	1 796 564	4.12
3 235	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	108 102	101 458	0.23
25 019	TAKEAWAY.COM NV	EUR	1 981 505	2 061 566	4.73
9 408	TEXAS INSTRUMENTS INC	USD	894 372	948 070	2.17
1 795	UNILEVER NV	EUR	98 007	96 140	0.22

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 702	VERIZON COMMUNICATIONS INC	USD	136 958	135 551	0.31
20 278	VOLKSWAGEN AG - PFD	EUR	2 947 609	3 005 605	6.90
909	WELLTOWER INC	USD	66 551	65 078	0.15
Total Shares			41 114 184	41 903 973	96.07
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			41 114 184	41 903 973	96.07
Total Investments			41 114 184	41 903 973	96.07

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
General Retailers	15.02	United States of America	37.79
Banks	12.46	Japan	30.38
Software & Computer Services	10.72	Germany	11.79
Automobiles & Parts	8.22	Spain	7.88
Pharmaceuticals & Biotechnology	7.57	Netherlands	5.31
Food Producers	7.06	Belgium	1.35
Technology Hardware & Equipment	6.55	Switzerland	1.24
Nonlife Insurance	4.64	Finland	0.33
Chemicals	3.36		
Life Insurance	3.11		96.07
Household Goods & Home Construction	2.99		
Fixed Line Telecommunications	2.74		
Industrial Transportation	2.18		
Oil & Gas Producers	2.05		
Industrial Engineering	1.99		
Leisure Goods	1.81		
Real Estate Investment & Services	1.33		
Health Care Equipment & Services	0.93		
Support Services	0.85		
Electronic & Electrical Equipment	0.27		
Personal Goods	0.22		
	96.07		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
8 109	ADEVINTA ASA	NOK	84 380	90 163	0.15
3 456	ADOBE INC	USD	888 192	1 018 310	1.65
238 154	AEGON NV	EUR	1 165 364	1 187 356	1.92
5 284	AIRBUS SE	EUR	676 834	750 252	1.22
634	ALPHABET CLASS - A	USD	684 149	686 495	1.11
32 665	ANDRITZ AG	EUR	1 198 082	1 231 284	2.00
28 470	ARES CAPITAL CORP	USD	515 592	510 752	0.83
932	AUTOZONE INC	USD	911 832	1 024 706	1.66
122 568	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	687 116	686 317	1.11
1 091 259	BANCO SANTANDER SA	EUR	5 032 416	5 070 943	8.23
33 525	BAYER AG	EUR	2 069 126	2 326 584	3.77
59 291	BENDIGO & ADELAIDE BANK LTD	AUD	430 291	481 814	0.78
7 818	BERKSHIRE HATHAWAY INC - B	USD	1 585 978	1 666 563	2.70
13 744	CELGENE CORP	USD	1 226 937	1 270 495	2.06
11 995	CHEVRON CORP	USD	1 449 116	1 492 658	2.42
1 259	CINCINNATI FINANCIAL CORP	USD	132 245	130 521	0.21
12 260	CITIGROUP INC	USD	832 454	858 568	1.39
77 566	COCA-COLA AMATIL LTD	AUD	496 654	556 294	0.90
25 282	COGNEX CORP	USD	1 093 447	1 213 030	1.97
52 459	CORTEVA INC	USD	1 455 737	1 551 213	2.51
110 192	DNB ASA	NOK	1 890 148	2 051 056	3.33
6 278	EDWARDS LIFESCIENCES CORP	USD	1 139 520	1 159 798	1.88
30 970	ELANCO ANIMAL HEALTH INC	USD	1 021 391	1 046 786	1.70
53 861	EXTENDED STAY AMERICA INC	USD	951 724	909 712	1.47
1 301	FACEBOOK INC	USD	225 528	251 093	0.41
24 447	FIRST DATA CORP	USD	610 197	661 780	1.07
17 823	FORTIVE CORP	USD	1 437 068	1 452 931	2.36
21 943	FRESENIUS SE & CO KGAA	EUR	1 183 579	1 191 461	1.93
2 271	IAC/INTERACTIVECORP	USD	492 466	494 011	0.80
5 575	ING GROEP NV	EUR	61 744	64 732	0.10
48 167	KURITA WATER INDUSTRIES LTD	JPY	1 129 992	1 195 904	1.94
6 299	MARRIOTT INTERNATIONAL INC/MD - A	USD	854 648	883 687	1.43
14 947	MASCO CORP	USD	583 531	586 520	0.95
17 100	mitsui fudosan co ltd	JPY	421 565	414 644	0.67
34 241	MITSUI OSK LINES LTD	JPY	810 689	819 635	1.33
16 285	MIURA CO LTD	JPY	397 836	502 577	0.81
29 776	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 331 715	1 386 543	2.25
461 701	NOMURA HOLDINGS INC	JPY	1 496 350	1 625 852	2.64
96	NOMURA REAL ESTATE MASTER FUND INC	JPY	147 699	147 644	0.24
4 073	OWENS CORNING	USD	192 368	237 049	0.38
3 877	SERVICENOW INC	USD	937 808	1 064 508	1.73
19 800	SONIC HEALTHCARE LTD	AUD	360 184	376 545	0.61
4 701	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	163 372	166 066	0.27
49 111	TAKEAWAY.COM NV	EUR	4 409 824	4 608 436	7.48

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
15 577	TD AMERITRADE HOLDING CORP	USD	801 748	777 604	1.26
9 357	TJX COS INC	USD	460 177	494 798	0.80
24 988	TOHO GAS CO LTD	JPY	974 552	919 597	1.49
148 929	TOSHIBA TEC CORP	JPY	3 781 213	4 145 516	6.72
43 032	TOYOTA MOTOR CORP	JPY	2 667 511	2 671 226	4.33
2 341	UNILEVER NV	EUR	143 355	142 787	0.23
9 423	UNITED TECHNOLOGIES CORP	USD	1 170 619	1 226 875	1.99
3 480	VOLKSWAGEN AG - PFD	EUR	559 780	587 399	0.95
3 800	WELLTOWER INC	USD	304 228	309 814	0.50
37 121	WESFARMERS LTD	AUD	934 529	941 956	1.53
Total Shares			56 664 600	59 320 860	96.17
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			56 664 600	59 320 860	96.17
Total Investments			56 664 600	59 320 860	96.17

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	15.21	United States of America	37.25
General Retailers	11.46	Japan	22.69
Electronic & Electrical Equipment	11.04	Netherlands	10.95
Pharmaceuticals & Biotechnology	7.53	Spain	9.33
Software & Computer Services	5.70	Germany	6.66
Automobiles & Parts	5.28	Australia	3.82
Industrial Engineering	4.75	Norway	3.47
Health Care Equipment & Services	4.42	Austria	2.00
Financial Services	3.90		
Aerospace & Defense	3.21		96.17
Nonlife Insurance	2.91		
Travel, Leisure & Catering	2.91		
Food Producers	2.51		
Oil & Gas Producers	2.42		
Fixed Line Telecommunications	2.25		
Life Insurance	1.92		
Gas, Water & Multiutilities	1.49		
Construction & Materials	1.34		
Industrial Transportation	1.33		
Real Estate Investment & Services	1.17		
Support Services	1.07		
Beverages	0.90		
Equity Investment Instruments	0.83		
Real Estate Investment Trusts	0.24		
Personal Goods	0.23		
Media	0.15		
	96.17		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
114 575	AAREAL BANK AG	EUR	2 647 828	2 654 703	0.20
63 767	ABBVIE INC	USD	4 452 961	4 071 950	0.30
151	ACTIVIA PROPERTIES INC	JPY	577 415	577 199	0.04
20 965	ADECCO GROUP AG - REG	CHF	1 036 762	1 107 585	0.08
3 733	AENA SME SA	EUR	644 502	650 662	0.05
10 521	AERCAP HOLDINGS NV	USD	491 414	480 503	0.04
51 940	AGL ENERGY LTD	AUD	673 747	640 448	0.05
1 149	ALEXION PHARMACEUTICALS INC	USD	138 151	132 153	0.01
43 248	ALFRESA HOLDINGS CORP	JPY	1 039 526	936 907	0.07
1 914	ALIGN TECHNOLOGY INC	USD	504 602	460 012	0.03
31 604	ALPHABET CLASS - A	USD	31 926 689	30 049 887	2.21
8 855	ALPHABET INC	USD	8 738 993	8 404 863	0.62
155 195	ALPS ALPINE CO LTD	JPY	2 878 908	2 297 042	0.17
33 110	ALTICE USA INC	USD	668 901	707 963	0.05
2 000	AMADA HOLDINGS CO LTD	JPY	19 435	19 773	0.00
49 685	AMAZON.COM INC	USD	80 165 517	82 617 674	6.07
197 024	ANA HOLDINGS INC	JPY	5 958 477	5 729 535	0.42
1 426 785	ARCELORMITTAL	EUR	22 414 792	22 451 889	1.65
523 864	ASR NEDERLAND NV	EUR	18 146 649	18 733 377	1.38
38 711	AT&T INC	USD	1 047 277	1 139 099	0.08
2 070 437	AURIZON HOLDINGS LTD	AUD	6 900 186	6 889 549	0.51
1 805 233	AXA SA	EUR	39 284 681	41 700 883	3.07
49 718	BAKER HUGHES A GE CO	USD	986 630	1 075 302	0.08
22 935	BALOISE HOLDING AG - REG	CHF	3 559 147	3 569 296	0.26
1 073 989	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	5 407 324	5 280 804	0.39
2 162 131	BANCO DE SABADELL SA	EUR	1 945 918	1 969 701	0.14
15 278 353	BANCO SANTANDER SA	EUR	62 196 418	62 343 320	4.58
101 839	BAYER AG	EUR	5 349 603	6 206 069	0.46
41 263	BAYERISCHE MOTOREN WERKE AG	EUR	2 630 460	2 685 809	0.20
133 214	BERKSHIRE HATHAWAY INC - B	USD	23 723 303	24 936 098	1.83
867 302	BNP PARIBAS SA	EUR	35 130 068	36 222 869	2.66
15 067	BOEING CO	USD	4 834 133	4 816 068	0.35
70 292	BOSTON SCIENTIFIC CORP	USD	2 372 472	2 652 924	0.20
118 290	BRENNTAG AG	EUR	5 129 054	5 123 140	0.38
3 681	BUCHER INDUSTRIES AG - REG	CHF	1 022 664	1 115 223	0.08
1 700 000	CAESARS ENTERTAINMENT CORP	USD	17 075 376	17 644 889	1.30
18 852	CALTEX AUSTRALIA LTD	AUD	311 153	287 520	0.02
51 584	CARL ZEISS MEDITEC AG	EUR	4 498 125	4 474 912	0.33
54 697	CBRE GROUP INC	USD	2 413 024	2 463 959	0.18
172 330	CELGENE CORP	USD	13 726 508	13 988 571	1.03
117 707	CEMBRA MONEY BANK AG	CHF	9 161 282	9 980 739	0.73
11 835	CENTRAL JAPAN RAILWAY CO	JPY	2 163 214	2 081 590	0.15
247	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	21 046	30 777	0.00
204 790	CHUBU ELECTRIC POWER CO INC	JPY	2 630 689	2 522 855	0.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 870	COCA-COLA AMATIL LTD	AUD	55 747	55 861	0.00
4 942	COFINIMMO SA	EUR	544 608	564 376	0.04
7 549	COMPUTERSHARE LTD	AUD	76 634	75 406	0.01
79 051	CONSOLIDATED EDISON INC	USD	6 128 812	6 086 399	0.45
6 708	CONSTELLATION BRANDS INC - A	USD	1 088 698	1 160 058	0.09
1 253	CONTINENTAL RESOURCES INC/OK	USD	58 945	46 311	0.00
2 837	COPART INC	USD	115 337	186 194	0.01
26 883	CORESTATE CAPITAL HOLDING SA	EUR	752 724	807 834	0.06
120 887	CROWN RESORTS LTD	AUD	917 800	927 436	0.07
126 344	CVS HEALTH CORP	USD	6 248 331	6 045 385	0.44
36 526	DAIICHI SANKYO CO LTD	JPY	1 734 300	1 677 535	0.12
5 436	DARDEN RESTAURANTS INC	USD	582 593	581 072	0.04
4 082	DAVITA INC	USD	245 987	201 663	0.01
370 255	DELL TECHNOLOGIES INC	USD	16 698 745	16 516 468	1.22
5 983	DEXCOM INC	USD	684 775	787 226	0.06
21 748	DISCOVERY COMMUNICATIONS INC - C	USD	507 408	543 318	0.04
305 539	DNB ASA	NOK	4 741 448	4 993 979	0.37
226 356	DNO ASA	NOK	448 288	360 183	0.03
2 451	DOVER CORP	USD	211 889	215 657	0.02
17 546	EAST JAPAN RAILWAY CO	JPY	1 454 230	1 441 498	0.11
6 184	EDWARDS LIFESCIENCES CORP	USD	962 279	1 003 189	0.07
2 020	EISAI CO LTD	JPY	105 421	100 280	0.01
86 357	ELECTRONIC ARTS INC	USD	7 235 156	7 678 706	0.56
167 193	EMERSON ELECTRIC CO	USD	9 711 412	9 795 501	0.72
741 384	ENCE ENERGIA Y CELULOSA SA	EUR	2 790 569	2 941 812	0.22
3 364	EQUINIX INC	USD	1 513 912	1 489 666	0.11
139 968	ERSTE GROUP BANK AG	EUR	4 511 169	4 568 556	0.34
102 472	FACEBOOK INC	USD	16 022 252	17 366 610	1.28
3 161	FAST RETAILING CO LTD	JPY	1 706 722	1 677 958	0.12
495 619	FERROVIAL SA	EUR	11 106 822	11 156 384	0.82
144 596	FIRST DATA CORP	USD	3 291 429	3 437 139	0.25
568	FLEETCOR TECHNOLOGIES INC	USD	106 194	140 080	0.01
701	FORBO HOLDING AG	CHF	1 002 499	1 088 417	0.08
1 008 718	FORD MOTOR CO	USD	9 151 931	9 061 455	0.67
16 051	FORTESCUE METALS GROUP LTD	AUD	85 708	89 216	0.01
9 447	FORTINET INC	USD	710 504	637 349	0.05
51 363	FREEMPORT-MCMORAN INC - B	USD	471 883	523 643	0.04
748 049	FRESENIUS SE & CO KGAA	EUR	36 179 390	35 666 977	2.62
30 359	FUJI ELECTRIC CO LTD	JPY	919 741	919 225	0.07
1 887	FURUKAWA ELECTRIC CO LTD	JPY	45 943	48 523	0.00
6 677	F5 NETWORKS INC	USD	1 039 512	853 856	0.06
67 176	GALENICA AG	CHF	2 916 154	2 964 492	0.22
2 212	GEBERIT AG - REG	CHF	914 781	908 427	0.07
12 014	GENUINE PARTS CO	USD	1 096 154	1 092 738	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
811	GLP J-REIT	JPY	809 680	811 698	0.06
564 220	GRIFOLS SA	EUR	13 727 473	14 669 720	1.08
161 220	GS YUASA CORP	JPY	2 906 680	2 730 486	0.20
251 994	HARTFORD FINANCIAL SERVICES GROUP INC	USD	12 091 584	12 329 738	0.91
21 940	HCP INC	USD	609 628	616 123	0.05
1 737	HD SUPPLY HOLDINGS INC	USD	67 033	61 439	0.00
101 480	HELVETIA HOLDING AG	CHF	10 669 732	11 195 839	0.82
3 150	HENRY SCHEIN INC	USD	190 747	193 348	0.01
69 619	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	1 603 977	1 589 906	0.12
355 695	HOKURIKU ELECTRIC POWER CO	JPY	2 345 270	2 264 145	0.17
12 168	HOLOGIC INC	USD	512 044	513 090	0.04
98 011	HUGO BOSS AG	EUR	5 492 536	5 733 644	0.42
3 279	IAC/INTERACTIVECORP	USD	621 818	626 344	0.05
882	IDEXX LABORATORIES INC	USD	162 657	213 243	0.02
54 510	INDRA SISTEMAS SA	EUR	478 598	484 594	0.04
568 117	INDUSTRIA DE DISENO TEXTIL SA	EUR	14 486 984	15 026 695	1.11
415 600	INFINEON TECHNOLOGIES AG - REG	EUR	6 198 258	6 462 580	0.48
126 764	ING GROEP NV	EUR	1 322 149	1 292 486	0.10
1 941	INTUITIVE SURGICAL INC	USD	907 624	894 057	0.07
50 710	INVITATION HOMES INC REITS	USD	1 218 659	1 190 269	0.09
67 000	IQVIA HOLDINGS INC	USD	7 994 237	9 466 368	0.70
122 824	ITOCHU CORP	JPY	1 945 555	2 062 677	0.15
125 544	ITOCHU TECHNO-SOLUTIONS CORP	JPY	2 602 393	2 826 149	0.21
148 407	JAPAN AIRLINES CO LTD	JPY	4 302 012	4 164 538	0.31
293	JAPAN RETAIL FUND INVESTMENT CORP	JPY	520 169	520 594	0.04
114 785	JFE HOLDINGS INC	JPY	1 449 855	1 480 486	0.11
167 889	JTEKT CORP	JPY	1 686 686	1 787 067	0.13
349 708	JXTG HOLDINGS INC	JPY	1 502 414	1 523 167	0.11
111 496	KBC GROUP NV	EUR	6 651 851	6 426 629	0.47
13 518	KDDI CORP	JPY	306 695	302 268	0.02
82 561	KERING SA	EUR	35 506 669	42 939 977	3.16
15 948	KONAMI HOLDINGS CORP	JPY	648 790	656 407	0.05
116 200	KURITA WATER INDUSTRIES LTD	JPY	2 659 111	2 533 409	0.19
145 870	KYOCERA CORP	JPY	8 185 026	8 363 836	0.62
23 499	LENZING AG	EUR	2 230 055	2 302 902	0.17
12 918	LIVE NATION ENTERTAINMENT INC	USD	723 326	751 508	0.06
428 096	LIXIL GROUP CORP	JPY	4 956 978	5 945 470	0.44
156 068	MARATHON PETROLEUM CORP	USD	7 436 661	7 658 131	0.56
359	MARKEL CORP	USD	340 631	343 490	0.03
43 000	MATSUMOTOKIYOSHI HOLDINGS CO LTD	JPY	1 201 583	1 103 963	0.08
592 290	MEDIASET ESPANA COMUNICACION SA	EUR	3 794 210	3 787 102	0.28
3 403	MERCADOLIBRE INC	USD	1 505 831	1 828 111	0.13
1 601	METTLER-TOLEDO INTERNATIONAL INC	USD	981 914	1 180 927	0.09
62 153	MICRON TECHNOLOGY INC	USD	1 873 315	2 106 151	0.15

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
11 197	MICROSOFT CORP	USD	1 354 513	1 317 132	0.10
646 461	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	4 082 081	3 965 354	0.29
64 781	MITSUBISHI CORP	JPY	1 536 348	1 499 483	0.11
151 363	MITSUBISHI ESTATE CO LTD	JPY	2 584 516	2 473 486	0.18
3 503	MITSUBISHI MATERIALS CORP	JPY	84 738	87 508	0.01
598 510	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	2 697 675	2 785 370	0.20
731 128	MITSUMI & CO LTD	JPY	10 548 382	10 451 977	0.77
288 081	MITSUMI MINING & SMELTING CO LTD	JPY	6 491 096	6 048 336	0.44
9 148	MONSTER BEVERAGE CORP	USD	504 425	512 747	0.04
2 146	MOODY'S CORP	USD	365 743	368 050	0.03
178 428	MORGAN STANLEY	USD	6 867 842	6 864 182	0.50
3 421	MORI TRUST SOGO REIT INC	JPY	4 913 983	4 884 978	0.36
38 229	MORPHOSYS AG	EUR	3 513 245	3 228 439	0.24
2 344	M&T BANK CORP	USD	342 066	350 056	0.03
4 873	MYLAN NV	USD	134 141	81 473	0.01
568 939	NATURGY ENERGY GROUP SA	EUR	14 223 475	13 785 392	1.01
131 449	NEC CORP	JPY	4 168 961	4 542 538	0.33
13 758	NEKTAR THERAPEUTICS	USD	621 276	429 847	0.03
19 501	NETFLIX INC	USD	5 966 023	6 290 049	0.46
25 958	NEWCREST MINING LTD	AUD	510 302	511 066	0.04
13 005	NEXTERA ENERGY INC	USD	2 371 734	2 339 484	0.17
457 093	NIKON CORP	JPY	5 704 794	5 677 602	0.42
448 254	NIPPON KAYAKU CO LTD	JPY	4 730 882	4 738 486	0.35
24 900	NIPPON SHINYAKU CO LTD	JPY	1 478 085	1 542 369	0.11
213 043	NORDEA BANK ABP	SEK	1 363 611	1 359 394	0.10
18 074	NORTHERN TRUST CORP	USD	1 372 478	1 428 398	0.11
81 556	NTT DOCOMO INC	JPY	1 659 257	1 670 081	0.12
78 499	NVIDIA CORP	USD	9 993 196	11 320 593	0.83
45 500	OMRON CORP	JPY	2 048 813	2 084 122	0.15
9 575	ON SEMICONDUCTOR CORP	USD	123 931	169 925	0.01
41 182	ONEOK INC	USD	2 508 717	2 488 350	0.18
184 039	ORACLE CORP	USD	8 795 889	9 206 798	0.68
134 286	ORIX CORP	JPY	1 709 553	1 759 917	0.13
174 139	PACKAGING CORP OF AMERICA	USD	14 653 573	14 575 807	1.07
2 354	PALO ALTO NETWORKS INC	USD	362 181	421 190	0.03
131 915	PARGESA HOLDING SA - BR	CHF	8 811 191	8 940 067	0.66
3 264	PARTNERS GROUP HOLDING AG	CHF	2 193 002	2 254 684	0.17
5 043	PAYCOM SOFTWARE INC	USD	978 671	1 003 995	0.07
19 359	PAYPAL HOLDINGS INC	USD	1 682 743	1 945 760	0.14
3 956	PIONEER NATURAL RESOURCES CO	USD	529 143	534 484	0.04
4 334	PNC FINANCIAL SERVICES GROUP INC	USD	505 193	522 455	0.04
157 385	PULTEGROUP INC	USD	4 562 227	4 369 963	0.32
3 367	QORVO INC	USD	231 195	196 941	0.01
25 846	QUALCOMM INC	USD	1 603 381	1 726 471	0.13

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
63 372	RECRUIT HOLDINGS CO LTD	JPY	1 819 735	1 856 312	0.14
19 315	REGENCY CENTERS CORP	USD	1 173 893	1 131 966	0.08
6 330	RIO TINTO LTD	AUD	400 787	404 733	0.03
17 012	ROCHE HOLDING AG	CHF	4 208 349	4 207 994	0.31
875	RYOHIN KEIKAKU CO LTD	JPY	141 804	138 780	0.01
9 112	SALESFORCE.COM INC	USD	1 339 068	1 214 053	0.09
41 100	SANKYU INC	JPY	1 687 048	1 895 980	0.14
465 611	SANOFI	EUR	35 079 133	35 344 531	2.60
192 824	SAP SE	EUR	22 003 908	23 285 426	1.71
127 166	SCHAEFFLER AG	EUR	814 080	832 174	0.06
53 427	SCOUT24 AG	EUR	2 471 533	2 496 109	0.18
3 348	SECOM CO LTD	JPY	260 460	253 063	0.02
384 465	SEIKO EPSON CORP	JPY	5 368 171	5 342 649	0.39
1 927	SERVICENOW INC	USD	284 656	464 609	0.03
761 934	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	11 566 158	11 139 475	0.82
111 969	SONY CORP	JPY	5 103 037	5 154 279	0.38
88 966	SOUTHERN CO	USD	4 264 381	4 318 617	0.32
71 661	SOUTH32 LTD	AUD	140 745	140 425	0.01
1 931	SQUARE INC - A	USD	117 493	122 985	0.01
64 980	STANLEY ELECTRIC CO LTD	JPY	1 361 192	1 402 404	0.10
3 137	STRAUMANN HOLDING AG - REG	CHF	2 328 301	2 433 658	0.18
38 172	SUBARU CORP	JPY	813 431	814 809	0.06
888 655	SUMITOMO CHEMICAL CO LTD	JPY	3 587 697	3 621 418	0.27
304 786	SUMITOMO CORP	JPY	3 991 754	4 055 306	0.30
57 355	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	1 024 169	955 026	0.07
377 546	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	4 531 883	4 352 595	0.32
44 639	SUMITOMO HEAVY INDUSTRIES LTD	JPY	1 309 935	1 347 963	0.10
212 586	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	6 551 325	6 594 455	0.49
88 898	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	2 776 070	2 830 086	0.21
16 321	SUMITOMO OSAKA CEMENT CO LTD	JPY	595 088	569 332	0.04
118 600	SUNDRUG CO LTD	JPY	2 785 184	2 818 692	0.21
6 070	SUNRISE COMMUNICATIONS GROUP AG	CHF	380 220	398 252	0.03
19 155	SWISS LIFE HOLDING AG - REG	CHF	7 979 212	8 346 187	0.61
27 540	SWISS RE AG	CHF	2 462 731	2 461 449	0.18
7 245	SWISSCOM AG - REG	CHF	3 015 722	3 197 888	0.24
48 119	SYMRISE AG	EUR	4 212 337	4 072 792	0.30
2 923	SYNOPSIS INC	USD	225 099	330 313	0.02
118 368	TAISEI CORP	JPY	4 617 599	3 776 952	0.28
57 474	TAKEDA PHARMACEUTICAL CO LTD	JPY	1 780 951	1 790 817	0.13
5 891	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	505 909	587 289	0.04
2 978	TECAN GROUP AG - REG	CHF	631 528	679 092	0.05
3 504	TEXAS INSTRUMENTS INC	USD	352 448	353 108	0.03
841 367	TJX COS INC	USD	40 526 681	39 068 746	2.87
27 216	T-MOBILE US INC	USD	1 652 468	1 771 860	0.13

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
35 103	TOPPAN PRINTING CO LTD	JPY	489 109	467 775	0.03
81 122	TOYODA GOSEI CO LTD	JPY	1 316 084	1 389 121	0.10
242 596	TOYOTA MOTOR CORP	JPY	13 387 023	13 223 771	0.97
53 569	TOYOTA TSUSHO CORP	JPY	1 537 154	1 425 516	0.10
29 443	TREND MICRO INC/JAPAN	JPY	1 190 550	1 153 057	0.08
46 969	TWITTER INC	USD	1 298 110	1 439 426	0.11
87 599	TYSON FOODS INC - A	USD	6 351 073	6 210 698	0.46
1 805	ULTA BEAUTY INC	USD	567 109	549 821	0.04
85 128	UNILEVER NV	EUR	4 631 733	4 559 456	0.34
16 077	UNITED AIRLINES HOLDINGS INC	USD	1 138 630	1 235 986	0.09
555	UNITED RENTALS INC	USD	52 106	64 638	0.00
27 667	UNITED TECHNOLOGIES CORP	USD	3 216 840	3 163 192	0.23
9 643	VARIAN MEDICAL SYSTEMS INC	USD	1 159 863	1 152 706	0.08
2 250	VEEVA SYSTEMS INC	USD	190 831	320 291	0.02
96 153	VERBUND AG	EUR	4 551 883	4 423 038	0.33
78 818	VERIZON COMMUNICATIONS INC	USD	4 142 636	3 954 050	0.29
17 846	VISCOFAN SA	EUR	813 778	821 987	0.06
1 038 141	VIVENDI SA	EUR	18 567 152	25 133 394	1.85
4 976	VMWARE INC - A	USD	772 936	730 626	0.05
270 564	VOLKSWAGEN AG - PFD	EUR	38 769 549	40 102 997	2.95
22 161	VONTOBEL HOLDING AG	CHF	1 072 211	1 083 750	0.08
2 959	VULCAN MATERIALS CO	USD	349 311	356 779	0.03
1 432	WABCO HOLDINGS INC	USD	177 792	166 740	0.01
93 343	WALGREENS BOOTS ALLIANCE INC	USD	4 317 970	4 481 087	0.33
62 992	WEC ENERGY GROUP INC	USD	4 555 322	4 611 559	0.34
17 882	WELLCARE HEALTH PLANS INC	USD	4 116 632	4 476 310	0.33
319 747	WELLS FARGO & CO	USD	13 079 197	13 286 291	0.98
17 411	WELLTOWER INC	USD	1 265 548	1 246 504	0.09
78 765	WEST JAPAN RAILWAY CO	JPY	5 558 098	5 595 333	0.41
46 197	WEYERHAEUSER CO	USD	1 036 026	1 068 519	0.08
169 394	WIENERBERGER AG	EUR	3 580 989	3 675 850	0.27
2 924	WORKDAY INC	USD	502 273	527 850	0.04
359 042	YAMADA DENKI CO LTD	JPY	1 422 365	1 395 851	0.10
118 000	YASKAWA ELECTRIC CORP	JPY	3 189 791	3 519 966	0.26
52 145	1&1 DRILLISCH AG	EUR	1 500 733	1 528 891	0.11
115 674	3M CO	USD	17 608 813	17 607 070	1.30
Total Shares			1 288 173 822	1 320 650 264	97.16
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 288 173 822	1 320 650 264	97.16
Total Investments			1 288 173 822	1 320 650 264	97.16

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
General Retailers	14.09	United States of America	37.16
Banks	11.71	Japan	14.18
Nonlife Insurance	8.46	France	13.34
Software & Computer Services	7.64	Germany	10.63
Pharmaceuticals & Biotechnology	7.55	Spain	10.60
Automobiles & Parts	5.86	Switzerland	4.85
Health Care Equipment & Services	4.05	Netherlands	1.85
Technology Hardware & Equipment	4.04	Luxembourg	1.71
Travel, Leisure & Catering	2.95	Austria	1.10
General Industrials	2.48	Australia	0.74
Industrial Metals & Mining	2.25	Belgium	0.51
Support Services	2.03	Norway	0.39
Construction & Materials	2.02	Finland	0.10
Media	1.94		
Chemicals	1.75		97.16
Electronic & Electrical Equipment	1.73		
Financial Services	1.73		
Electricity	1.62		
Leisure Goods	1.45		
Gas, Water & Multiutilities	1.40		
Alternative Energy	1.22		
Food & Drug Retailers	1.06		
Real Estate Investment Trusts	0.90		
Oil & Gas Producers	0.77		
Industrial Engineering	0.76		
Personal Goods	0.76		
Industrial Transportation	0.73		
Fixed Line Telecommunications	0.66		
Life Insurance	0.64		
Aerospace & Defense	0.59		
Food Producers	0.52		
Nonequity Investment Instruments	0.50		
Mobile Telecommunications	0.37		
Household Goods & Home Construction	0.32		
Real Estate Investment & Services	0.32		
Beverages	0.13		
Mining	0.08		
Oil Equipment, Services & Distribution	0.08		
	97.16		

MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 021	ABBVIE INC	USD	234 460	219 687	1.25
1 609	ADOBE INC	USD	432 515	474 092	2.71
796	AEDAS HOMES SAU	EUR	18 846	18 946	0.11
39 594	AEGON NV	EUR	193 746	197 402	1.13
1 255	AENA SME SA	EUR	231 680	249 109	1.42
37 811	AGL ENERGY LTD	AUD	599 541	530 943	3.03
13 958	AIFUL CORP	JPY	48 996	28 502	0.16
433	ALPHABET CLASS - A	USD	513 201	468 852	2.68
85	ALPHABET INC	USD	103 678	91 877	0.52
329	AMAZON.COM INC	USD	583 998	623 004	3.56
6 014	AQUA AMERICA INC	USD	248 799	248 799	1.42
96 213	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	579 446	538 743	3.08
115 403	BANCO SANTANDER SA	EUR	528 942	536 263	3.06
608	BLACKROCK INC	USD	273 180	285 334	1.63
2 401	CELGENE CORP	USD	214 265	221 948	1.27
159	CHEVRON CORP	USD	19 574	19 786	0.11
9 958	CORTEVA INC	USD	276 335	294 458	1.68
45 153	DEUTSCHE BANK AG - REG	EUR	309 658	348 629	1.99
12 407	DEUTSCHE LUFTHANSA AG - REG	EUR	209 571	212 925	1.22
870	DISH NETWORK CORP - A	USD	26 666	33 417	0.19
21 032	DNB ASA	NOK	360 389	391 479	2.24
5 861	EXXON MOBIL CORP	USD	451 004	449 128	2.57
2 992	FACEBOOK INC	USD	485 897	577 456	3.30
966	FAST RETAILING CO LTD	JPY	461 253	583 957	3.34
2 809	FISERV INC	USD	224 495	256 068	1.46
611	FRANKLIN ELECTRIC CO INC	USD	28 668	29 023	0.17
19 979	FRESENIUS SE & CO KGAA	EUR	1 042 138	1 084 819	6.20
27 443	IDEMITSU KOSAN CO LTD	JPY	768 176	825 277	4.71
7 874	ING GROEP NV	EUR	87 206	91 427	0.52
10	JAPAN RETAIL FUND INVESTMENT CORP	JPY	20 167	20 234	0.12
2 455	JOHNSON & JOHNSON	USD	322 685	341 932	1.95
18 105	KANSAI ELECTRIC POWER CO INC	JPY	259 036	207 450	1.19
202	LIBERTY BROADBAND CORP	USD	20 535	21 052	0.12
942	MITSUBISHI ESTATE CO LTD	JPY	17 692	17 530	0.10
38 497	MIZUHO FINANCIAL GROUP INC	JPY	54 004	55 777	0.32
285	MYLAN NV	USD	7 712	5 426	0.03
36 896	NN GROUP NV	EUR	1 456 188	1 487 409	8.51
12	NOMURA REAL ESTATE MASTER FUND INC	JPY	18 518	18 456	0.11
10 954	ORACLE CORP	USD	590 760	624 049	3.56
2 263	PARSLEY ENERGY INC	USD	55 195	43 020	0.25
1 615	ROCHE HOLDING AG	CHF	456 078	454 925	2.60
393	SALESFORCE.COM INC	USD	60 066	59 630	0.34
2 814	SAP SE	EUR	362 089	386 985	2.21
3 382	SCHAEFFLER AG	EUR	25 633	25 204	0.14

MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold 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)					
152	SERVICENOW INC	USD	27 722	41 735	0.24
935	SIMON PROPERTY GROUP INC	USD	151 671	149 376	0.85
6 478	SOFTWARE AG	EUR	218 947	222 790	1.27
4 872	SONY CORP	JPY	261 376	255 402	1.46
4 580	STARBUCKS CORP	USD	372 812	383 941	2.19
25	STRAUMANN HOLDING AG - REG	CHF	20 267	22 087	0.13
17 751	SUBARU CORP	JPY	429 018	431 500	2.46
13 457	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	484 108	475 379	2.72
414	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	15 529	14 786	0.08
2 857	SYNOPSIS INC	USD	305 413	367 667	2.10
207	TABLEAU SOFTWARE INC	USD	20 058	34 366	0.20
7 720	TAKEDA PHARMACEUTICAL CO LTD	JPY	272 395	273 933	1.56
642	UNILEVER NV	EUR	38 726	39 158	0.22
2 576	VOLKSWAGEN AG - PFD	EUR	414 366	434 811	2.48
10 573	YOKOGAWA ELECTRIC CORP	JPY	226 160	207 260	1.18
Total Shares			16 541 249	17 054 620	97.42
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			16 541 249	17 054 620	97.42
Total Investments			16 541 249	17 054 620	97.42

MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software & Computer Services	19.14	United States of America	36.33
Banks	13.94	Japan	19.51
Life Insurance	9.63	Germany	15.52
Pharmaceuticals & Biotechnology	8.67	Netherlands	10.40
Oil & Gas Producers	7.64	Spain	7.67
General Retailers	6.89	Australia	3.03
Health Care Equipment & Services	6.32	Switzerland	2.72
Automobiles & Parts	5.09	Norway	2.24
Gas, Water & Multiutilities	4.45		
Travel, Leisure & Catering	3.41		97.42
Financial Services	1.90		
Food Producers	1.68		
Leisure Goods	1.65		
Support Services	1.46		
Industrial Transportation	1.42		
Electricity	1.19		
Electronic & Electrical Equipment	1.18		
Real Estate Investment Trusts	1.07		
Personal Goods	0.22		
Real Estate Investment & Services	0.18		
Industrial Engineering	0.17		
Media	0.12		
	97.42		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
8 193	ABBVIE INC	USD	566 946	523 178	1.29
5 713	AENA SME SA	EUR	943 768	995 776	2.46
22 795	AGEAS	EUR	1 005 260	1 041 959	2.58
24 843	AIRBUS SE	EUR	3 020 205	3 097 424	7.66
539	ALPHABET CLASS - A	USD	539 076	512 495	1.27
204	AMAZON.COM INC	USD	332 369	339 217	0.84
1 039	AMERICAN TOWER CORP	USD	187 954	186 533	0.46
21 934	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 611 942	1 707 343	4.22
487 097	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 661 920	2 395 056	5.92
1 597 957	BANCO DE SABADELL SA	EUR	1 597 957	1 455 739	3.60
181 751	BANCO SANTANDER SA	EUR	756 897	741 635	1.83
2 869	BERKSHIRE HATHAWAY INC - B	USD	526 217	537 043	1.33
5 838	CELGENE CORP	USD	453 085	473 889	1.17
76 831	DNB ASA	NOK	1 200 674	1 255 789	3.11
482 166	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 605 613	1 611 399	3.99
1 233	ELECTRONIC ARTS INC	USD	121 145	109 636	0.27
18 036	ERSTE GROUP BANK AG	EUR	581 300	588 695	1.46
3 229	ESTEE LAUDER COS INC - A	USD	473 187	519 198	1.28
2 852	FACEBOOK INC	USD	422 448	483 347	1.20
61 119	GRIFOLS SA	EUR	1 487 025	1 589 094	3.93
10 808	GROUPE BRUXELLES LAMBERT SA	EUR	933 811	932 514	2.31
4 894	HERSHEY CO	USD	589 903	575 995	1.42
1 338	IAC/INTERACTIVECORP	USD	250 339	255 581	0.63
6 724	IMCD NV	EUR	535 567	541 954	1.34
23 643	INDUSTRIA DE DISENO TEXTIL SA	EUR	621 574	625 357	1.55
39 150	KONINKLIJKE AHOLD DELHAIZE NV	EUR	788 677	774 309	1.92
92 075	KONINKLIJKE PHILIPS NV	EUR	3 298 274	3 515 883	8.70
4 663	MARSH & MCLENNAN COS INC	USD	405 143	408 442	1.01
11 106	MICRON TECHNOLOGY INC	USD	527 047	376 344	0.93
30 484	NESTE OYJ	EUR	941 041	909 643	2.25
138 306	NORDEA BANK ABP	SEK	885 247	882 509	2.18
2 986	ON SEMICONDUCTOR CORP	USD	26 121	52 992	0.13
17 171	PPL CORP	USD	477 113	467 574	1.16
25 788	PROXIMUS SADP	EUR	662 752	668 425	1.65
15 450	QIAGEN NV	EUR	551 565	551 411	1.36
1 260	RED HAT INC	USD	201 934	207 743	0.51
2 612	SIMON PROPERTY GROUP INC	USD	379 934	366 432	0.91
7 201	STARBUCKS CORP	USD	532 449	530 084	1.31
94 941	STORA ENSO OYJ - R	EUR	1 096 569	981 215	2.43
51 162	SWEDISH MATCH AB	SEK	2 193 312	1 898 117	4.70
7 297	TAKEAWAY.COM NV	EUR	585 219	601 273	1.49
272	TWITTER INC	USD	7 436	8 336	0.02
63 246	UPM-KYMMENE OYJ	EUR	1 452 761	1 478 059	3.66

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
37 713	WOLTERS KLUWER NV	EUR	2 374 410	2 414 386	5.97
Total Shares			40 413 186	40 189 023	99.41
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			40 413 186	40 189 023	99.41
Total Investments			40 413 186	40 189 023	99.41

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	18.11	Netherlands	28.43
Health Care Equipment & Services	8.70	Spain	19.29
Pharmaceuticals & Biotechnology	7.76	United States of America	17.15
Aerospace & Defense	7.66	Belgium	10.76
Forestry & Paper	6.08	Finland	10.52
Media	5.97	Sweden	4.70
Tobacco	4.70	Portugal	3.99
Beverages	4.22	Norway	3.11
Electricity	3.99	Austria	1.46
General Retailers	3.87		
Software & Computer Services	3.63		99.41
Food & Drug Retailers	3.34		
Life Insurance	2.58		
Industrial Transportation	2.46		
Nonlife Insurance	2.34		
Financial Services	2.31		
Oil & Gas Producers	2.25		
Fixed Line Telecommunications	1.65		
Real Estate Investment Trusts	1.37		
Chemicals	1.34		
Travel, Leisure & Catering	1.31		
Personal Goods	1.28		
Gas, Water & Multiutilities	1.16		
Technology Hardware & Equipment	1.06		
Leisure Goods	0.27		
	99.41		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
100 000	AT&T INC FRN 03/08/2020	EUR	100 052	100 224	0.08
1 389 000	AT&T INC FRN 05/09/2023	EUR	1 376 075	1 407 307	1.19
2 787 000	BANCO BPM SPA 2.75% 27/07/2020	EUR	2 845 052	2 857 260	2.42
3 548 000	BNP PARIBAS SA 4.125% 14/01/2022	EUR	3 941 704	3 936 825	3.34
2 700 000	CASINO GUICHARD PERRACHON SA FRN 07/03/2024	EUR	2 666 132	2 337 566	1.98
900 000	CASINO GUICHARD PERRACHON SA FRN 26/05/2021	EUR	892 427	844 124	0.72
6 600 000	CREDIT AGRICOLE SA/LONDON FRN 17/01/2022	EUR	6 654 973	6 652 965	5.64
3 426 000	DEUTSCHE BANK AG 2.75% 17/02/2025	EUR	3 415 395	3 456 954	2.93
2 232 000	DUFREY ONE BV 2.5% 15/10/2024	EUR	2 261 940	2 300 121	1.95
1 762 000	FIAT CHRYSLER AUTOMOBILES NV 3.75% 29/03/2024	EUR	1 953 451	1 960 745	1.66
3 203 000	FIAT CHRYSLER FINANCE EUROPE SA 4.75% 15/07/2022	EUR	3 599 563	3 618 541	3.07
3 350 000	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	3 398 575	3 398 341	2.88
281 000	INTERNATIONAL BUSINESS MACHINES CORP 0.375% 31/01/2023	EUR	281 618	284 751	0.24
2 369 000	INTERNATIONAL GAME TECHNOLOGY PLC - REGS - 4.75% 15/02/2023	EUR	2 609 679	2 646 102	2.24
2 782 000	IQVIA INC - REGS - 3.25% 15/03/2025	EUR	2 862 292	2 874 362	2.44
1 799 000	LKQ EUROPEAN HOLDINGS BV - REGS - 3.625% 01/04/2026	EUR	1 876 729	1 903 027	1.61
3 536 000	MEDTRONIC GLOBAL HOLDINGS SCA 0.375% 07/03/2023	EUR	3 568 072	3 578 945	3.03
1 188 000	MORGAN STANLEY 1.875% 27/04/2027	EUR	1 262 464	1 292 568	1.09
77 000	NATIONAL AUSTRALIA BANK LTD 0.875% 20/01/2022	EUR	78 783	78 917	0.07
376 000	NATIONAL AUSTRALIA BANK LTD 1.25% 18/05/2026	EUR	394 131	399 675	0.34
1 570 000	NETFLIX INC - REGS - 4.625% 15/05/2029	EUR	1 687 643	1 785 553	1.51
3 843 000	NETFLIX INC 3.625% 15/05/2027	EUR	4 024 561	4 207 547	3.56
1 000 000	NOKIA OYJ 2% 15/03/2024	EUR	1 041 418	1 053 285	0.89
850 000	ORANO SA 4.875% 23/09/2024	EUR	922 411	970 339	0.82
206 000	ROYAL BANK OF CANADA FRN 24/07/2020	EUR	206 950	206 965	0.18
2 144 000	ROYAL BANK OF CANADA 0.25% 29/01/2024	EUR	2 147 323	2 190 546	1.86
653 000	SOFTBANK GROUP CORP 3.125% 19/09/2025	EUR	675 199	677 510	0.57
135 000	SOFTBANK GROUP CORP 4% 20/04/2023	EUR	144 945	146 705	0.12
4 778 000	SOFTBANK GROUP CORP 5% 15/04/2028	EUR	5 245 884	5 421 501	4.59
549 000	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	715 038	754 924	0.64
2 466 000	TELECOM ITALIA SPA/MILANO 2.375% 12/10/2027	EUR	2 239 333	2 384 190	2.02
529 000	TELECOM ITALIA SPA/MILANO 2.5% 19/07/2023	EUR	536 285	545 954	0.46
1 509 000	TESCO CORPORATE TREASURY SERVICES PLC 1.375% 24/10/2023	EUR	1 535 512	1 561 460	1.32
1 710 000	THYSSENKRUPP AG 1.375% 03/03/2022	EUR	1 717 623	1 733 538	1.47
3 597 000	TORONTO-DOMINION BANK 0.625% 20/07/2023	EUR	3 674 132	3 700 252	3.13
2 787 000	UNIPOL GRUPPO FINANZIARIO SPA 3% 18/03/2025	EUR	2 810 442	2 836 455	2.40
2 391 000	UNITYMEDIA HESSEN GMBH & CO KG / UNITYMEDIA NRW GMBH - REGS - 4% 15/01/2025	EUR	2 488 605	2 488 218	2.11
2 090 000	WIND TRE SPA - REGS - 2.625% 20/01/2023	EUR	2 041 223	2 107 232	1.79
1 698 000	WIND TRE SPA - REGS - 3.125% 20/01/2025	EUR	1 671 735	1 696 005	1.44
3 278 000	ZIGGO BV - REGS - 3.75% 15/01/2025	EUR	3 347 576	3 387 436	2.87
Total Bonds			84 912 945	85 784 935	72.67

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
389 735	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	397 078	400 503	0.34
955 000	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2034	EUR	787 899	957 855	0.81
785 682	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2023	EUR	774 085	804 311	0.68
757 938.8	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	774 484	779 047	0.66
1 009 828	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2025	EUR	982 255	1 040 229	0.88
1 202 377	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	1 127 944	1 236 855	1.05
1 117 849	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	1 054 283	1 150 775	0.97
3 800	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2037	EUR	2 945	3 742	0.00
607 304	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2044	EUR	434 471	568 178	0.48
1 305 293	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028	EUR	1 206 045	1 355 782	1.15
181 727	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2031	EUR	162 949	187 070	0.16
1 756 263	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	1 573 480	1 744 558	1.48
2 016	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2034	EUR	1 883	2 038	0.00
4 099	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	3 634	3 985	0.00
1 153 199	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	873 421	1 105 739	0.94
1 222 467.04	DUTCH FUNGIBLE STRIP 0% 15/01/2027	EUR	1 180 070	1 249 459	1.06
1 029	DUTCH FUNGIBLE STRIP 0% 15/01/2032	EUR	915	1 023	0.00
9 625 876	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	10 685 858	10 679 907	9.05
95 451	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2047	EUR	57 114	72 736	0.06
10 934	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	6 619	8 196	0.01
1 329 677	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	1 036 925	1 174 923	1.00
562 387	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.25% 25/04/2022	EUR	710 374	705 759	0.60
3 322 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/05/2023	EUR	3 747 681	3 752 697	3.18
3 247	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2031	EUR	2 823	3 136	0.00
1 000	SPAIN GOVERNMENT BOND 4% 30/04/2020	EUR	1 037	1 037	0.00
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			27 586 272	28 989 540	24.56
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			112 499 217	114 774 475	97.23
Total Investments			112 499 217	114 774 475	97.23

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	24.56	France	17.56
Banks	19.90	Germany	16.11
Financial Services	9.45	Italy	13.71
Fixed Line Telecommunications	9.05	United States of America	13.00
Technology Hardware & Equipment	6.22	United Kingdom	9.20
General Retailers	5.08	Netherlands	9.15
Food & Drug Retailers	4.02	Luxembourg	6.74
General Industrials	3.42	Japan	5.29
Automobiles & Parts	3.27	Canada	5.17
Pharmaceuticals & Biotechnology	3.03	Finland	0.89
Health Care Equipment & Services	2.44	Australia	0.41
Nonlife Insurance	2.40		
Travel, Leisure & Catering	2.24		
Nonequity Investment Instruments	1.09		
Gas, Water & Multiutilities	0.82		
Software & Computer Services	0.24		
	97.23		97.23

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
14 775	ADECCO GROUP AG - REG	CHF	818 706	888 909	4.72
1 444	ADIDAS AG - REG - REG	EUR	432 573	446 462	2.37
7 093	AIRBUS SE	EUR	1 010 654	1 007 104	5.35
125 406	BANCO SANTANDER SA	EUR	599 021	582 746	3.09
36 701	BNP PARIBAS SA	EUR	1 981 313	1 745 571	9.27
4 664	DAI-ICHI LIFE HOLDINGS INC	JPY	68 043	70 345	0.37
67 260	DCM HOLDINGS CO LTD	JPY	634 801	660 489	3.51
3 543	DEUTSCHE BANK AG - REG	EUR	24 298	27 356	0.15
23 462	DEUTSCHE POST AG - REG	EUR	714 545	772 165	4.10
8 466	DOWA HOLDINGS CO LTD	JPY	272 114	271 487	1.44
5 133	FRESENIUS SE & CO KGAA	EUR	282 539	278 712	1.48
32 575	FUKUOKA FINANCIAL GROUP INC	JPY	580 512	594 719	3.16
11 857	GALENICA AG	CHF	572 860	595 880	3.16
3 947	HELVETIA HOLDING AG	CHF	476 544	495 896	2.63
16 795	INFINEON TECHNOLOGIES AG - REG	EUR	286 602	297 412	1.58
28 325	ING GROEP NV	EUR	325 240	328 887	1.75
5 998	INNOGY SE	EUR	278 366	284 833	1.51
58 964	ISUZU MOTORS LTD	JPY	660 041	671 513	3.57
21 084	MAZDA MOTOR CORP	JPY	214 875	220 057	1.17
1 382	MERLIN PROPERTIES SOCIMI SA	EUR	19 333	19 201	0.10
19 294	MITSUBISHI ELECTRIC CORP	JPY	251 448	254 113	1.35
2 200	MITSUBISHI ESTATE CO LTD	JPY	41 221	40 941	0.22
991	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	244 975	249 071	1.32
26 171	NANKAI ELECTRIC RAILWAY CO LTD	JPY	682 031	636 421	3.38
1 828	NN GROUP NV	EUR	72 146	73 693	0.39
46	NOMURA REAL ESTATE MASTER FUND INC	JPY	65 430	70 746	0.38
11 400	PARGESA HOLDING SA - BR	CHF	858 031	879 830	4.67
168 215	RICOH CO LTD	JPY	1 667 798	1 679 963	8.92
4 049	ROCHE HOLDING AG	CHF	1 119 469	1 140 552	6.06
5 868	SAP SE	EUR	768 406	806 976	4.29
8 211	SOFTWARE AG	EUR	277 520	282 391	1.50
638	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	22 219	22 538	0.12
3 513	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	127 533	125 469	0.67
7 491	SUNRISE COMMUNICATIONS GROUP AG	CHF	516 447	559 702	2.97
1 735	SWISSCOM AG - REG	CHF	839 626	872 111	4.63
6 048	TAKEDA PHARMACEUTICAL CO LTD	JPY	201 070	214 605	1.14
10 393	TELSTRA CORP LTD	AUD	25 639	28 079	0.15
824	UNILEVER NV	EUR	50 459	50 259	0.27
2 869	VOLKSWAGEN AG - PFD	EUR	461 497	484 267	2.57
Total Shares			18 545 945	18 731 471	99.48
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			18 545 945	18 731 471	99.48
Total Investments			18 545 945	18 731 471	99.48

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.54	Japan	29.39
Technology Hardware & Equipment	10.65	Switzerland	28.85
Pharmaceuticals & Biotechnology	10.36	Germany	20.87
Fixed Line Telecommunications	7.60	France	9.27
Software & Computer Services	5.79	Netherlands	7.75
Aerospace & Defense	5.35	Spain	3.20
Industrial Engineering	4.92	Australia	0.15
Support Services	4.72		
Financial Services	4.67		99.48
Industrial Transportation	4.10		
Nonlife Insurance	3.96		
Automobiles & Parts	3.74		
General Retailers	3.51		
Travel, Leisure & Catering	3.38		
Personal Goods	2.64		
Gas, Water & Multiutilities	1.51		
Health Care Equipment & Services	1.48		
Industrial Metals & Mining	1.44		
Real Estate Investment & Services	0.88		
Life Insurance	0.76		
Real Estate Investment Trusts	0.48		
	99.48		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
38 000	AMERICAN EXPRESS CO FRN 30/10/2020	USD	37 980	38 052	0.10
25 000	ANADARKO PETROLEUM CORP 5.55% 15/03/2026	USD	28 153	28 089	0.07
407 000	AT&T INC FRN 12/06/2024	USD	408 936	411 910	1.04
556 000	BARCLAYS PLC FRN 10/01/2023	USD	556 051	556 898	1.41
869 000	BARCLAYS PLC FRN 16/05/2024	USD	849 517	858 098	2.18
5 000	BAT CAPITAL CORP FRN 15/08/2022	USD	4 996	5 019	0.01
393 000	BECTON DICKINSON AND CO FRN 06/06/2022	USD	395 649	395 865	1.00
1 000	BECTON DICKINSON AND CO 3.7% 06/06/2027	USD	1 026	1 045	0.00
45 000	BP CAPITAL MARKETS PLC FRN 24/11/2020	USD	45 057	45 050	0.11
18 000	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.875% 15/01/2027	USD	16 689	17 628	0.04
38 000	CAPITAL ONE FINANCIAL CORP FRN 09/03/2022	USD	38 126	38 319	0.10
229 000	CAPITAL ONE FINANCIAL CORP FRN 12/05/2020	USD	230 050	230 011	0.58
868 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL FRN 01/02/2024	USD	872 741	872 049	2.21
890 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.908% 23/07/2025	USD	920 849	964 401	2.44
170 000	CIGNA CORP - 144A - FRN 15/07/2023	USD	169 586	169 489	0.43
26 000	CITIGROUP INC FRN 01/09/2023	USD	26 446	26 478	0.07
79 000	CITIGROUP INC FRN 24/07/2023	USD	79 425	79 358	0.20
32 000	CITIGROUP INC FRN 25/04/2022	USD	32 294	32 272	0.08
189 000	CONTINENTAL RESOURCES INC/OK 4.5% 15/04/2023	USD	195 470	198 527	0.50
9 000	CONTINENTAL RESOURCES INC/OK 5% 15/09/2022	USD	9 082	9 080	0.02
70 000	CROWN CASTLE INTERNATIONAL CORP 3.8% 15/02/2028	USD	67 711	72 695	0.18
70 000	CVS HEALTH CORP 4.3% 25/03/2028	USD	73 514	73 845	0.19
8 000	CYRUSONE LP / CYRUSONE FINANCE CORP 5.375% 15/03/2027	USD	8 148	8 465	0.02
490 000	DELL INTERNATIONAL LLC / EMC CORP - REGS - 6.02% 15/06/2026	USD	519 635	539 987	1.37
899 000	DEUTSCHE BANK AG/NEW YORK NY FRN 13/07/2020	USD	888 486	893 143	2.26
715 000	DEUTSCHE BANK AG/NEW YORK NY FRN 22/01/2021	USD	707 160	705 108	1.79
469 000	DOLLAR TREE INC FRN 17/04/2020	USD	469 090	468 941	1.19
18 000	ESSEX PORTFOLIO LP 3.625% 15/08/2022	USD	18 144	18 534	0.05
16 000	FIRSTENERGY CORP 3.9% 15/07/2027	USD	15 512	16 760	0.04
500 000	FORD MOTOR CREDIT CO LLC FRN 03/08/2022	USD	469 138	487 533	1.24
98 000	FORD MOTOR CREDIT CO LLC FRN 24/09/2020	USD	98 068	98 104	0.25
18 000	GENERAL MOTORS FINANCIAL CO INC FRN 09/04/2021	USD	17 942	17 979	0.05
623 000	GENERAL MOTORS FINANCIAL CO INC FRN 13/04/2020	USD	624 928	625 243	1.59
84 000	GLAXOSMITHKLINE CAPITAL PLC FRN 14/05/2021	USD	84 218	84 215	0.21
100 000	GLP CAPITAL LP / GLP FINANCING II INC 4.375% 15/04/2021	USD	101 661	101 782	0.26
91 000	GOLDMAN SACHS GROUP FRN 26/04/2022	USD	91 545	91 770	0.23
2 000	GOLDMAN SACHS GROUP INC FRN 13/12/2019	USD	2 006	2 006	0.01
54 000	GOLDMAN SACHS GROUP INC FRN 23/02/2023	USD	53 690	53 852	0.14
85 000	GOLDMAN SACHS GROUP INC FRN 23/04/2020	USD	85 658	85 556	0.22
17 000	GOLDMAN SACHS GROUP INC FRN 31/10/2022	USD	17 004	17 018	0.04
15 000	GOLDMAN SACHS GROUP INC 3.75% 22/05/2025	USD	15 221	15 692	0.04
46 000	HALFMOON PARENT INC FRN 15/07/2023	USD	45 710	46 006	0.12
21 000	HCA INC 4.75% 01/05/2023	USD	21 953	22 452	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
7 000	HOSPITALITY PROPERTIES TRUST 4.375% 15/02/2030	USD	6 477	6 699	0.02
170 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 15/10/2019	USD	169 351	169 775	0.43
25 000	MACQUARIE GROUP LTD - REGS - FRN 28/11/2023	USD	24 930	25 034	0.06
6 000	MORGAN STANLEY FRN 10/02/2021	USD	6 008	6 010	0.02
7 000	MORGAN STANLEY FRN 22/07/2022	USD	7 050	7 048	0.02
95 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 6.375% 01/03/2024	USD	99 869	99 918	0.25
27 000	ROYAL BANK OF CANADA FRN 22/07/2020	USD	27 060	27 060	0.07
399 000	ROYAL BANK OF CANADA FRN 30/04/2021	USD	400 247	400 247	1.02
645 000	ROYAL BANK OF SCOTLAND GROUP PLC FRN 15/05/2023	USD	647 232	643 784	1.63
114 000	SHELL INTERNATIONAL FINANCE BV FRN 11/05/2020	USD	114 369	114 363	0.29
117 000	TOYOTA MOTOR CREDIT CORP FRN 09/10/2020	USD	117 050	117 011	0.30
2 000	UNITED TECHNOLOGIES CORP 3.1% 01/06/2022	USD	2 035	2 047	0.01
4 000	VERISIGN INC 4.75% 15/07/2027	USD	4 210	4 194	0.01
110 000	WALMART INC GGAIP INC FRN 23/06/2020	USD	110 009	109 994	0.28
22 000	WESTPAC CORP GROIP INC FRN 25/01/2021	USD	22 027	22 029	0.06
Total Bonds			11 172 189	11 279 537	28.61
Supranationals, Governments and Local Public Authorities, Debt Instruments					
383 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.875% 15/08/2019	USD	379 873	382 360	0.97
1 295 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	1 272 115	1 362 965	3.46
52 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	103 218	105 624	0.27
10 153 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	10 443 587	10 759 911	27.30
1 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/02/2026	USD	937	985	0.00
2 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	1 730	1 890	0.00
6 067 800	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2045	USD	5 612 715	6 046 942	15.34
59 800	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	54 082	59 506	0.15
28 200	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	28 002	29 555	0.07
199 100	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2045	USD	213 922	217 828	0.55
1 939 700	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	2 030 069	2 164 735	5.49
3 839 800	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2039	USD	4 968 341	5 187 630	13.16
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			25 108 591	26 319 931	66.76
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			36 280 780	37 599 468	95.37
Total Investments			36 280 780	37 599 468	95.37

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	66.76	United States of America	88.11
Banks	11.19	United Kingdom	5.34
Financial Services	5.60	Canada	1.08
Leisure Goods	4.66	Germany	0.43
Health Care Equipment & Services	1.61	Netherlands	0.29
General Retailers	1.47	Australia	0.12
Technology Hardware & Equipment	1.37		
Fixed Line Telecommunications	1.04		95.37
Oil & Gas Producers	0.60		
Real Estate Investment Trusts	0.51		
Travel, Leisure & Catering	0.26		
Food & Drug Retailers	0.19		
Gas, Water & Multiutilities	0.04		
Nonequity Investment Instruments	0.03		
Real Estate Investment & Services	0.02		
Aerospace & Defense	0.01		
Software & Computer Services	0.01		
	95.37		

MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 628	AALBERTS INDUSTRIES NV	EUR	56 342	64 092	0.48
3 206	AGEAS	EUR	159 227	166 887	1.25
4 337	AIRBUS SE	EUR	593 404	615 791	4.60
5 858	ASM INTERNATIONAL NV	EUR	373 341	381 987	2.86
231 798	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 401 079	1 297 949	9.70
880 618	BANCO DE SABADELL SA	EUR	1 022 630	913 594	6.83
3 093	EDION CORP	JPY	27 613	28 737	0.21
510	FAST RETAILING CO LTD	JPY	284 143	308 300	2.30
2 858	FUJI ELECTRIC CO LTD	JPY	96 610	98 547	0.74
4 412	HELVETIA HOLDING AG	CHF	519 810	554 318	4.14
5 772	IMCD NV	EUR	484 928	529 796	3.96
28 387	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	830 264	855 052	6.39
12	JAPAN RETAIL FUND INVESTMENT CORP	JPY	23 822	24 281	0.18
37 627	JFE HOLDINGS INC	JPY	662 729	552 670	4.13
40 869	KANSAI ELECTRIC POWER CO INC	JPY	584 729	468 283	3.50
8 072	KOMATSU LTD	JPY	179 312	194 795	1.46
6 602	KONAMI HOLDINGS CORP	JPY	289 779	309 450	2.31
27 342	KONINKLIJKE AHOLD DELHAIZE NV	EUR	612 622	615 829	4.60
45 626	MAZDA MOTOR CORP	JPY	464 992	476 206	3.56
40 243	NOMURA HOLDINGS INC	JPY	130 426	141 713	1.06
82 127	OJI HOLDINGS CORP	JPY	470 495	474 132	3.54
1 371	PSP SWISS PROPERTY AG - REG	CHF	156 715	160 439	1.20
12 855	RECRUIT HOLDINGS CO LTD	JPY	369 387	428 818	3.21
2 186	ROCHE HOLDING AG	CHF	611 988	615 768	4.60
3 684	SAMPO OYJ - A	EUR	173 557	174 107	1.30
13 852	SONY CORP	JPY	663 288	726 156	5.43
3 641	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	126 567	128 621	0.96
9 229	TOBU RAILWAY CO LTD	JPY	251 647	268 972	2.01
742	UNILEVER NV	EUR	45 049	45 258	0.34
48 538	WESFARMERS LTD	AUD	1 231 835	1 231 665	9.21
Total Shares			12 898 330	12 852 213	96.06
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			12 898 330	12 852 213	96.06
Total Investments			12 898 330	12 852 213	96.06

MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
General Retailers	18.11	Japan	34.59
Banks	17.49	Spain	22.92
Leisure Goods	7.74	Netherlands	16.84
Nonlife Insurance	5.44	Switzerland	9.95
Aerospace & Defense	4.60	Australia	9.21
Food & Drug Retailers	4.60	Finland	1.30
Pharmaceuticals & Biotechnology	4.60	Belgium	1.25
Industrial Metals & Mining	4.13		
Chemicals	3.96		96.06
Automobiles & Parts	3.56		
Forestry & Paper	3.54		
Electricity	3.50		
Support Services	3.21		
Technology Hardware & Equipment	2.86		
Travel, Leisure & Catering	2.01		
Industrial Engineering	1.94		
Life Insurance	1.25		
Real Estate Investment & Services	1.20		
Financial Services	1.06		
Electronic & Electrical Equipment	0.74		
Personal Goods	0.34		
Real Estate Investment Trusts	0.18		
	96.06		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
6 282	ABN AMRO BANK NV	EUR	142 538	118 196	0.24
1 117	ACCIONA SA	EUR	97 805	105 445	0.21
3 403	ACCOR SA	EUR	143 674	128 463	0.26
12 831	ACERINOX SA	EUR	150 825	113 298	0.23
214	ADIDAS AG - REG - REG	EUR	45 591	58 101	0.12
6 196	ADMIRAL GROUP PLC	GBP	142 467	152 892	0.31
1 037	AENA SME SA	EUR	161 665	180 749	0.37
1 103	AEROPORTS DE PARIS	EUR	207 670	171 186	0.35
4 518	AGEAS	EUR	201 842	206 518	0.42
44 203	AIB GROUP PLC	EUR	211 372	158 954	0.32
719	AIR LIQUIDE SA	EUR	81 051	88 473	0.18
3 064	AKZO NOBEL NV	EUR	247 504	253 209	0.51
366	ALCON INC	CHF	11 723	19 870	0.04
10 305	ALD SA	EUR	133 329	141 797	0.29
5 715	ALSTOM SA	EUR	221 833	233 172	0.47
5 802	ANDRITZ AG	EUR	294 546	192 046	0.39
1 152	ANHEUSER-BUSCH INBEV SA/NV	EUR	92 191	89 672	0.18
25 335	AROUNDTOWN SA	EUR	196 296	183 577	0.37
3 690	ASR NEDERLAND NV	EUR	139 209	131 954	0.27
3 491	ASSA ABLOY AB	SEK	66 314	69 351	0.14
11 558	ASSICURAZIONI GENERALI SPA	EUR	179 857	191 400	0.39
6 671	ASSOCIATED BRITISH FOODS PLC	GBP	174 635	183 624	0.37
3 058	ASTRAZENECA PLC	GBP	210 728	220 020	0.45
3 932	ATLANTIA SPA	EUR	86 892	90 082	0.18
8 296	AUTO TRADER GROUP PLC	GBP	43 302	50 788	0.10
7 386	AXA SA	EUR	169 854	170 617	0.35
4 161	AXEL SPRINGER SE	EUR	240 139	257 774	0.52
86 821	A2A SPA	EUR	135 239	132 489	0.27
28 265	BAE SYSTEMS PLC	GBP	182 411	156 487	0.32
396	BALOISE HOLDING AG - REG	CHF	53 178	61 628	0.12
1 289	BANK OF IRELAND GROUP PLC	EUR	9 064	5 924	0.01
6 595	BANK POLSKA KASA OPIEKI SA	PLN	166 435	173 618	0.35
30 416	BANKIA SA	EUR	96 562	63 204	0.13
19 364	BANKINTER SA	EUR	145 673	117 307	0.24
358	BANQUE CANTONALE VAUDOISE	CHF	234 665	245 040	0.50
6 518	BARRATT DEVELOPMENTS PLC	GBP	40 921	41 710	0.08
147	BARRY CALLEBAUT AG - REG	CHF	225 447	259 221	0.53
2 427	BAYERISCHE MOTOREN WERKE AG	EUR	196 075	157 973	0.32
2 837	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	200 777	154 900	0.31
2 081	BEIERSDORF AG	EUR	197 123	219 650	0.45
526	BELLWAY PLC	GBP	19 098	16 371	0.03
3 167	BERKELEY GROUP HOLDINGS	GBP	129 499	132 053	0.27
37 912	B&M EUROPEAN VALUE RETAIL SA	GBP	169 357	141 217	0.29
9 382	BOLLORE SA	EUR	36 580	36 402	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 631	BOSKALIS WESTMINSTER	EUR	40 395	33 126	0.07
8 384	BP PLC	GBP	51 904	51 402	0.10
1 032	BRENNTAG AG	EUR	52 127	44 696	0.09
4 212	BRITISH AMERICAN TOBACCO PLC	GBP	160 994	129 401	0.26
46 374	BT GROUP PLC	GBP	121 256	101 818	0.21
6 868	BUNZL PLC	GBP	185 289	159 419	0.32
1 457	BUREAU VERITAS SA	EUR	31 898	31 646	0.06
3 315	BUZZI UNICEM SPA	EUR	37 170	40 841	0.08
14 651	CAIXABANK SA	EUR	42 952	36 891	0.07
1 484	CARL ZEISS MEDITEC AG	EUR	116 202	128 737	0.26
3 269	CARLSBERG A/S - B	DKK	341 891	381 137	0.77
1 147	CARNIVAL PLC	GBP	58 407	44 596	0.09
15 004	CARREFOUR SA	EUR	242 818	254 768	0.52
1 378	CASINO GUICHARD PERRACHON SA	EUR	56 170	41 340	0.08
5 223	CASTELLUM AB	SEK	87 827	87 767	0.18
3 691	CELLNEX TELECOM SAU	EUR	86 238	120 105	0.24
101 441	CENTRICA PLC	GBP	161 657	99 514	0.20
64	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	379 830	409 528	0.84
6	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	426 050	429 053	0.88
1 581	CHR HANSEN HOLDING A/S	DKK	138 627	130 570	0.26
218	CIE FINANCIERE RICHEMONT SA - REG	CHF	15 612	16 264	0.03
603	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	63 959	67 265	0.14
9 757	CINEWORLD GROUP PLC	GBP	33 523	27 631	0.06
284	CLARIANT AG - REG	CHF	5 658	5 076	0.01
4 528	CNP ASSURANCES	EUR	92 337	90 379	0.18
72 421	COBHAM PLC	GBP	95 984	86 237	0.17
3 646	COCA-COLA HBC AG	GBP	105 984	121 099	0.25
3 246	COLOPLAST A/S	DKK	302 752	322 615	0.65
6 368	COLRUYT SA	EUR	337 183	324 768	0.66
17 016	COMPASS GROUP PLC	GBP	331 072	358 842	0.73
2 586	CORP FINANCIERA ALBA SA	EUR	123 066	119 215	0.24
2 551	COVIVIO	EUR	226 443	234 820	0.48
451	CREDIT AGRICOLE SA	EUR	5 732	4 756	0.01
34 039	CYFROWY POLSAT SA	PLN	178 525	238 533	0.48
1 033	DAIMLER AG	EUR	58 327	50 540	0.10
2 251	DANONE	EUR	153 882	167 700	0.34
6 336	DANSKE BANK A/S	DKK	143 888	88 075	0.18
75	DASSAULT AVIATION SA	EUR	112 800	94 800	0.19
248	DASSAULT SYSTEMES SE	EUR	32 374	34 794	0.07
13 643	DAVIDE CAMPARI-MILANO SPA	EUR	113 970	117 534	0.24
4 457	DERWENT LONDON PLC	GBP	166 545	155 208	0.31
1 259	DEUTSCHE BOERSE AG	EUR	142 554	156 620	0.32
3 641	DEUTSCHE LUFTHANSA AG - REG	EUR	80 974	54 870	0.11
2 265	DEUTSCHE POST AG - REG	EUR	67 395	65 459	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 270	DEUTSCHE TELEKOM AG - REG	EUR	184 333	186 651	0.38
5 131	DEUTSCHE WOHNEN SE	EUR	217 999	165 577	0.34
7 390	DIAGEO PLC	GBP	244 177	279 479	0.57
6 126	DINO POLSKA SA	PLN	160 522	188 823	0.38
48 503	DIRECT LINE INSURANCE GROUP PLC	GBP	185 634	179 854	0.36
3 289	DKSH HOLDING AG	CHF	198 646	169 434	0.34
784	DNB ASA	NOK	13 221	12 814	0.03
1 230	DSV A/S	DKK	95 870	106 229	0.22
504	DUFRIY AG - REG	CHF	46 997	37 529	0.08
86 546	EDP - ENERGIAS DE PORTUGAL SA	EUR	282 907	289 237	0.59
19 353	EDP RENOVAVEIS SA	EUR	167 984	174 564	0.35
866	EIFFAGE SA	EUR	75 424	75 290	0.15
5 759	ELEKTA AB - B	SEK	67 070	73 418	0.15
3 218	ELIS SA	EUR	58 948	51 327	0.10
6 479	ELISA OYJ	EUR	240 322	278 014	0.56
237	EMS-CHEMIE HOLDING AG	CHF	123 307	135 218	0.27
8 056	ENAGAS SA	EUR	193 554	189 074	0.38
10 880	ENDESA SA	EUR	215 551	245 997	0.50
16 581	ENEL SPA	EUR	91 044	101 807	0.21
2 622	ENGIE SA	EUR	33 503	34 977	0.07
9 874	ENI SPA	EUR	159 435	144 220	0.29
9 462	E.ON SE	EUR	89 165	90 372	0.18
3 778	EQUINOR ASA	NOK	82 378	65 544	0.13
5 759	ERSTE GROUP BANK AG	EUR	195 970	187 974	0.38
1 756	ESSILORLUXOTTICA SA	EUR	202 165	201 501	0.41
3 938	ESSITY AB	SEK	100 532	106 370	0.22
107	EURAZEO SE	EUR	6 982	6 559	0.01
11 120	EUTELSAT COMMUNICATIONS SA	EUR	206 956	182 813	0.37
652	EXPERIAN PLC	GBP	14 016	17 371	0.04
4 414	FERROVIAL SA	EUR	89 369	99 359	0.20
3 105	FIELMANN AG	EUR	179 483	198 099	0.40
472	FLUGHAFEN ZURICH AG	CHF	74 930	78 132	0.16
9 449	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	EUR	115 920	110 742	0.22
7 537	FORTUM OYJ	EUR	155 284	146 482	0.30
1 480	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	111 273	111 888	0.23
113	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	7 901	7 802	0.02
23 492	FRESNILLO PLC	GBP	238 684	228 462	0.46
2 698	FUCHS PETROLUB SE	EUR	99 525	84 582	0.17
13 579	GALP ENERGIA SGPS SA	EUR	220 193	183 656	0.37
487	GEBERIT AG - REG	CHF	183 654	200 002	0.41
1 267	GECINA SA	EUR	182 464	166 737	0.34
715	GENMAB A/S	DKK	107 898	115 628	0.23
31 125	GETLINK SE - REG	EUR	346 242	438 550	0.90
109	GIVAUDAN SA - REG	CHF	224 243	270 549	0.55

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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)					
8 249	GJENSIDIGE FORSIKRING ASA	NOK	116 949	145 958	0.30
23 947	GLANBIA PLC	EUR	358 087	342 442	0.69
12 291	GLAXOSMITHKLINE PLC	GBP	219 120	216 562	0.44
316	GN STORE NORD A/S	DKK	13 224	12 968	0.03
6 224	GRANDVISION NV	EUR	130 032	127 219	0.26
726	GRIFOLS SA	EUR	12 485	13 286	0.03
5 749	GRUPA LOTOS SA	PLN	121 600	114 661	0.23
6 639	H LUNDBECK A/S	DKK	319 637	230 650	0.47
16 214	HAMMERSON PLC	GBP	82 590	50 211	0.10
748	HANNOVER RUECK SE - REG	EUR	86 967	106 366	0.22
3 451	HAPAG-LLOYD AG	EUR	119 272	132 864	0.27
1 951	HEINEKEN HOLDING NV	EUR	161 440	180 077	0.37
2 348	HEINEKEN NV	EUR	201 696	230 433	0.47
2 180	HELVETIA HOLDING AG	CHF	227 055	240 510	0.49
1 223	HENKEL AG & CO KGAA	EUR	113 489	98 757	0.20
902	HENKEL AG & CO KGAA - PFD	EUR	82 299	77 590	0.16
8 326	HENNES & MAURITZ AB - B	SEK	112 344	130 304	0.26
83 707	HERA SPA	EUR	244 646	281 590	0.57
431	HERMES INTERNATIONAL	EUR	235 177	273 340	0.55
12 328	HISCOX LTD	GBP	227 301	233 113	0.47
79	HOCHTIEF AG	EUR	11 217	8 461	0.02
26 329	HOWDEN JOINERY GROUP PLC	GBP	139 865	149 182	0.30
16 374	HSBC HOLDINGS PLC	GBP	125 084	120 207	0.24
2 263	HUGO BOSS AG	EUR	147 622	132 386	0.27
4 184	HUHTAMAKI OYJ	EUR	131 750	151 293	0.31
4 099	HUSQVARNA AB - B	SEK	28 352	33 697	0.07
19 972	IBERDROLA SA	EUR	134 080	175 075	0.36
9 864	ICA GRUPPEN AB	SEK	277 897	372 676	0.76
1 430	ICADE	EUR	115 617	115 258	0.23
8 620	IMPERIAL BRANDS PLC	GBP	274 978	177 910	0.36
12 525	INCHCAPE PLC	GBP	94 334	86 225	0.17
5 203	INDUSTRIA DE DISENO TEXTIL SA	EUR	138 841	137 619	0.28
22 365	INFORMA PLC	GBP	191 537	208 703	0.42
1 036	INGENICO GROUP SA	EUR	66 794	80 580	0.16
13 685	INMOBILIARIA COLONIAL SOCIMI SA	EUR	124 893	134 045	0.27
9 411	INNOGY SE	EUR	366 878	392 438	0.80
5 544	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	GBP	35 426	29 548	0.06
440	IPSEN SA	EUR	62 400	52 800	0.11
4 340	ISS A/S	DKK	124 887	115 192	0.23
17 931	ITALGAS SPA	EUR	90 758	105 936	0.21
77 092	J SAINSBURY PLC	GBP	211 129	168 822	0.34
23 609	JERONIMO MARTINS SGPS SA	EUR	306 532	334 421	0.68
4 391	JUST EAT PLC	GBP	34 114	30 670	0.06
7 007	JYSKE BANK A/S - REG	DKK	302 155	213 581	0.43

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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)					
288	KBC GROUP NV	EUR	19 048	16 600	0.03
3 452	KERRY GROUP PLC	EUR	329 329	362 460	0.74
6 940	KESKO OYJ - B	EUR	340 253	339 505	0.69
3 042	KGHM POLSKA MIEDZ SA	PLN	71 931	74 137	0.15
69 652	KINGFISHER PLC	GBP	201 709	167 280	0.34
4 302	KINGSPAN GROUP PLC	EUR	179 322	205 464	0.42
2 379	KLEPIERRE SA	EUR	74 470	70 133	0.14
4 656	KONE OYJ - B	EUR	213 912	241 646	0.49
16 702	KONINKLIJKE AHOLD DELHAIZE NV	EUR	337 381	330 332	0.67
50 546	KONINKLIJKE KPN NV	EUR	122 195	136 474	0.28
1 254	KONINKLIJKE VOPAK NV	EUR	53 769	50 850	0.10
1 547	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	210 512	201 883	0.41
9 532	LAGARDERE SCA	EUR	241 433	218 283	0.44
10 941	LAND SECURITIES GROUP PLC	GBP	116 937	101 878	0.21
1 647	LEG IMMOBILIEN AG	EUR	170 236	163 382	0.33
1 662	LEGRAND SA	EUR	103 308	106 867	0.22
12 727	LEROY SEAFOOD GROUP ASA	NOK	82 847	73 980	0.15
153 169	LLOYDS BANKING GROUP PLC	GBP	105 819	96 869	0.20
377	L'OREAL SA	EUR	80 501	94 439	0.19
107	LPP SA	PLN	212 493	192 493	0.39
29 901	MAPFRE SA	EUR	75 198	76 875	0.16
51 812	MARKS & SPENCER GROUP PLC	GBP	155 319	122 003	0.25
387	MBANK SA	PLN	40 218	39 185	0.08
26 439	MEDIASET SPA	EUR	74 261	76 012	0.15
11 952	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	108 541	108 357	0.22
1 428	MERCK KGAA	EUR	130 222	131 319	0.27
39 934	MERLIN ENTERTAINMENTS PLC	GBP	166 466	200 429	0.41
21 634	MERLIN PROPERTIES SOCIMI SA	EUR	252 844	263 935	0.54
21 468	METRO AG	EUR	308 036	345 098	0.70
11 757	MOWI ASA	NOK	224 975	241 509	0.49
424	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	84 701	93 577	0.19
16 974	NATIONAL GRID PLC	GBP	157 978	158 548	0.32
7 924	NATURGY ENERGY GROUP SA	EUR	187 141	191 999	0.39
5 686	NESTE OYJ	EUR	144 799	169 670	0.34
3 429	NESTLE SA	CHF	250 264	312 095	0.63
2 184	NEXT PLC	GBP	134 204	134 877	0.27
2 476	NN GROUP NV	EUR	92 725	87 650	0.18
13 356	NOKIA OYJ	EUR	74 416	58 312	0.12
6 302	NOKIAN RENKAAT OYJ	EUR	212 501	173 053	0.35
10 664	NORDEA BANK ABP	EUR	85 198	68 122	0.14
29 485	NORSK HYDRO ASA	NOK	132 955	92 620	0.19
1 831	NOVARTIS AG - REG	CHF	123 659	147 093	0.30
5 032	NOVO NORDISK A/S	DKK	210 175	225 520	0.46

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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)					
3 074	NOVOZYMES A/S - B	DKK	138 844	126 071	0.26
760	OMV AG	EUR	35 757	32 566	0.07
16 541	ORANGE SA	EUR	232 660	229 341	0.47
7 142	ORION OYJ - B	EUR	210 613	230 187	0.47
26 710	ORKLA ASA	NOK	193 595	208 189	0.42
527	ORPEA	EUR	58 784	55 915	0.11
3 641	ORSTED A/S	DKK	203 937	276 893	0.56
1 508	PADDY POWER BETFAIR PLC	GBP	117 810	99 904	0.20
5 606	PANDORA A/S	DKK	289 390	175 383	0.36
19 863	PEARSON PLC	GBP	197 774	181 893	0.37
13 784	PENNON GROUP PLC	GBP	121 432	114 425	0.23
1 738	PERNOD RICARD SA	EUR	242 682	281 643	0.57
953	PERSIMMON PLC	GBP	24 934	21 269	0.04
2 055	PEUGEOT SA	EUR	47 342	44 532	0.09
86 741	PGE POLSKA GRUPA ENERGETYCZNA SA	PLN	191 483	195 917	0.40
4 006	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	92 786	84 878	0.17
135 482	POLSKIE GORNICTWO NAFTOWE I GAZOWNICTWO SA	PLN	192 166	169 400	0.34
36 721	POLYMETAL INTERNATIONAL PLC	GBP	292 675	409 068	0.83
11 382	POSTE ITALIANE SPA	EUR	79 450	105 397	0.21
6 156	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	56 055	62 070	0.13
10 539	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	98 022	108 348	0.22
6 041	PROXIMUS SADP	EUR	128 103	156 583	0.32
3 884	PSP SWISS PROPERTY AG - REG	CHF	330 680	399 120	0.81
3 060	PUBLICIS GROUPE SA	EUR	163 436	142 076	0.29
1 878	QIAGEN NV	EUR	66 515	67 026	0.14
69	RATIONAL AG	EUR	44 674	41 780	0.08
2 352	RECKITT BENCKISER GROUP PLC	GBP	176 938	163 336	0.33
2 665	RECORDATI SPA	EUR	95 796	97 699	0.20
14 615	RED ELECTRICA CORP SA	EUR	271 565	267 674	0.54
9 674	RELX PLC	GBP	184 700	206 443	0.42
119	REMY COINTREAU SA	EUR	14 424	15 089	0.03
1 376	RENAULT SA	EUR	89 157	76 079	0.15
7 920	REPSOL SA	EUR	124 454	109 177	0.22
32 172	RIGHTMOVE PLC	GBP	175 861	192 248	0.39
1 426	RIO TINTO PLC	GBP	62 379	77 778	0.16
1 135	ROCHE HOLDING AG	CHF	243 536	280 747	0.57
1 198	ROCHE HOLDING AG - BR	CHF	259 616	295 198	0.60
808	ROCKWOOL INTERNATIONAL A/S	DKK	233 735	181 440	0.37
6 229	ROYAL DUTCH SHELL PLC - A	GBP	173 321	179 080	0.36
4 449	ROYAL DUTCH SHELL PLC - B	GBP	125 643	128 329	0.26
67 058	ROYAL MAIL PLC	GBP	325 320	158 802	0.32
19 942	RSA INSURANCE GROUP PLC	GBP	137 763	128 549	0.26
3 812	RTL GROUP SA	EUR	230 619	171 692	0.35
1 911	RUBIS SCA	EUR	94 470	94 633	0.19

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 605	SAGE GROUP PLC	GBP	20 954	23 360	0.05
2 975	SALMAR ASA	NOK	127 873	113 644	0.23
8 551	SALVATORE FERRAGAMO SPA	EUR	168 090	179 400	0.36
4 525	SAMPO OYJ - A	EUR	193 091	187 788	0.38
3 243	SANOFI	EUR	240 760	246 176	0.50
772	SANTANDER BANK POLSKA SA	PLN	69 148	67 405	0.14
5 686	SCOR SE	EUR	216 746	219 252	0.44
1 032	SCOUT24 AG	EUR	42 677	48 215	0.10
240	SEB SA	EUR	36 422	37 944	0.08
2 858	SECURITAS AB - B	SEK	40 928	44 063	0.09
10 819	SEGRO PLC	GBP	86 381	88 288	0.18
11 955	SES SA	EUR	205 669	164 381	0.33
5 478	SEVERN TRENT PLC	GBP	122 033	125 379	0.25
49	SGS SA - REG	CHF	109 788	109 752	0.22
3 131	SIGNIFY NV	EUR	74 879	81 406	0.17
2 570	SKANDINAVISKA ENSKILDA BANKEN AB	SEK	23 367	21 137	0.04
7 813	SMITH & NEPHEW PLC	GBP	135 747	148 873	0.30
24 476	SNAM SPA	EUR	108 082	106 985	0.22
3 193	SOCIETE BIC SA	EUR	248 097	214 091	0.43
2 046	SOCIETE GENERALE SA	EUR	55 610	45 462	0.09
2 281	SODEXO SA	EUR	213 486	234 487	0.48
1 057	SOFINA SA	EUR	162 145	177 153	0.36
780	SONOVA HOLDING AG	CHF	125 272	155 810	0.32
211	SPIRAX-SARCO ENGINEERING PLC	GBP	16 848	21 659	0.04
11 984	SSE PLC	GBP	155 955	150 269	0.30
9 893	SUEDZUCKER AG	EUR	119 896	147 307	0.30
12 055	SUEZ	EUR	144 892	152 978	0.31
6 130	SVENSKA HANDELSBANKEN AB	SEK	61 869	53 305	0.11
4 495	SVENSKA HANDELSBANKEN AB	SEK	47 030	40 415	0.08
4 899	SWEDBANK AB - A	SEK	81 013	64 657	0.13
4 143	SWEDISH MATCH AB	SEK	198 196	153 706	0.31
253	SWISS LIFE HOLDING AG - REG	CHF	79 788	110 237	0.22
3 930	SWISS PRIME SITE AG - REG	CHF	298 579	301 736	0.61
1 762	SWISS RE AG	CHF	136 933	157 483	0.32
645	SWISSCOM AG - REG	CHF	256 328	284 698	0.58
517	SYMRISE AG	EUR	42 236	43 759	0.09
4 348	TALANX AG	EUR	139 814	165 659	0.34
28 504	TATE & LYLE PLC	GBP	209 249	235 219	0.48
38 981	TAYLOR WIMPEY PLC	GBP	74 057	68 722	0.14
16 356	TELECOM ITALIA SPA/MILANO - RSP	EUR	7 872	7 460	0.02
58 127	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	180 526	142 818	0.29
8 927	TELEFONICA SA	EUR	69 462	64 462	0.13
17 426	TELEKOM AUSTRIA AG	EUR	126 443	115 709	0.23
4 615	TELENET GROUP HOLDING NV	EUR	211 025	226 135	0.46

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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)					
11 630	TELENOR ASA	NOK	201 953	216 921	0.44
701	TELEPERFORMANCE	EUR	113 015	123 516	0.25
36 292	TELIA CO AB	SEK	146 108	141 651	0.29
25 772	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	136 885	144 323	0.29
132 182	TESCO PLC	GBP	355 073	334 887	0.68
1 989	THALES SA	EUR	230 309	216 105	0.44
3 652	TOTAL SA	EUR	193 231	179 952	0.36
2 320	TRAVIS PERKINS PLC	GBP	29 361	33 045	0.07
11 579	TRYG A/S	DKK	250 350	331 066	0.67
3 247	UCB SA	EUR	252 168	236 771	0.48
4 965	UNILEVER NV	EUR	245 691	265 925	0.54
4 333	UNILEVER PLC	GBP	214 389	237 012	0.48
4 741	UNIPER SE	EUR	121 805	126 253	0.26
68 605	UNIPOLSAI ASSICURAZIONI SPA	EUR	149 943	154 979	0.31
12 509	UNITED UTILITIES GROUP PLC	GBP	104 833	109 433	0.22
221	UPM-KYMMENE OYJ	EUR	5 904	5 165	0.01
6 218	VEOLIA ENVIRONNEMENT SA	EUR	112 925	133 190	0.27
62 381	VEON LTD	EUR	136 932	156 576	0.32
1 615	VESTAS WIND SYSTEMS A/S	DKK	94 895	122 689	0.25
4 896	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE	EUR	114 997	110 405	0.22
1 724	VIVENDI SA	EUR	42 334	41 738	0.08
15 692	VODAFONE GROUP PLC	GBP	29 825	22 679	0.05
4 045	VOESTALPINE AG	EUR	151 094	109 903	0.22
4 087	VONOVIA SE	EUR	182 116	171 654	0.35
2 833	WHITBREAD PLC	GBP	154 049	146 557	0.30
92 648	WM MORRISON SUPERMARKETS PLC	GBP	259 322	208 530	0.42
2 500	WOLTERS KLUWER NV	EUR	141 850	160 050	0.32
22 610	ZARDOYA OTIS SA	EUR	177 790	151 035	0.31
490	ZURICH INSURANCE GROUP AG	CHF	130 132	149 999	0.30
Total Shares			48 687 054	48 717 743	98.79
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			48 687 054	48 717 743	98.79
Total Investments			48 687 054	48 717 743	98.79

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Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Food Producers	7.32	United Kingdom	17.35
Food & Drug Retailers	6.58	France	14.09
Nonlife Insurance	6.31	Switzerland	11.36
Pharmaceuticals & Biotechnology	5.99	Germany	9.66
Gas, Water & Multiutilities	5.89	Spain	6.67
Media	5.51	Denmark	6.40
Banks	4.52	Netherlands	4.57
Personal Goods	3.92	Italy	4.43
Industrial Transportation	3.70	Finland	4.16
Electricity	3.61	Poland	3.47
Beverages	3.44	Belgium	2.91
Oil & Gas Producers	3.27	Sweden	2.82
Real Estate Investment & Services	3.13	Ireland	2.38
Real Estate Investment Trusts	3.13	Norway	2.37
Fixed Line Telecommunications	2.79	Portugal	1.64
Travel, Leisure & Catering	2.69	Austria	1.52
Health Care Equipment & Services	2.48	Luxembourg	1.34
General Retailers	2.40	Jersey	0.86
Construction & Materials	2.29	Bermuda	0.79
Support Services	2.26		
Mobile Telecommunications	2.00		98.79
Chemicals	1.88		
Industrial Engineering	1.79		
Household Goods & Home Construction	1.77		
Mining	1.68		
Life Insurance	1.53		
Automobiles & Parts	1.47		
Aerospace & Defense	1.19		
Financial Services	0.96		
Tobacco	0.93		
Industrial Metals & Mining	0.56		
Alternative Energy	0.50		
Electronic & Electrical Equipment	0.38		
General Industrials	0.38		
Technology Hardware & Equipment	0.31		
Software & Computer Services	0.22		
Forestry & Paper	0.01		
	98.79		

MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put 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					
177	ADEVINTA ASA	NOK	1 770	1 728	0.35
23	ADOBE INC	USD	5 490	5 951	1.20
55	AEDAS HOMES SAU	EUR	1 238	1 150	0.23
2 723	AEGON NV	EUR	11 777	11 921	2.41
41	ALLIANZ SE - REG	EUR	8 709	8 692	1.75
14	ALPHABET INC	USD	13 821	13 288	2.68
1	AMAZON.COM INC	USD	1 742	1 663	0.34
205	ASM INTERNATIONAL NV	EUR	11 390	11 738	2.37
6 230	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	32 378	30 633	6.18
3 260	BANCO SANTANDER SA	EUR	13 478	13 302	2.69
27	BECTON DICKINSON AND CO	USD	5 652	5 975	1.21
79	BERKSHIRE HATHAWAY INC - B	USD	14 050	14 788	2.98
48	DAIWA HOUSE INDUSTRY CO LTD	JPY	1 253	1 229	0.25
502	DENSO CORP	JPY	18 541	18 547	3.74
137	DEUTSCHE POST AG - REG	EUR	3 725	3 959	0.80
426	DOWA HOLDINGS CO LTD	JPY	12 198	11 996	2.42
154	DUKE ENERGY CORP	USD	12 035	11 933	2.41
114	EXXON MOBIL CORP	USD	7 702	7 671	1.55
43	FACEBOOK INC	USD	6 374	7 288	1.47
161	GODADDY INC	USD	10 269	9 918	2.00
14	HOME DEPOT INC	USD	2 590	2 557	0.52
133	INDUSTRIA DE DISENO TEXTIL SA	EUR	3 465	3 518	0.71
134	ING GROEP NV	EUR	1 333	1 366	0.28
206	KDDI CORP	JPY	4 614	4 606	0.93
37	LULULEMON ATHLETICA INC	USD	4 322	5 855	1.18
477	MICRON TECHNOLOGY INC	USD	22 637	16 164	3.26
328	MITSUBISHI ESTATE CO LTD	JPY	5 601	5 360	1.08
462	MITSUMI OSK LINES LTD	JPY	9 375	9 711	1.96
282	MIURA CO LTD	JPY	6 224	7 642	1.54
18	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	3 944	3 973	0.80
123	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	4 912	5 030	1.02
1 617	NTT DOCOMO INC	JPY	30 433	33 111	6.67
52	NVIDIA CORP	USD	6 627	7 499	1.51
2 589	OBAYASHI CORP	JPY	21 929	22 388	4.52
44	OSI SYSTEMS INC	USD	2 846	4 352	0.88
340	OWENS CORNING	USD	14 328	17 376	3.51
1 661	RAKUTEN INC	JPY	13 031	17 328	3.50
33	RED HAT INC	USD	5 509	5 441	1.10
43	SALESFORCE.COM INC	USD	5 724	5 729	1.16
14 247	SONAE SGPS SA	EUR	11 725	12 103	2.44
133	STARBUCKS CORP	USD	9 596	9 790	1.98
530	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	17 069	16 441	3.32
80	SVB FINANCIAL GROUP	USD	20 047	15 777	3.18

MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
27	SWISSCOM AG - REG	CHF	11 975	11 918	2.41
12	SYNOPSIS INC	USD	983	1 356	0.27
8	TABLEAU SOFTWARE INC	USD	867	1 166	0.24
376	TAKEDA PHARMACEUTICAL CO LTD	JPY	12 372	11 716	2.36
122	TOYOTA MOTOR CORP	JPY	6 709	6 650	1.34
140	TREND MICRO INC/JAPAN	JPY	6 105	5 483	1.11
137	VERIZON COMMUNICATIONS INC	USD	7 112	6 873	1.39
964	WOOLWORTHS GROUP LTD	AUD	19 239	19 740	3.98
Total Shares			486 835	491 389	99.18
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			486 835	491 389	99.18
Total Investments			486 835	491 389	99.18

MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	15.64	United States of America	36.01
Software & Computer Services	11.22	Japan	35.77
Construction & Materials	8.02	Spain	9.81
Technology Hardware & Equipment	7.15	Netherlands	5.05
Mobile Telecommunications	6.68	Australia	3.98
Food & Drug Retailers	6.43	Germany	3.36
Fixed Line Telecommunications	5.74	Portugal	2.44
Nonlife Insurance	5.54	Switzerland	2.41
Automobiles & Parts	5.09	Norway	0.35
General Retailers	5.06		
Industrial Transportation	2.76		99.18
Industrial Metals & Mining	2.42		
Gas, Water & Multiutilities	2.41		
Life Insurance	2.41		
Pharmaceuticals & Biotechnology	2.36		
Travel, Leisure & Catering	1.98		
Oil & Gas Producers	1.55		
Industrial Engineering	1.54		
Health Care Equipment & Services	1.21		
Personal Goods	1.18		
Real Estate Investment & Services	1.08		
Electronic & Electrical Equipment	0.88		
Media	0.35		
Household Goods & Home Construction	0.25		
Financial Services	0.23		
	99.18		

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 064	ADOBE INC	USD	423 327	534 034	1.04
16 730	AGEAS	EUR	737 793	764 728	1.49
12 620	AGL ENERGY LTD	AUD	158 670	155 611	0.30
1 207	ALPHABET CLASS - A	USD	1 209 329	1 147 646	2.24
907	ALPHABET INC	USD	861 133	860 893	1.68
650	AMAZON.COM INC	USD	1 026 909	1 080 839	2.11
4 682	APPLIED MATERIALS INC	USD	168 912	184 641	0.36
189 646	AURIZON HOLDINGS LTD	AUD	579 652	631 063	1.23
154 074	AUSNET SERVICES	AUD	171 544	178 019	0.35
6 887	BALOISE HOLDING AG - REG	CHF	1 067 214	1 071 800	2.09
376 095	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 911 946	1 849 259	3.61
506 931	BANCO SANTANDER SA	EUR	2 081 154	2 068 532	4.03
11 090	BANDAI NAMCO HOLDINGS INC	JPY	496 972	472 725	0.92
2 986	BAYERISCHE MOTOREN WERKE AG	EUR	192 776	194 359	0.38
1	BERKSHIRE HATHAWAY INC - A	USD	227 973	279 549	0.55
2 447	BOEING CO	USD	769 324	782 168	1.53
397	BOOKING HOLDINGS INC	USD	654 169	653 547	1.27
7 948	CELGENE CORP	USD	539 078	645 164	1.26
6 086	CINTAS CORP	USD	1 249 295	1 268 130	2.47
109 257	COCA-COLA AMATIL LTD	AUD	580 508	688 074	1.34
23 923	CROWN RESORTS LTD	AUD	196 766	183 535	0.36
5 725	FACEBOOK INC	USD	819 355	970 254	1.89
3 015	FACTSET RESEARCH SYSTEMS INC	USD	774 186	758 674	1.48
6 095	FAST RETAILING CO LTD	JPY	2 606 934	3 235 417	6.31
33 949	FERROVIAL SA	EUR	719 040	764 192	1.49
7 070	FIRST SOLAR INC	USD	322 950	407 760	0.80
13 379	FUJIFILM HOLDINGS CORP	JPY	591 632	595 704	1.16
2 137	IDEXX LABORATORIES INC	USD	509 369	516 667	1.01
24 858	INFINEON TECHNOLOGIES AG - REG	EUR	372 870	386 542	0.75
112 586	ING GROEP NV	EUR	1 116 826	1 147 927	2.24
4 395	JOHNSON & JOHNSON	USD	539 129	537 527	1.05
10 949	KDDI CORP	JPY	245 230	244 824	0.48
28 670	KONINKLIJKE AHOLD DELHAIZE NV	EUR	563 595	567 035	1.11
1 701	KYOCERA CORP	JPY	96 391	97 531	0.19
4 471	LULULEMON ATHLETICA INC	USD	696 834	707 516	1.38
75 608	MARATHON OIL CORP	USD	1 052 350	943 440	1.84
71 157	MAZDA MOTOR CORP	JPY	624 289	652 158	1.27
24 981	MICRON TECHNOLOGY INC	USD	885 208	846 520	1.65
61 184	MITSUBISHI CORP	JPY	1 462 760	1 416 223	2.76
12 840	mitsui FUDOSAN CO LTD	JPY	280 518	273 399	0.53
365 473	MIZUHO FINANCIAL GROUP INC	JPY	489 703	464 979	0.91
41	MORI HILLS REIT INVESTMENT CORP	JPY	51 226	50 993	0.10
4 348	NEC CORP	JPY	138 336	150 256	0.29
16 699	NEWCREST MINING LTD	AUD	267 208	328 773	0.64

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 214	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	531 445	540 323	1.05
49 894	NSK LTD	JPY	368 141	390 387	0.76
6 185	NVIDIA CORP	USD	738 677	891 959	1.74
86 062	OBAYASHI CORP	JPY	771 613	744 222	1.45
2 292	OLD DOMINION FREIGHT LINE INC	USD	289 127	300 407	0.59
10 959	ONEOK INC	USD	666 175	662 178	1.29
14 247	ORACLE CORP	USD	709 754	712 725	1.39
238	ORIX JREIT INC	JPY	383 013	381 361	0.74
18 756	PARGESA HOLDING SA - BR	CHF	1 260 412	1 271 121	2.48
933	PROCTER & GAMBLE CO	USD	88 075	89 834	0.18
2 762	REGENERON PHARMACEUTICALS INC	USD	754 733	759 138	1.48
702	ROCHE HOLDING AG	CHF	175 121	173 643	0.34
16 068	SERVICE CORP INTERNATIONAL/US	USD	666 330	660 047	1.29
58 309	SHIMIZU CORP	JPY	450 102	425 338	0.83
82 258	SONY CORP	JPY	3 528 495	3 786 591	7.39
86 734	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	2 720 553	2 690 504	5.25
34 374	SUNRISE COMMUNICATIONS GROUP AG	CHF	2 189 918	2 255 276	4.40
789	SVB FINANCIAL GROUP	USD	185 540	155 604	0.30
4 362	SYNOPSIS INC	USD	450 598	492 927	0.96
7 634	TOYOTA MOTOR CORP	JPY	421 262	416 125	0.81
2 113	UNILEVER NV	EUR	112 116	113 172	0.22
5 462	WELLS FARGO & CO	USD	219 892	226 960	0.44
4 134	WESFARMERS LTD	AUD	95 414	92 116	0.18
9 288	WOOLWORTHS GROUP LTD	AUD	179 688	190 190	0.37
7 058	XILINX INC	USD	672 974	730 839	1.43
Total Shares			49 159 551	50 911 614	99.30
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			49 159 551	50 911 614	99.30
Total Investments			49 159 551	50 911 614	99.30

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	16.77	United States of America	36.69
General Retailers	9.88	Japan	33.21
Software & Computer Services	9.20	Switzerland	9.31
Leisure Goods	8.31	Spain	9.13
Technology Hardware & Equipment	7.39	Australia	4.77
Fixed Line Telecommunications	5.93	Netherlands	3.57
Support Services	5.24	Belgium	1.49
Pharmaceuticals & Biotechnology	4.13	Germany	1.13
Construction & Materials	3.77		
Automobiles & Parts	3.22		99.30
Nonlife Insurance	2.64		
Financial Services	2.48		
Alternative Energy	2.09		
Oil & Gas Producers	1.84		
Industrial Transportation	1.82		
Travel, Leisure & Catering	1.63		
Personal Goods	1.60		
Aerospace & Defense	1.53		
Life Insurance	1.49		
Food & Drug Retailers	1.48		
Media	1.48		
Beverages	1.34		
Health Care Equipment & Services	1.01		
Real Estate Investment Trusts	0.84		
Mining	0.64		
Real Estate Investment & Services	0.53		
Electricity	0.35		
Gas, Water & Multiutilities	0.30		
Electronic & Electrical Equipment	0.19		
Household Goods & Home Construction	0.18		
	99.30		

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (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					
10 008 140	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	10 376 288	10 688 694	3.45
16 686 370	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	17 575 970	17 896 966	5.78
14 759 550	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	15 789 611	16 239 195	5.25
2 542 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	2 645 521	2 687 148	0.87
2 773 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	3 491 325	3 525 454	1.14
35 334 190	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	44 111 574	44 780 785	14.48
29 379 350	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	41 009 409	41 361 718	13.36
3 969 740	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	4 199 850	4 289 701	1.39
4 028 820	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	5 330 805	5 339 597	1.72
30 515 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	34 233 885	34 127 976	11.02
33 861 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	38 704 937	40 066 028	12.94
8 750 900	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	9 418 391	9 516 166	3.07
5 337 870	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	5 395 604	5 577 754	1.80
5 369 730	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	6 034 892	6 073 433	1.96
4 423 590	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	4 897 052	5 214 528	1.68
5 586 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	5 965 316	6 160 241	1.99
5 511 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	6 069 763	6 143 112	1.98
19 152 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	20 710 802	21 749 011	7.03
21 212 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	23 949 507	24 477 057	7.91
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			299 910 502	305 914 564	98.82
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			299 910 502	305 914 564	98.82
Total Investments			299 910 502	305 914 564	98.82

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	98.82	France	27.83
	98.82	Italy	23.97
		Spain	14.93
		Germany	11.03
		Belgium	6.53
		Austria	3.97
		Netherlands	3.76
		Ireland	3.11
		Finland	2.01
		Portugal	1.68
			98.82

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (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					
27 932 940	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	28 037 478	29 561 430	8.05
26 859 280	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	27 347 688	29 001 308	7.90
1 932 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	1 992 661	2 043 187	0.56
2 414 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	2 923 785	3 050 813	0.83
31 530 290	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	30 862 266	32 736 324	8.92
33 931 260	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	51 639 573	52 528 984	14.30
2 684 290	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	2 689 540	2 890 980	0.79
1 621 980	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	1 706 240	1 768 607	0.48
21 840 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	25 705 440	27 198 444	7.41
24 443 200	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	32 798 829	33 246 418	9.06
7 346 030	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	7 758 142	7 897 717	2.15
9 649 290	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	14 001 745	14 372 135	3.92
8 971 430	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	9 240 632	9 755 084	2.66
7 599 640	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	11 209 826	11 438 218	3.12
6 319 650	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	6 667 145	7 332 690	2.00
5 067 120	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	5 689 969	6 047 608	1.65
7 334 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	7 464 558	7 916 320	2.16
8 914 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	9 211 305	9 598 595	2.61
29 522 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	30 208 086	32 524 387	8.86
29 896 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	40 271 571	43 133 949	11.75
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			347 426 479	364 043 198	99.18
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			347 426 479	364 043 198	99.18
Total Investments			347 426 479	364 043 198	99.18

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.18	France	23.23
	99.18	Spain	20.61
		Italy	16.47
		Germany	15.95
		Belgium	6.07
		Netherlands	5.77
		Austria	4.77
		Portugal	3.65
		Finland	1.39
		Ireland	1.27
			99.18

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (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					
1 564 950	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	1 751 462	2 004 779	1.33
2 966 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	4 323 204	4 629 801	3.07
2 913 690	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	4 302 160	4 644 130	3.08
1 618 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	2 622 060	2 763 376	1.83
2 481 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	4 110 582	4 233 292	2.81
1 510 420	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	2 674 638	2 770 714	1.84
2 158 150	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	3 694 644	3 745 254	2.48
1 726 390	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	3 290 223	3 415 404	2.26
324 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	353 503	393 644	0.26
486 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	691 189	721 078	0.48
3 153 210	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	3 271 373	3 544 839	2.35
1 017 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	1 077 292	1 171 542	0.78
1 141 640	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	1 186 711	1 404 446	0.93
2 049 900	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	2 273 732	2 496 778	1.66
2 849 740	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	3 212 816	3 669 753	2.43
2 786 410	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	4 109 533	4 409 215	2.92
1 610 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	2 850 552	3 074 371	2.04
1 408 550	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	2 550 869	2 793 296	1.85
2 863 010	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	4 507 319	4 698 056	3.11
3 900 770	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	6 651 747	6 998 372	4.63
2 878 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	4 717 912	4 830 871	3.20
431 890	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	445 757	474 993	0.31
617 170	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	640 055	715 053	0.47
927 290	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	1 051 305	1 151 880	0.76
1 607 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	1 522 769	1 566 263	1.04
1 799 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	1 720 156	1 760 411	1.17
715 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	629 265	671 671	0.45
1 614 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	1 598 520	1 684 935	1.12
1 770 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	1 888 425	1 901 334	1.26
1 273 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	1 310 686	1 411 248	0.94
1 768 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	1 822 667	1 949 308	1.29
1 053 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	1 098 860	1 219 637	0.81
3 009 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	3 633 443	3 607 490	2.39
1 848 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	2 464 425	2 439 175	1.62
2 709 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	3 625 439	3 569 378	2.37
2 430 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	3 289 360	3 265 799	2.16
2 390 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	3 249 874	3 201 166	2.12
528 800	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	552 657	603 599	0.40
1 193 810	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	1 252 092	1 389 117	0.92
654 520	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	688 501	770 697	0.51
714 930	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	824 799	873 644	0.58
455 200	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	528 288	596 130	0.40
526 030	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	605 261	696 201	0.46
1 050 540	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	1 672 797	1 761 703	1.17

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 866 950	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	3 071 373	3 179 976	2.11
2 115 520	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	3 526 292	3 572 584	2.37
1 520 710	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	2 321 492	2 508 175	1.66
1 732 980	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	2 949 443	3 082 945	2.04
1 696 130	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	2 765 443	2 843 816	1.89
394 310	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	515 403	625 987	0.41
974 790	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/04/2037	EUR	1 258 656	1 461 064	0.97
270 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	271 942	332 195	0.22
691 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	751 776	834 693	0.55
491 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	606 627	769 348	0.51
734 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	1 116 258	1 172 785	0.78
407 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	773 389	840 353	0.56
1 488 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	2 382 834	2 440 394	1.62
674 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	705 401	772 168	0.51
1 086 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	1 232 471	1 428 253	0.95
1 868 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	2 147 975	2 536 090	1.68
1 068 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	1 320 499	1 673 396	1.11
2 204 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	3 063 381	3 389 311	2.25
2 199 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	3 298 685	3 745 777	2.48
2 029 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	3 126 997	3 499 924	2.32
1 538 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	2 501 866	2 854 374	1.89
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			140 047 125	149 257 451	98.94
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			140 047 125	149 257 451	98.94
Total Investments			140 047 125	149 257 451	98.94

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	98.94	France	25.92
	98.94	Italy	18.72
		Germany	18.70
		Spain	13.19
		Belgium	8.91
		Netherlands	5.59
		Austria	4.24
		Ireland	1.55
		Portugal	1.38
		Finland	0.74
			98.94

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
5 097 070	BUNDES Obligation 0% 05/04/2024	EUR	5 208 531	5 260 431	0.90
4 813 410	BUNDES Obligation 0% 07/10/2022	EUR	4 885 146	4 933 384	0.85
5 095 150	BUNDES Obligation 0% 08/04/2022	EUR	5 176 404	5 204 314	0.89
5 381 510	BUNDES Obligation 0% 08/10/2021	EUR	5 467 458	5 475 821	0.94
5 948 030	BUNDES Obligation 0% 09/04/2021	EUR	6 036 892	6 027 288	1.03
4 528 690	BUNDES Obligation 0% 13/10/2023	EUR	4 590 141	4 667 947	0.80
4 529 520	BUNDES Obligation 0% 14/04/2023	EUR	4 588 999	4 656 120	0.80
5 381 960	BUNDES Obligation 0.25% 16/10/2020	EUR	5 483 026	5 449 800	0.94
7 079 950	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	7 041 845	7 355 360	1.26
7 363 570	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	7 419 095	7 792 866	1.34
4 529 510	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	4 640 160	4 783 842	0.82
5 945 690	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	5 932 466	6 287 864	1.08
7 363 410	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	7 637 819	7 897 625	1.36
5 945 120	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	6 068 609	6 425 188	1.10
7 079 040	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	7 255 543	7 643 593	1.31
5 094 820	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	5 455 492	5 535 522	0.95
6 512 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	6 997 214	7 165 477	1.23
4 105 020	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	4 471 094	5 258 736	0.90
5 096 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 04/09/2022	EUR	5 498 712	5 468 248	0.94
5 095 690	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/02/2023	EUR	5 528 588	5 516 849	0.95
5 097 710	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2023	EUR	5 546 847	5 545 799	0.95
5 097 980	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	5 602 084	5 648 052	0.97
6 794 610	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	7 380 966	7 314 228	1.26
5 098 860	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	5 661 766	5 684 464	0.98
5 665 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 04/01/2022	EUR	6 151 537	6 064 098	1.04
5 097 250	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	5 691 242	5 678 591	0.98
4 528 990	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.25% 04/09/2020	EUR	4 801 771	4 688 343	0.81
4 530 090	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.25% 04/09/2021	EUR	4 920 901	4 829 869	0.83
5 381 140	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/01/2021	EUR	5 788 258	5 651 946	0.97
7 787 770	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	10 804 794	12 152 815	2.08
7 646 420	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	10 731 533	12 187 629	2.08
6 228 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3% 04/07/2020	EUR	6 663 638	6 457 502	1.11
5 379 780	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2021	EUR	5 980 118	5 815 811	1.00
4 248 120	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	6 539 193	7 252 390	1.25
6 514 180	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	10 315 898	11 111 237	1.90
3 965 620	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	6 699 952	7 274 533	1.25
3 187 453.56	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	4 609 894	4 701 175	0.81
5 662 270	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	9 294 908	9 826 303	1.68
4 529 300	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	8 234 162	8 960 541	1.53
4 813 880	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	7 814 426	8 067 822	1.38
4 105 953.51	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	6 207 798	6 278 824	1.08
2 618 760	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	4 372 398	4 469 045	0.77
6 513 930	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	6 773 449	6 936 033	1.19
3 398 560	BUNDESSCHATZANWEISUNGEN 0% 11/09/2020	EUR	3 434 834	3 427 737	0.59

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 680 090	BUNDESSCHATZANWEISUNGEN 0% 12/03/2021	EUR	3 723 583	3 727 563	0.64
3 399 170	BUNESSC 0 GROIP INC 0% 11/12/2020	EUR	3 437 378	3 435 898	0.59
986 000	FINLAND GOVERNMENT BOND 0% 15/04/2022	EUR	997 324	1 004 512	0.17
1 080 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	1 087 229	1 106 136	0.19
1 183 000	FINLAND GOVERNMENT BOND 0.375% 15/09/2020	EUR	1 204 736	1 197 705	0.21
1 084 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	1 107 959	1 145 896	0.20
981 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	987 044	1 038 045	0.18
787 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	783 919	832 292	0.14
588 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	590 305	619 634	0.11
888 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	894 549	958 152	0.16
788 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	828 742	850 764	0.15
785 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	810 404	886 265	0.15
588 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	627 137	714 391	0.12
981 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	1 058 887	1 060 265	0.18
983 000	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	1 059 594	1 055 103	0.18
982 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	1 096 383	1 102 737	0.19
887 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	1 200 262	1 316 042	0.23
983 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	1 202 271	1 242 315	0.21
1 179 000	FINLAND GOVERNMENT BOND 3.5% 15/04/2021	EUR	1 302 987	1 267 454	0.22
1 181 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	1 496 862	1 501 464	0.26
3 988 230	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	4 076 288	4 201 600	0.72
4 052 520	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	4 852 561	5 125 019	0.88
3 255 930	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2021	EUR	3 288 814	3 293 292	0.57
1 720 210	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2022	EUR	1 743 882	1 751 217	0.30
3 027 990	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2023	EUR	3 045 160	3 100 208	0.53
3 156 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	3 166 111	3 233 638	0.56
486 810	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	494 468	497 934	0.09
3 071 310	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2021	EUR	3 105 460	3 111 467	0.53
3 296 890	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2022	EUR	3 328 994	3 362 086	0.58
2 397 760	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2020	EUR	2 437 750	2 428 595	0.42
3 449 160	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	3 399 390	3 581 090	0.61
3 468 560	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	3 518 098	3 664 360	0.63
2 017 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	2 060 104	2 117 468	0.36
3 468 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	3 508 364	3 735 912	0.64
3 577 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	3 625 633	3 850 817	0.66
3 279 240	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	3 415 248	3 595 687	0.62
3 400 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	3 591 323	3 701 106	0.64
2 191 220	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	2 297 843	2 474 107	0.42
3 044 270	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	3 074 767	3 422 368	0.59
4 788 380	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	5 150 156	5 546 620	0.95
983 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	1 031 876	1 132 726	0.19
3 918 790	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	4 275 540	4 286 568	0.74
1 103 890	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	1 096 302	1 358 005	0.23
1 979 030	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	2 154 516	2 410 459	0.41

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 855 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	4 256 132	4 322 768	0.74
2 749 730	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	3 021 452	3 540 965	0.61
3 624 290	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	4 095 124	4 122 267	0.71
3 596 170	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	3 971 514	3 947 696	0.68
3 551 120	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/10/2020	EUR	3 789 285	3 698 048	0.63
3 901 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	4 704 035	4 872 813	0.84
4 835 810	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/04/2022	EUR	5 432 499	5 343 691	0.92
2 691 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	3 791 245	4 259 615	0.73
4 156 950	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021	EUR	4 646 240	4 541 572	0.78
3 841 010	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	4 794 857	4 867 904	0.84
4 100 380	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.75% 25/04/2021	EUR	4 570 087	4 434 048	0.76
1 555 280	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	2 587 479	2 968 718	0.51
1 360 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	2 317 260	2 697 670	0.46
2 762 880	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	4 169 802	4 533 748	0.78
4 678 270	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	5 745 765	5 672 402	0.97
3 768 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	6 154 891	6 760 241	1.16
2 778 520	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	4 379 484	4 662 495	0.80
3 711 900	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	5 587 823	5 746 392	0.99
3 349 410	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	5 537 741	5 798 834	1.00
3 194 230	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	4 521 415	4 496 997	0.77
1 105 470	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/04/2023	EUR	1 560 899	1 496 088	0.26
3 254 080	NETHERLANDS GOVERNMENT BOND 0% 15/01/2022	EUR	3 299 247	3 312 474	0.57
3 252 930	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	3 270 188	3 341 328	0.57
3 216 280	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	3 258 104	3 360 820	0.58
1 612 510	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	1 612 706	1 678 905	0.29
3 195 730	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	3 275 266	3 405 466	0.58
3 251 060	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	3 367 162	3 535 040	0.61
2 618 180	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	2 700 734	2 857 861	0.49
3 724 660	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	4 085 830	4 091 539	0.70
3 236 390	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	3 633 913	3 660 519	0.63
3 226 830	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	3 560 353	3 521 762	0.60
2 864 710	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	3 598 004	3 837 938	0.66
2 980 120	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	4 318 309	4 915 246	0.84
3 487 470	NETHERLANDS GOVERNMENT BOND 3.25% 15/07/2021	EUR	3 871 454	3 772 501	0.65
3 165 210	NETHERLANDS GOVERNMENT BOND 3.5% 15/07/2020	EUR	3 415 120	3 302 327	0.57
902 220	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2023	EUR	1 065 291	1 046 237	0.18
3 397 380	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	5 504 962	6 043 888	1.04
3 325 020	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	5 190 055	5 574 895	0.96
2 754 540	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	4 088 393	4 145 858	0.71
1 740 798	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	2 344 984	2 253 637	0.39
1 091 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	1 098 303	1 116 639	0.19
793 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/09/2022	EUR	800 832	809 257	0.14
922 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	932 755	971 511	0.17
1 137 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	1 141 844	1 204 652	0.21

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 214 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	1 237 457	1 310 392	0.23
1 476 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	1 525 304	1 589 357	0.27
1 328 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	1 425 784	1 464 518	0.25
320 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	302 969	393 712	0.07
818 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	856 951	988 103	0.17
1 312 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	1 444 609	1 462 486	0.25
1 493 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	1 639 258	1 644 092	0.28
580 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	673 106	908 802	0.16
933 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	1 134 342	1 215 466	0.21
867 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	1 247 984	1 385 293	0.24
1 348 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	1 561 354	1 534 024	0.26
2 029 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	2 278 151	2 217 900	0.38
1 087 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.65% 20/04/2022	EUR	1 248 436	1 219 505	0.21
481 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	853 702	993 145	0.17
1 883 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.9% 15/07/2020	EUR	2 044 967	1 970 823	0.34
1 759 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	2 697 234	2 884 848	0.50
1 141 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	1 540 796	1 546 397	0.27
1 172 385.63	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	1 777 210	1 791 581	0.31
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			557 200 256	576 941 760	99.07
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			557 200 256	576 941 760	99.07
Total Investments			557 200 256	576 941 760	99.07

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.07	Germany	50.13
	99.07	France	28.81
		Netherlands	11.62
		Austria	5.26
		Finland	3.25
			99.07

MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (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					
1 141 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 12/06/2020	EUR	1 141 011	1 141 548	6.14
1 116 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 12/07/2019	EUR	1 114 755	1 116 089	6.00
1 103 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 13/03/2020	EUR	1 103 191	1 103 504	5.93
1 116 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 13/09/2019	EUR	1 113 617	1 116 509	6.00
1 023 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 13/12/2019	EUR	1 021 349	1 023 606	5.50
1 302 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/01/2020	EUR	1 301 424	1 302 761	7.01
1 099 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/02/2020	EUR	1 097 842	1 099 690	5.91
1 032 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/04/2020	EUR	1 031 490	1 032 506	5.55
1 099 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/05/2020	EUR	1 098 174	1 099 498	5.91
1 014 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/08/2019	EUR	1 011 065	1 014 294	5.45
1 014 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/10/2019	EUR	1 010 042	1 014 542	5.45
930 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/11/2019	EUR	927 418	930 547	5.00
1 151 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 29/11/2019	EUR	1 151 463	1 151 623	6.19
1 014 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 30/08/2019	EUR	1 014 282	1 014 373	5.45
1 116 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 30/09/2019	EUR	1 116 522	1 116 559	6.00
1 209 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 31/07/2019	EUR	1 209 303	1 209 270	6.51
1 116 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 31/10/2019	EUR	1 116 424	1 116 655	6.00
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			18 579 372	18 603 574	100.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			18 579 372	18 603 574	100.00
Total Investments			18 579 372	18 603 574	100.00

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	100.00	Italy	100.00
	100.00		100.00

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
11 014	ADEVINTA ASA	NOK	121 608	122 463	0.36
5 105	AENA SME SA	EUR	942 411	1 013 306	2.99
10 926	AIRBUS SE	EUR	1 485 324	1 551 334	4.58
87	ALIGN TECHNOLOGY INC	USD	33 524	23 812	0.07
550	ALPHABET CLASS - A	USD	654 253	595 540	1.76
303	AMAZON.COM INC	USD	550 090	573 770	1.70
17 015	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 436 972	1 508 281	4.46
13 560	ASML HOLDING NV	EUR	2 673 756	2 837 337	8.38
16 262	ASR NEDERLAND NV	EUR	617 580	662 245	1.96
102 197	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	616 520	572 250	1.69
1 159 194	BANCO DE SABADELL SA	EUR	1 309 889	1 202 602	3.55
548 199	BANCO SANTANDER SA	EUR	2 502 851	2 547 411	7.53
120	BERKSHIRE HATHAWAY INC - B	USD	25 206	25 580	0.08
9 525	CARLSBERG A/S - B	DKK	1 190 793	1 264 679	3.74
36 666	CORTEVA INC	USD	1 017 482	1 084 214	3.20
7 662	DIAMONDBACK ENERGY INC	USD	751 336	834 928	2.47
6 927	DNB ASA	NOK	118 696	128 936	0.38
11 559	GROUPE BRUXELLES LAMBERT SA	EUR	1 094 762	1 135 737	3.36
672	HEINEKEN HOLDING NV	EUR	71 060	70 635	0.21
7 806	HOLOGIC INC	USD	324 261	374 844	1.11
42 957	INFINEON TECHNOLOGIES AG - REG	EUR	736 958	760 697	2.25
59 911	ING GROEP NV	EUR	693 731	695 639	2.06
15 335	KBC GROUP NV	EUR	1 040 114	1 006 596	2.97
78 380	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 787 467	1 765 367	5.22
71 476	KONINKLIJKE PHILIPS NV	EUR	2 892 872	3 108 139	9.17
365	NETFLIX INC	USD	124 208	134 072	0.40
31 220	NOKIAN RENKAAT OYJ	EUR	931 131	976 295	2.88
16 098	ON SEMICONDUCTOR CORP	USD	283 486	325 341	0.96
10 978	ORACLE CORP	USD	591 056	625 417	1.85
105 361	ORKLA ASA	NOK	829 996	935 215	2.76
13 300	SAP SE	EUR	1 793 333	1 829 036	5.40
625	SIMON PROPERTY GROUP INC	USD	101 306	99 850	0.30
31	SYNOPSYS INC	USD	2 889	3 989	0.01
7 163	UNILEVER NV	EUR	443 730	436 901	1.29
19 256	WOLTERS KLUWER NV	EUR	1 337 258	1 403 877	4.15
Total Shares			31 127 909	32 236 335	95.25
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			31 127 909	32 236 335	95.25
Total Investments			31 127 909	32 236 335	95.25

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	18.19	Netherlands	37.02
Technology Hardware & Equipment	11.59	Spain	15.77
Health Care Equipment & Services	10.36	United States of America	13.89
Software & Computer Services	9.02	Belgium	10.79
Beverages	8.40	Germany	7.65
Food Producers	5.97	Denmark	3.74
Food & Drug Retailers	5.22	Norway	3.51
Aerospace & Defense	4.58	Finland	2.88
Media	4.51		
Financial Services	3.36		95.25
Industrial Transportation	2.99		
Automobiles & Parts	2.88		
Oil & Gas Producers	2.47		
General Retailers	2.09		
Nonlife Insurance	2.03		
Personal Goods	1.29		
Real Estate Investment Trusts	0.30		
	95.25		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
16 862	AGL ENERGY LTD	AUD	267 368	236 777	1.84
2 879	AIRBUS SE	EUR	394 364	408 777	3.17
4 509	ASAHI KASEI CORP	JPY	46 230	48 066	0.37
101 626	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	614 866	569 053	4.42
539 640	BANCO DE SABADELL SA	EUR	626 665	559 848	4.35
27 186	BANCO SANTANDER SA	EUR	119 725	126 330	0.98
7 804	BANK OF MONTREAL	CAD	566 405	590 767	4.58
17 034	BAYER AG	EUR	1 004 498	1 182 133	9.17
2 483	BENDIGO & ADELAIDE BANK LTD	AUD	19 102	20 178	0.16
3 981	BLUESCOPE STEEL LTD	AUD	32 436	33 664	0.26
24 185	CALTEX AUSTRALIA LTD	AUD	446 972	420 053	3.26
51 899	CROWN RESORTS LTD	AUD	476 134	453 431	3.52
1 216	DAIWA HOUSE INDUSTRY CO LTD	JPY	35 927	35 451	0.28
16 066	DENSO CORP	JPY	645 824	675 952	5.24
1 963	FAST RETAILING CO LTD	JPY	977 076	1 186 653	9.20
38 474	FORTESCUE METALS GROUP LTD	AUD	207 662	243 532	1.89
2 836	FRESENIUS SE & CO KGAA	EUR	147 930	153 989	1.20
1 626	FUJI ELECTRIC CO LTD	JPY	48 866	56 066	0.44
5 160	FUJIFILM HOLDINGS CORP	JPY	243 092	261 640	2.03
5 517	JAPAN EXCHANGE GROUP INC	JPY	89 440	87 666	0.68
8	JAPAN REAL ESTATE INVESTMENT CORP	JPY	44 726	48 710	0.38
4 941	mitsui fudosan co ltd	JPY	120 790	119 810	0.93
18 359	mitsui osk lines ltd	JPY	421 729	439 464	3.41
10 327	MIURA CO LTD	JPY	259 456	318 705	2.47
1 693	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	418 509	425 507	3.30
13 264	NN GROUP NV	EUR	523 495	534 719	4.15
1 927	NORDEA BANK ABP	SEK	14 241	14 003	0.11
7 894	RECRUIT HOLDINGS CO LTD	JPY	260 695	263 329	2.04
16 021	RELIANCE WORLDWIDE CORP LTD	AUD	42 151	39 574	0.31
1 368	ROCHE HOLDING AG	CHF	378 225	385 348	2.99
6 227	SOFTWARE AG	EUR	210 464	214 157	1.66
250 009	SOUTH32 LTD	AUD	635 278	557 911	4.33
8 928	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	318 524	315 389	2.45
9 857	SUZUKEN CO LTD/AICHI JAPAN	JPY	584 830	578 209	4.49
476	SWISSCOM AG - REG	CHF	237 934	239 265	1.86
178 061	TABCORP HOLDINGS LTD	AUD	572 411	556 047	4.32
779	TOBU RAILWAY CO LTD	JPY	22 060	22 703	0.18
1 359	WESFARMERS LTD	AUD	34 077	34 485	0.27
643	WOOLWORTHS GROUP LTD	AUD	14 282	14 994	0.12
Total Shares			12 124 459	12 472 355	96.81
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			12 124 459	12 472 355	96.81
Total Investments			12 124 459	12 472 355	96.81

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.04	Japan	34.60
Pharmaceuticals & Biotechnology	16.65	Australia	20.26
General Retailers	9.48	Germany	15.34
Travel, Leisure & Catering	8.01	Spain	9.74
Automobiles & Parts	5.25	Netherlands	7.32
Mining	4.33	Switzerland	4.85
Life Insurance	4.15	Canada	4.59
Industrial Transportation	3.41	Finland	0.11
Nonlife Insurance	3.30		
Oil & Gas Producers	3.26		96.81
Aerospace & Defense	3.17		
Industrial Engineering	2.47		
Industrial Metals & Mining	2.15		
Support Services	2.04		
Technology Hardware & Equipment	2.03		
Fixed Line Telecommunications	1.86		
Gas, Water & Multiutilities	1.84		
Software & Computer Services	1.66		
Real Estate Investment & Services	1.31		
Health Care Equipment & Services	1.20		
Financial Services	0.68		
Electronic & Electrical Equipment	0.44		
Chemicals	0.37		
Construction & Materials	0.31		
Household Goods & Home Construction	0.28		
Food & Drug Retailers	0.12		
	96.81		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
207 000	ABB FINANCE BV FRN 12/10/2020	EUR	207 657	207 608	0.02
1 252 000	ABN AMRO BANK NV FRN 15/01/2021	EUR	1 257 308	1 257 371	0.11
600 000	ABN AMRO BANK NV 0.875% 15/01/2024	EUR	619 150	622 335	0.05
3 000 000	ABN AMRO BANK NV 1.25% 10/01/2033	EUR	3 030 180	3 322 380	0.28
512 000	ABN AMRO BANK NV 1.875% 31/07/2019	EUR	520 312	512 968	0.04
935 000	ABN AMRO BANK NV 2.5% 29/11/2023	EUR	1 017 869	1 041 964	0.09
600 000	ALTRIA GROUP INC 1% 15/02/2023	EUR	603 396	613 917	0.05
700 000	ALTRIA GROUP INC 1.7% 15/06/2025	EUR	707 105	728 256	0.06
245 000	ANHEUSER-BUSCH INBEV NV 1.5% 18/04/2030	EUR	247 841	256 427	0.02
1 033 000	ANHEUSER-BUSCH INBEV SA/NV FRN 15/04/2024	EUR	1 020 039	1 020 542	0.09
8 574 000	ANHEUSER-BUSCH INBEV SA/NV 2% 17/03/2028	EUR	9 151 458	9 426 855	0.80
400 000	AROUNDTOWN SA 1.625% 31/01/2028	EUR	402 252	403 654	0.03
465 000	ASSICURAZIONI GENERALI SPA 5.125% 16/09/2024	EUR	557 908	577 065	0.05
1 410 000	AT&T INC FRN 03/08/2020	EUR	1 412 667	1 413 151	0.12
500 000	AT&T INC FRN 05/09/2023	EUR	505 308	506 590	0.04
100 000	AT&T INC 1.3% 05/09/2023	EUR	103 257	104 608	0.01
150 000	AT&T INC 1.875% 04/12/2020	EUR	154 583	153 746	0.01
1 305 000	AT&T INC 2.4% 15/03/2024	EUR	1 401 603	1 434 593	0.12
700 000	AUCHAN HOLDING SADIR 2.625% 30/01/2024	EUR	727 045	727 461	0.06
597 000	BANCA POPOLARE DI MILANO 0.875% 14/09/2022	EUR	596 075	608 376	0.05
6 100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022	EUR	6 141 663	6 143 646	0.52
2 100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 20/01/2022	EUR	2 158 370	2 162 748	0.18
1 000 000	BANCO SANTANDER SA FRN 04/03/2020	EUR	1 003 470	1 003 310	0.08
4 100 000	BANCO SANTANDER SA FRN 28/03/2023	EUR	4 098 586	4 099 426	0.35
3 700 000	BANCO SANTANDER SA 0.75% 29/09/2020	EUR	3 760 218	3 754 131	0.32
2 076 000	BANK OF AMERICA CORP FRN 04/05/2023	EUR	2 087 729	2 091 041	0.18
3 443 000	BANK OF AMERICA CORP FRN 07/02/2022	EUR	3 468 650	3 466 567	0.29
18 571 000	BANK OF AMERICA CORP FRN 25/04/2024	EUR	18 602 105	18 667 011	1.59
1 660 000	BANK OF AMERICA CORP 1.625% 14/09/2022	EUR	1 727 123	1 744 776	0.15
5 545 000	BASF SE FRN 15/11/2019	EUR	5 551 958	5 552 014	0.47
514 000	BASF SE 0.875% 15/11/2027	EUR	509 960	541 448	0.05
3 195 000	BASF SE 0.875% 22/05/2025	EUR	3 315 785	3 356 395	0.28
9 710 000	BAT CAPITAL CORP FRN 16/08/2021	EUR	9 705 047	9 700 677	0.82
200 000	BAYER CAPITAL CORP BV 1.5% 26/06/2026	EUR	207 061	207 640	0.02
12 000	BAYERISCHE LANDESBANK 0.35% 01/12/2022	EUR	12 139	12 308	0.00
220 000	BERLIN HYP AG 0.125% 22/10/2020	EUR	221 530	221 682	0.02
501 000	BEVCO LUX SARL 1.75% 09/02/2023	EUR	509 337	519 833	0.04
48 000	BMW FINANCE NV 0.375% 10/07/2023	EUR	48 142	48 602	0.00
671 000	BNP PARIBAS SA FRN 22/09/2022	EUR	680 243	680 428	0.06
856 000	BNP PARIBAS SA 1.125% 15/01/2023	EUR	883 029	892 170	0.08
11 000	BNP PARIBAS SA 3.75% 25/11/2020	EUR	11 786	11 619	0.00
682 000	BNP PARIBAS SA 4.5% 21/03/2023	EUR	800 252	801 742	0.07
1 192 000	BP CAPITAL MARKETS PLC 1.373% 03/03/2022	EUR	1 239 017	1 242 010	0.11
3 086 000	BP CAPITAL MARKETS PLC 1.573% 16/02/2027	EUR	3 234 606	3 340 101	0.28

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 500 000	BPCE SFH SA 1.5% 30/01/2020	EUR	1 525 764	1 516 905	0.13
3 255 000	BRITISH TELECOMMUNICATIONS PLC 0.625% 10/03/2021	EUR	3 285 198	3 295 948	0.28
600 000	CADENT FINANCE PLC 0.625% 22/09/2024	EUR	599 930	607 797	0.05
4 000	CAISSE DE REFINANCEMENT DE L'HABITAT SA 1.375% 25/10/2019	EUR	4 068	4 023	0.00
242 047	CAISSE DE REFINANCEMENT DE L'HABITAT SA 4.3% 24/02/2023	EUR	283 697	283 592	0.02
3 600 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.375% 11/05/2024	EUR	3 705 588	3 716 640	0.31
3 800 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.625% 26/01/2023	EUR	3 873 720	3 937 104	0.33
1 260 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 4.25% 26/01/2021	EUR	1 370 489	1 353 656	0.11
207 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 5.375% 08/07/2024	EUR	265 053	266 124	0.02
200 000	CAIXABANK SA 1.125% 12/01/2023	EUR	199 877	204 239	0.02
550 000	CIF EUROMORTGAGE SA 3.75% 23/10/2019	EUR	572 344	557 136	0.05
2 336 000	CITIGROUP INC 0.75% 26/10/2023	EUR	2 367 863	2 391 433	0.20
4 332 000	CITIGROUP INC 1.75% 28/01/2025	EUR	4 451 940	4 662 986	0.39
1 000 000	COMMERZBANK AG FRN 04/12/2020	EUR	1 004 710	1 004 615	0.08
1 136 000	COMMERZBANK AG 0.625% 28/08/2024	EUR	1 155 920	1 156 794	0.10
965 000	COMMERZBANK AG 1.25% 09/01/2034	EUR	995 272	1 068 019	0.09
1 615 000	COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLEENBANK BA/NETHERLANDS FRN 29/05/2020	EUR	1 619 344	1 619 805	0.14
163 000	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	172 801	175 316	0.01
100 000	CORES 1.5% 27/11/2022	EUR	103 812	105 688	0.01
900 000	CREDIT AGRICOLE CARIPARMA SPA 0.25% 30/09/2024	EUR	889 938	906 588	0.08
500 000	CREDIT AGRICOLE SA/LONDON - EMTN - FRN 20/04/2022	EUR	505 273	505 793	0.04
12 800 000	CREDIT AGRICOLE SA/LONDON FRN 06/03/2023	EUR	12 767 680	12 808 192	1.08
1 300 000	CREDIT AGRICOLE SA/LONDON FRN 17/01/2022	EUR	1 309 360	1 310 433	0.11
418 000	CREDIT SUISSE GROUP AG FRN 17/07/2025	EUR	425 271	433 915	0.04
15 700 000	DEUTSCHE BANK AG FRN 07/12/2020	EUR	15 535 440	15 523 532	1.32
5 800 000	DEUTSCHE BANK AG FRN 10/09/2021	EUR	5 665 121	5 673 763	0.48
11 800 000	DEUTSCHE BANK AG FRN 16/05/2022	EUR	11 441 614	11 434 967	0.97
620 000	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	633 356	639 899	0.05
3 000 000	DEUTSCHE BANK AG 1.5% 20/01/2022	EUR	2 981 700	3 017 400	0.26
17 000	DEUTSCHE POST AG 0.375% 01/04/2021	EUR	17 161	17 159	0.00
4 335 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	4 420 630	4 449 011	0.38
3 734 000	ENEL FINANCE INTERNATIONAL NV 1.375% 01/06/2026	EUR	3 843 700	3 972 024	0.34
400 000	ENEL FINANCE INTERNATIONAL NV 5% 14/09/2022	EUR	465 466	465 238	0.04
150 000	ENGIE SA 6.375% 18/01/2021	EUR	169 207	165 573	0.01
660 000	ENI SPA 0.625% 19/09/2024	EUR	671 968	677 404	0.06
300 000	ENI SPA 4% 29/06/2020	EUR	312 596	312 563	0.03
750 000	E.ON SE 0.375% 23/08/2021	EUR	752 959	758 006	0.06
206 000	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	206 842	209 418	0.02
300 000	EVONIK INDUSTRIES AG 1% 23/01/2023	EUR	311 102	311 367	0.03
1 851 000	FCA BANK SPA/IRELAND 1% 15/11/2021	EUR	1 876 608	1 888 307	0.16
188 000	FCE BANK PLC FRN 26/08/2020	EUR	186 530	187 122	0.02
300 000	FCE BANK PLC 1.528% 09/11/2020	EUR	303 590	306 087	0.03
152 000	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	161 186	161 225	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
8 038 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO FRN 17/05/2021	EUR	8 020 918	8 032 814	0.68
2 872 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO 2.625% 15/03/2023	EUR	3 042 781	3 109 141	0.26
12 562 000	GENERAL ELECTRIC CO 1.5% 17/05/2029	EUR	12 085 057	12 420 928	1.05
1 451 000	GENERAL MOTORS FINANCIAL CO INC FRN 10/05/2021	EUR	1 455 883	1 455 215	0.12
58 000	GOLDMAN SACHS GROUP INC - EMTN - 1.375% 15/05/2024	EUR	59 512	60 140	0.01
3 435 000	GOLDMAN SACHS GROUP INC FRN 16/12/2020	EUR	3 438 487	3 438 847	0.29
8 000	GOLDMAN SACHS GROUP INC FRN 26/09/2023	EUR	7 966	7 975	0.00
504 000	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	510 993	511 273	0.04
199 000	HEIDELBERGCEMENT AG 2.25% 30/03/2023	EUR	211 845	213 356	0.02
1 900 000	HSBC BANK PLC FRN 09/03/2020	EUR	1 905 662	1 905 387	0.16
400 000	HSBC SFH FRANCE SA 1.875% 28/10/2020	EUR	416 720	412 302	0.03
255 000	ING BANK NV 3.375% 10/01/2022	EUR	280 993	279 715	0.02
1 500 000	ING GROEP NV FRN 20/09/2023	EUR	1 515 491	1 517 648	0.13
479 000	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	477 556	505 182	0.04
500 000	INNOGY FINANCE BV 1.5% 31/07/2029	EUR	512 238	530 073	0.04
139 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	146 360	150 725	0.01
3 056 000	INTESA SANPAOLO SPA FRN 19/04/2022	EUR	3 051 049	3 053 082	0.26
6 446 000	INTESA SANPAOLO SPA 1.125% 04/03/2022	EUR	6 462 561	6 554 680	0.55
200 000	INTESA SANPAOLO SPA 1.125% 14/07/2025	EUR	207 522	212 680	0.02
400 000	INTESA SANPAOLO SPA 3.625% 05/12/2022	EUR	451 552	452 980	0.04
1 682 000	ITALGAS SPA 1.625% 18/01/2029	EUR	1 708 992	1 780 170	0.15
3 417 000	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	3 430 028	3 532 443	0.30
1 840 000	JPMORGAN CHASE & CO 1.5% 26/10/2022	EUR	1 913 977	1 932 248	0.16
7 480 000	KNORR B BREMSE GROIP INC 1.125% 13/06/2025	EUR	7 821 237	7 865 781	0.67
400 000	KRAFT HEINZ FOODS CO 2% 30/06/2023	EUR	423 418	423 452	0.04
100 000	LANDESBANK BADEN-WUERTTEMBERG 0.25% 10/01/2025	EUR	100 137	102 702	0.01
2 870 000	LINDE FINANCE BV 0.25% 18/01/2022	EUR	2 886 986	2 912 620	0.25
498 000	LINDE FINANCE BV 1% 20/04/2028	EUR	533 825	541 792	0.05
7 305 000	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	6 954 115	7 277 423	0.62
1 727 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 18/05/2022	EUR	1 705 974	1 709 005	0.14
2 446 000	MORGAN STANLEY FRN 08/11/2022	EUR	2 458 365	2 457 178	0.21
3 734 000	MORGAN STANLEY FRN 09/11/2021	EUR	3 737 323	3 737 323	0.32
171 000	MUENCHENER HYPOTHEKENBANK EG 0.25% 14/10/2020	EUR	172 714	172 568	0.01
100 000	MUENCHENER HYPOTHEKENBANK EG 0.375% 10/11/2021	EUR	101 451	101 967	0.01
1 647 000	NATIONAL BANK OF CANADA 0% 29/09/2023	EUR	1 618 433	1 664 952	0.14
1 860 000	NATWEST MARKETS PLC FRN 02/03/2020	EUR	1 861 028	1 861 814	0.16
5 921 000	NATWEST MARKETS PLC FRN 08/06/2020	EUR	5 927 364	5 928 520	0.50
1 790 000	NATWEST MARKETS PLC FRN 18/06/2021	EUR	1 792 694	1 792 658	0.15
1 714 000	NATWEST MARKETS PLC FRN 27/09/2021	EUR	1 723 355	1 723 350	0.15
800 000	NEDERLANDSE WATERSCHAPS BANK NV 0.625% 06/02/2029	EUR	836 044	843 744	0.07
377 000	NORDEA BANK AB FRN 07/02/2022	EUR	379 986	380 101	0.03
200 000	NORDEA BANK ABP 0.3% 30/06/2022	EUR	202 781	202 794	0.02
1 886 000	NORDEA BANK ABP 1% 22/02/2023	EUR	1 953 144	1 958 432	0.17
1 267 000	NORDEA MORTGAGE BANK PLC 0.25% 18/03/2026	EUR	1 261 299	1 296 344	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	NORDEA MORTGAGE BANK PLC 4% 10/02/2021	EUR	541 940	536 238	0.05
1 317 000	NOVARTIS FINANCE SA 0.125% 20/09/2023	EUR	1 326 998	1 334 602	0.11
8 000	NRW BANK 0.375% 17/11/2026	EUR	7 945	8 303	0.00
107 000	NRW BANK 0.625% 11/02/2026	EUR	109 824	112 902	0.01
100 000	OMV AG 1% 14/12/2026	EUR	103 217	105 999	0.01
3 329 000	RCI BANQUE SA FRN 08/07/2020	EUR	3 329 699	3 330 248	0.28
8 985 000	RCI BANQUE SA FRN 12/01/2023	EUR	8 822 150	8 840 610	0.75
898 000	RCI BANQUE SA FRN 14/03/2022	EUR	898 368	897 897	0.08
7 000	RCI BANQUE SA 0.75% 10/04/2023	EUR	7 025	7 063	0.00
157 000	RCI BANQUE SA 0.75% 26/09/2022	EUR	158 013	158 621	0.01
290 000	RCI BANQUE SA 2% 11/07/2024	EUR	300 174	306 862	0.03
1 275 000	RENAULT SA 1% 08/03/2023	EUR	1 281 791	1 302 629	0.11
1 100 000	ROYAL BANK OF SCOTLAND GROUP PLC FRN 02/03/2026	EUR	1 105 029	1 128 105	0.10
377 000	ROYAL BANK OF SCOTLAND GROUP PLC 2.5% 22/03/2023	EUR	399 854	400 698	0.03
46 000	SAP SE 1.125% 20/02/2023	EUR	47 932	48 108	0.00
100 000	SAP SE 1.75% 22/02/2027	EUR	109 377	112 198	0.01
1 442 000	SCHAEFFLER AG 1.875% 26/03/2024	EUR	1 475 772	1 507 907	0.13
1 195 000	SHELL INTERNATIONAL FINANCE BV 0.375% 15/02/2025	EUR	1 214 019	1 226 685	0.10
332 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	352 770	357 702	0.03
237 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.15% 11/02/2021	EUR	238 628	239 333	0.02
218 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.5% 13/03/2023	EUR	221 093	222 512	0.02
2 164 000	SNAM SPA 0.875% 25/10/2026	EUR	2 134 508	2 217 862	0.19
548 000	SPAREBANK 1 BOLIGKREDITT AS 0.75% 05/09/2022	EUR	562 103	567 640	0.05
500 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 0.375% 21/11/2020	EUR	503 203	503 515	0.04
152 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 1.125% 21/11/2022	EUR	156 758	157 183	0.01
144 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 2.25% 21/11/2026	EUR	156 318	159 444	0.01
591 000	TELEKOM FINANZMANAGEMENT GMBH 4% 04/04/2022	EUR	659 704	659 739	0.06
168 000	TELENOR ASA 4.125% 26/03/2020	EUR	175 277	173 467	0.01
2 883 000	TERNA RETE ELETTRICA NAZIONALE SPA 1.375% 26/07/2027	EUR	2 962 939	3 051 901	0.26
3 175 000	TERNA RETE ELETTRICA NAZIONALE SPA 4.75% 15/03/2021	EUR	3 468 735	3 443 637	0.29
1 299 000	TOYOTA MOTOR CREDIT CORP 0.75% 21/07/2022	EUR	1 328 039	1 332 995	0.11
500 000	TOYOTA MOTOR CREDIT CORP 2.375% 01/02/2023	EUR	544 753	544 073	0.05
8 376 000	UBS AG/LONDON FRN 05/09/2019	EUR	8 383 160	8 380 773	0.71
4 119 000	UNICREDIT SPA 2% 04/03/2023	EUR	4 224 449	4 294 984	0.36
451 000	UNIONE DI BANCHE ITALIANE SPA 0.375% 14/09/2026	EUR	416 970	451 185	0.04
1 100 000	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	1 171 938	1 226 583	0.10
100 000	VODAFONE GROUP PLC 0.9% 24/11/2026	EUR	102 080	102 449	0.01
4 275 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	4 682 652	4 778 296	0.40
1 159 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.625% 01/04/2022	EUR	1 167 702	1 169 982	0.10
5 000 000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 16/11/2024	EUR	5 106 832	5 105 875	0.43
5 000 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.875% 30/03/2027	EUR	4 928 000	5 195 875	0.44
168 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 2% 26/03/2021	EUR	173 888	173 939	0.01
300 000	VOLKSWAGEN LEASING GMBH FRN 06/07/2019	EUR	300 134	300 054	0.03
1 700 000	VOLKSWAGEN LEASING GMBH FRN 06/07/2021	EUR	1 697 479	1 697 314	0.14

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
2 433 000	VOLKSWAGEN LEASING GMBH 0.25% 05/10/2020	EUR	2 439 088	2 441 649	0.21
55 000	VOLKSWAGEN LEASING GMBH 1.375% 20/01/2025	EUR	54 461	56 477	0.00
46 000	VOLKSWAGEN LEASING GMBH 2.625% 15/01/2024	EUR	47 647	49 905	0.00
390 000	WELLS FARGO & CO - EMTN - FRN 31/01/2022	EUR	391 550	391 609	0.03
2 771 000	WELLS FARGO & CO FRN 26/04/2021	EUR	2 791 452	2 792 004	0.24
180 000	WELLS FARGO & CO 1% 02/02/2027	EUR	179 749	185 271	0.02
598 000	WELLS FARGO & CO 1.375% 26/10/2026	EUR	589 745	634 215	0.05
130 000	WELLS FARGO & CO 2% 27/04/2026	EUR	140 615	143 052	0.01
Total Bonds			357 091 869	360 855 691	30.52
Supranationals, Governments and Local Public Authorities, Debt Instruments					
24 489 001.05	BUNDESOBLIGATION 0% 05/04/2024	EUR	24 924 181	25 279 628	2.14
754 530	BUNDESOBLIGATION 0% 08/04/2022	EUR	769 402	770 745	0.07
8 873 931	BUNDESOBLIGATION 0% 17/04/2020	EUR	8 923 536	8 922 116	0.75
144 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3% 04/07/2020	EUR	150 956	149 360	0.01
27 240 945	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2021	EUR	29 482 090	29 450 049	2.49
883 641	BUNDESSCHATZANWEISUNGEN 0% 13/09/2019	EUR	886 155	884 697	0.07
17 248 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2019	EUR	21 099 230	20 691 339	1.75
2 104 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2021	EUR	2 475 730	2 412 799	0.20
11 597 271	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2029	EUR	11 843 017	11 925 880	1.01
43 398 407	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	43 682 666	44 676 707	3.79
10 594 384	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2020	EUR	12 313 850	12 269 762	1.04
49 426 318	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2023	EUR	56 161 576	56 449 155	4.78
18 024 248	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	20 613 021	20 896 815	1.77
13 226 450	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	12 444 767	13 138 296	1.11
1 019	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2039	EUR	993	991	0.00
3 556 497	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	3 158 027	3 410 129	0.29
886 322	DUTCH FUNGIBLE STRIP 0% 15/01/2020	EUR	891 698	889 278	0.08
12 015 453	DUTCH FUNGIBLE STRIP 0% 15/01/2021	EUR	12 153 991	12 132 604	1.03
12 831 060	DUTCH FUNGIBLE STRIP 0% 15/01/2022	EUR	12 984 584	13 037 255	1.10
5 872 185	DUTCH FUNGIBLE STRIP 0% 15/01/2023	EUR	5 971 396	5 995 648	0.51
7 966 790	DUTCH FUNGIBLE STRIP 0% 15/01/2024	EUR	8 032 875	8 158 431	0.69
1 427 089	DUTCH FUNGIBLE STRIP 0% 15/01/2025	EUR	1 429 165	1 462 973	0.12
1 498 450	DUTCH FUNGIBLE STRIP 0% 15/01/2026	EUR	1 488 493	1 535 140	0.13
11 429 836	DUTCH FUNGIBLE STRIP 0% 15/01/2027	EUR	11 229 642	11 682 207	0.99
267 203	DUTCH FUNGIBLE STRIP 0% 15/01/2028	EUR	261 296	272 053	0.02
31 500	DUTCH FUNGIBLE STRIP 0% 15/01/2030	EUR	30 015	31 729	0.00
516 274	DUTCH FUNGIBLE STRIP 0% 15/01/2031	EUR	486 162	516 643	0.04
6 040	DUTCH FUNGIBLE STRIP 0% 15/01/2032	EUR	5 600	6 004	0.00
1 458 500	DUTCH FUNGIBLE STRIP 0% 15/01/2033	EUR	1 338 692	1 439 773	0.12
419 500	DUTCH FUNGIBLE STRIP 0% 15/01/2034	EUR	379 683	410 831	0.03
63 500	DUTCH FUNGIBLE STRIP 0% 15/01/2035	EUR	56 803	61 747	0.01
91 000	DUTCH FUNGIBLE STRIP 0% 15/01/2036	EUR	80 389	87 919	0.01
26 500	DUTCH FUNGIBLE STRIP 0% 15/01/2037	EUR	23 211	25 417	0.00

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 000	DUTCH FUNGIBLE STRIP 0% 15/01/2038	EUR	4 301	4 757	0.00
140 000	DUTCH FUNGIBLE STRIP 0% 15/07/2019	EUR	140 484	140 032	0.01
175 000	DUTCH FUNGIBLE STRIP 0% 15/07/2020	EUR	176 867	176 125	0.01
14 802 000	EUROPEAN INVESTMENT BANK 2.75% 13/09/2030	EUR	17 706 226	19 113 749	1.62
566 000	EUROPEAN INVESTMENT BANK 3% 14/10/2033	EUR	704 945	778 196	0.07
242 000	EUROPEAN STABILITY MECHANISM 0% 18/10/2022	EUR	241 710	246 129	0.02
1 375 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	1 385 640	1 408 234	0.12
32 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	33 831	33 855	0.00
1 844 000	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	1 973 086	1 979 147	0.17
41 000	FINLAND GOVERNMENT BOND 3.5% 15/04/2021	EUR	44 280	44 080	0.00
119 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	149 914	151 295	0.01
5 859 020	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	6 448 749	6 500 582	0.55
1 980 750	FRANCE GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2034	EUR	1 662 156	1 864 767	0.16
29 084 176	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	35 457 246	35 607 266	3.02
25 160 283	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2023	EUR	32 613 505	32 735 298	2.78
9 972 187	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	11 457 616	11 450 183	0.97
9 635 105	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	13 551 755	13 486 571	1.14
90 617	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2024	EUR	90 530	92 837	0.01
2 063 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2027	EUR	1 983 069	2 096 410	0.18
1 132 489	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2028	EUR	1 071 629	1 143 276	0.10
23 712 320	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2029	EUR	22 932 777	23 705 918	2.00
1 036 406	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2030	EUR	941 741	1 024 410	0.09
1 126 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2031	EUR	1 002 951	1 100 828	0.09
4 746 373	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2032	EUR	4 137 172	4 584 403	0.39
4 455 606	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2033	EUR	3 808 607	4 247 217	0.36
765 057	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2036	EUR	615 186	699 629	0.06
1 085 683.42	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2037	EUR	854 634	978 537	0.08
3 324 759	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2038	EUR	2 557 538	2 948 147	0.25
5 083 756.58	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2039	EUR	3 813 987	4 445 186	0.38
325 078.02	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2040	EUR	237 624	278 880	0.02
1 234	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2041	EUR	951	1 045	0.00
1 015	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2042	EUR	706	842	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
194 430	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2044	EUR	128 538	155 784	0.01
263 687	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2045	EUR	170 130	207 698	0.02
6 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2046	EUR	3 780	4 648	0.00
298 004	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2047	EUR	183 196	227 085	0.02
498 031	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	298 453	373 324	0.03
195 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2021	EUR	197 190	197 433	0.02
195 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2023	EUR	196 582	199 792	0.02
1 232 448	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2024	EUR	1 232 349	1 263 635	0.11
155 306	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2026	EUR	151 824	158 616	0.01
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2029	EUR	449 821	483 941	0.04
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2030	EUR	442 613	481 674	0.04
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2031	EUR	434 477	476 724	0.04
238 634	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2032	EUR	207 689	229 498	0.02
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2034	EUR	410 697	458 491	0.04
1 728 824	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2019	EUR	1 736 414	1 731 841	0.15
43 276.18	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2020	EUR	43 714	43 641	0.00
310 670.25	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2021	EUR	314 476	315 764	0.03
114 274.5	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2022	EUR	115 434	116 799	0.01
4 583 318	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2024	EUR	4 558 018	4 693 776	0.40
21 712.36	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2025	EUR	21 335	22 191	0.00
6 502 725	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2026	EUR	6 314 016	6 632 747	0.56
319 106	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2028	EUR	298 852	320 764	0.03
174 517	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2029	EUR	160 172	173 643	0.01
360 560	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2030	EUR	324 809	355 496	0.03
684 510	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2031	EUR	603 885	666 381	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
899 010	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2033	EUR	761 790	852 913	0.07
893 380	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2034	EUR	743 645	836 047	0.07
1 076 080	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2035	EUR	876 462	992 442	0.08
770 425	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2036	EUR	614 140	700 732	0.06
1 076 092	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2037	EUR	839 373	964 690	0.08
4 496 535	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	3 578 265	3 973 206	0.34
30 217 972	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	31 316 577	31 377 284	2.66
5 567 347	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	5 869 654	5 992 776	0.51
12 409 017	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	13 463 702	13 507 091	1.14
943 100	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/10/2020	EUR	987 435	982 361	0.08
9 638 181	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/04/2022	EUR	10 644 793	10 652 359	0.90
2 918 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021	EUR	3 185 892	3 189 190	0.27
2 864 998	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2020	EUR	2 981 260	2 961 520	0.25
99 000	GEMEINSAME DEUTSCHE BUNDESLAENDER 1.375% 11/10/2019	EUR	100 835	99 512	0.01
1 250 000	INSTITUTO DE CREDITO OFICIAL 0.1% 30/07/2021	EUR	1 259 363	1 261 256	0.11
1 700 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2023	EUR	1 609 254	1 632 876	0.14
4 052 692	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2026	EUR	3 426 450	3 603 066	0.30
5 166 224	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2030	EUR	3 678 946	4 016 817	0.34
11 389 591	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2021	EUR	11 225 182	11 284 579	0.95
727 711	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2025	EUR	628 480	657 407	0.06
3 069 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2028	EUR	2 336 859	2 532 447	0.21
5 090 652	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2034	EUR	3 055 689	3 149 790	0.27
2 890 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2021	EUR	3 433 174	3 433 174	0.29
7 025 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	9 100 200	9 100 200	0.77
1 634 436.39	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2023	EUR	1 516 668	1 563 469	0.13
1 063	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2034	EUR	624	713	0.00
131 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/11/2021	EUR	130 542	130 771	0.01
48 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 15/06/2020	EUR	48 182	48 184	0.00
7 573 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/10/2023	EUR	7 352 891	7 447 932	0.63
6 898 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2023	EUR	6 871 960	6 893 447	0.58
2 383 000	ITALY BUONI POLIENNALI DEL TESORO 1.05% 01/12/2019	EUR	2 396 297	2 394 498	0.20
9 045 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	8 502 074	8 831 945	0.75
7 111 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	6 868 230	7 124 866	0.60
825 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	820 372	848 108	0.07
9 305 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	9 247 728	9 619 137	0.81
25 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	22 626	24 326	0.00
2 016 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	2 069 001	2 163 097	0.18
66 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	71 722	74 364	0.01
21 563 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/03/2021	EUR	22 824 240	22 850 958	1.93

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 977 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/08/2023	EUR	2 231 876	2 265 583	0.19
45 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2022	EUR	49 809	50 158	0.00
63 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	73 353	75 080	0.01
867 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	979 922	992 910	0.08
237 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2027	EUR	225 555	239 749	0.02
287 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2028	EUR	267 931	287 321	0.02
50 000	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2029	EUR	45 194	49 464	0.00
1 027 534	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2031	EUR	897 243	992 326	0.08
7 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2032	EUR	6 620	7 384	0.00
237 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2033	EUR	198 030	220 363	0.02
411 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2035	EUR	326 512	369 097	0.03
410 729	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2036	EUR	317 528	366 888	0.03
2 183 169	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2025	EUR	2 145 907	2 215 283	0.19
90 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2027	EUR	86 326	91 293	0.01
27 851	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2028	EUR	26 193	27 908	0.00
478 909	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2033	EUR	404 197	451 618	0.04
356 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2034	EUR	292 856	330 003	0.03
4 653 083	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2035	EUR	3 723 444	4 236 609	0.36
27 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2036	EUR	21 623	24 800	0.00
77 752	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/09/2022	EUR	78 929	79 405	0.01
392 284	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 28/09/2020	EUR	413 789	413 483	0.03
208 350	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2021	EUR	233 727	231 621	0.02
3 368 606	NETHERLAND GOVERNMENT STRIP 0% 15/01/2025	EUR	3 372 497	3 447 954	0.29
4 700 000	NETHERLAND GOVERNMENT STRIP 3.75% 15/01/2037	EUR	4 090 974	4 512 000	0.38
630 711	NETHERLANDS GOVERNMENT BOND COUPON STRIP 0% 15/01/2024	EUR	634 713	645 369	0.05
153 774	NETHERLANDS GOVERNMENT BOND PRINCIPAL STRIP 0% 15/01/2037	EUR	135 009	150 018	0.01
200 000	NETHERLANDS GOVERNMENT BOND PRINCIPAL STRIP 0% 15/07/2019	EUR	200 692	200 052	0.02
2 239 039	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	2 444 057	2 443 855	0.21
307 049	NETHERLANDS GOVERNMENT BOND 3.5% 15/07/2020	EUR	323 702	320 375	0.03
11 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	11 860	12 131	0.00
209 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	270 384	273 009	0.02
161 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	183 634	183 250	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
615 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	676 997	672 303	0.06
158 070	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	238 727	241 753	0.02
1 026 504	ROYAUME DE BELGIQUE 0% 28/03/2032	EUR	890 298	986 008	0.08
500 000	SNCF RESEAU EPIC 3.3% 18/12/2042	EUR	646 591	734 080	0.06
100 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2030	EUR	80 626	94 604	0.01
100 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/10/2024	EUR	93 972	100 666	0.01
233 000	SPAIN GOVERNMENT BOND 0.05% 31/01/2021	EUR	234 681	234 738	0.02
154 000	SPAIN GOVERNMENT BOND 0.05% 31/10/2021	EUR	155 583	155 668	0.01
5 282 000	SPAIN GOVERNMENT BOND 0.75% 30/07/2021	EUR	5 408 276	5 412 333	0.46
85 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	87 478	92 245	0.01
119 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	129 478	130 719	0.01
5 294 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	5 618 926	5 806 274	0.49
1 090 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	1 161 984	1 199 610	0.10
10 780 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	11 613 094	11 823 935	1.00
9 413 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	10 340 125	10 619 558	0.90
73 000	SPAIN GOVERNMENT BOND 4.8% 31/01/2024	EUR	89 901	89 898	0.01
1 903 000	SPAIN GOVERNMENT BOND 4.85% 31/10/2020	EUR	2 040 027	2 037 609	0.17
3 185 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	3 849 376	3 839 167	0.32
21 016 000	SPAIN GOVERNMENT BOND 5.5% 30/04/2021	EUR	23 448 936	23 303 381	1.97
301 000	SPAIN GOVERNMENT BOND 5.85% 31/01/2022	EUR	349 888	349 837	0.03
610 889	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	895 291	937 516	0.08
200 000	STATE OF HESSE 0.125% 14/10/2019	EUR	201 134	200 364	0.02
5 339 000	STATE OF LOWER SAXONY 0% 10/01/2022	EUR	5 367 350	5 407 900	0.46
800 000	STATE OF RHINELAND-PALATINATE 0.7% 26/01/2028	EUR	808 720	849 776	0.07
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			776 174 891	791 429 188	66.94
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 133 266 760	1 152 284 879	97.46
Total Investments			1 133 266 760	1 152 284 879	97.46

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	66.94	France	25.48
Banks	16.45	Germany	25.46
Financial Services	5.83	Italy	12.10
Nonequity Investment Instruments	1.89	Netherlands	9.72
General Industrials	1.05	Spain	7.19
Beverages	0.91	United States of America	7.10
Chemicals	0.83	United Kingdom	4.32
Industrial Engineering	0.67	Belgium	1.89
Fixed Line Telecommunications	0.64	Luxembourg	1.89
Electricity	0.55	Ireland	1.10
Gas, Water & Multiutilities	0.52	Finland	0.66
Mobile Telecommunications	0.43	Austria	0.18
Automobiles & Parts	0.24	Canada	0.14
Tobacco	0.11	Japan	0.07
Oil & Gas Producers	0.10	Norway	0.06
Pharmaceuticals & Biotechnology	0.07	Sweden	0.06
Food & Drug Retailers	0.06	Switzerland	0.04
Nonlife Insurance	0.05		
Food Producers	0.04		
Real Estate Investment & Services	0.03		
Software & Computer Services	0.03		
Construction & Materials	0.02		
	97.46		97.46

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
40 000	ABBOTT LABORATORIES 3.875% 15/09/2025	USD	40 794	43 046	0.01
100 000	ABBVIE INC 4.25% 14/11/2028	USD	106 236	106 994	0.02
100 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2.75% 15/01/2020	USD	99 203	100 109	0.02
50 000	ALEXANDRIA REAL ESTATE EQUITIES INC 4.5% 30/07/2029	USD	50 034	55 225	0.01
130 000	AMERICAN EXPRESS CO FRN 03/08/2023	USD	130 619	130 723	0.03
2 500 000	AMERICAN EXPRESS CO 2.5% 01/08/2022	USD	2 445 763	2 514 175	0.58
846 000	AMERICAN HONDA FINANCE CORP FRN 20/07/2020	USD	847 028	847 371	0.20
10 000	AMGEN INC 2.125% 01/05/2020	USD	9 946	9 984	0.00
8 566 000	AT&T INC FRN 01/06/2021	USD	8 620 607	8 607 631	2.00
7 040 000	AT&T INC FRN 12/06/2024	USD	7 026 624	7 124 938	1.66
100 000	AVALONBAY COMMUNITIES INC 3.625% 01/10/2020	USD	100 876	101 373	0.02
87 000	BANK OF AMERICA CORP FRN 05/03/2024	USD	86 979	86 981	0.02
105 000	BANK OF MONTREAL FRN 12/12/2019	USD	105 314	105 296	0.02
666 000	BANK OF MONTREAL FRN 26/03/2022	USD	667 522	668 248	0.16
466 000	BANK OF MONTREAL FRN 27/08/2021	USD	471 222	471 182	0.11
728 000	BANK OF NOVA SCOTIA FRN 20/04/2021	USD	731 021	731 036	0.17
2 000	BANK OF NOVA SCOTIA 2.45% 22/03/2021	USD	1 989	2 009	0.00
71 000	BERKSHIRE HATHAWAY INC 3.125% 15/03/2026	USD	70 532	73 456	0.02
200 000	BNG BAN BANK GROIP INC 1.625% 25/11/2019	USD	198 376	199 541	0.05
250 000	BRANCH BANKING & TRUST CO 2.25% 01/06/2020	USD	249 488	249 980	0.06
35 000	CANADIAN NATURAL RESOURCES LTD 3.85% 01/06/2027	USD	36 251	36 376	0.01
208 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL FRN 01/02/2024	USD	209 164	208 970	0.05
260 000	CITIGROUP INC FRN 01/06/2024	USD	261 166	261 443	0.06
113 000	CITIGROUP INC FRN 27/10/2028	USD	116 308	116 662	0.03
1 473 000	COMCAST CORP 3.45% 01/10/2021	USD	1 505 141	1 515 378	0.35
150 000	CONOCOPHILLIPS CO 4.95% 15/03/2026	USD	166 118	171 044	0.04
237 000	CONTINENTAL RESOURCES INC/OK 3.8% 01/06/2024	USD	243 411	244 015	0.06
25 000	ENERGY TRANSFER PARTNERS LP 4.75% 15/01/2026	USD	24 523	26 829	0.01
40 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 07/03/2022	USD	39 477	40 331	0.01
20 000	FEDEX CORP 3.3% 15/03/2027	USD	19 375	20 496	0.00
6 000 000	GOLDMAN SACHS GROUP INC FRN 05/06/2023	USD	6 017 040	6 027 300	1.40
386 000	GOLDMAN SACHS GROUP INC FRN 15/05/2026	USD	380 914	382 055	0.09
220 000	GOLDMAN SACHS GROUP INC FRN 24/07/2023	USD	220 481	220 701	0.05
853 000	GOLDMAN SACHS GROUP INC FRN 31/10/2022	USD	851 587	853 883	0.20
150 000	HCA INC 5.25% 15/04/2025	USD	166 101	166 163	0.04
266 000	HSBC HOLDINGS PLC FRN 11/03/2025	USD	266 281	266 924	0.06
1 815 000	HSBC HOLDINGS PLC FRN 18/05/2021	USD	1 818 308	1 816 407	0.42
800 000	HSBC HOLDINGS PLC FRN 19/06/2029	USD	829 260	874 300	0.20
25 000	KINDER MORGAN ENERGY PARTNERS LP 3.95% 01/09/2022	USD	25 463	26 040	0.01
75 000	LINN ENERGY LLC 3% 15/03/2022	USD	74 801	76 627	0.02
500 000	MAPLE ESCROW SUBSIDIARY INC 4.597% 25/05/2028	USD	511 765	543 550	0.13
21 000	MARATHON PETROLEUM CORP 5.125% 01/03/2021	USD	21 936	21 934	0.01
200 000	MEDTRONIC INC 3.5% 15/03/2025	USD	205 863	212 080	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
836 000	MORGAN STANLEY FRN 10/02/2021	USD	837 101	837 371	0.19
1 000	MORGAN STANLEY FRN 16/06/2020	USD	1 007	1 007	0.00
112 000	MORGAN STANLEY FRN 23/07/2019	USD	112 204	112 043	0.03
37 000	MURPHY OIL CORP 3.7% 01/12/2022	USD	36 576	37 464	0.01
246 000	MURPHY OIL CORP 6.875% 15/08/2024	USD	258 518	259 259	0.06
50 000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.4% 07/02/2028	USD	48 833	52 542	0.01
300 000	NEWFIELD EXPLORATION CO 5.75% 30/01/2022	USD	319 626	321 515	0.07
100 000	NVIDIA CORP 2.2% 16/09/2021	USD	99 710	99 729	0.02
100 000	PFIZER INC 3% 15/06/2023	USD	100 669	103 172	0.02
100 000	PFIZER INC 3% 15/12/2026	USD	98 691	103 179	0.02
31 000	PHILLIPS 66 FRN 26/02/2021	USD	30 946	31 002	0.01
8 000	PHILLIPS 66 4.3% 01/04/2022	USD	8 366	8 421	0.00
250 000	PNC BAN NA GROIP INC FRN 19/05/2020	USD	250 551	250 751	0.06
9 707 000	ROYAL BANK OF CANADA FRN 22/07/2020	USD	9 731 461	9 728 404	2.27
2 076 000	ROYAL BANK OF CANADA FRN 30/04/2021	USD	2 081 699	2 082 488	0.48
102 000	ROYAL BANK OF CANADA 2.15% 26/10/2020	USD	100 637	101 960	0.02
75 000	ROYAL BANK OF CANADA 2.35% 30/10/2020	USD	74 671	75 144	0.02
25 000	ROYAL BANK OF CANADA 2.5% 19/01/2021	USD	24 646	25 120	0.01
37 000	ROYAL BANK OF CANADA 2.75% 01/02/2022	USD	37 556	37 568	0.01
1 991 000	ROYAL BANK OF SCOTLAND GROUP PLC FRN 25/06/2024	USD	1 981 005	1 982 160	0.46
329 000	ROYAL BANK OF SCOTLAND GROUP PLC 3.875% 12/09/2023	USD	337 651	337 723	0.08
8 558 000	SANTANDER UK PLC FRN 01/06/2021	USD	8 537 084	8 571 350	1.99
456 000	SEMPRA ENERGY FRN 15/03/2021	USD	453 902	457 220	0.11
25 000	SHELL INTERNATIONAL FINANCE BV 1.875% 10/05/2021	USD	24 420	24 903	0.01
75 000	SHELL INTERNATIONAL FINANCE BV 2.875% 10/05/2026	USD	72 332	76 719	0.02
200 000	STATE STREET CORP 3.3% 16/12/2024	USD	206 918	209 095	0.05
2 881 000	SUMITOMO MITSUI BANKING CORP FRN 16/10/2020	USD	2 882 382	2 884 356	0.67
2 543 000	SYNCHRONY BANK FRN 30/03/2020	USD	2 547 883	2 546 090	0.59
57 000	TIME WARNER ENTERTAINMENT CO LP 8.375% 15/03/2023	USD	66 146	67 654	0.02
3 525 000	TORONTO BANK GGAIP INC FRN 17/09/2020	USD	3 528 455	3 531 416	0.82
7 813 000	TORONTO-DOMINION BANK FRN 11/06/2020	USD	7 828 117	7 831 243	1.82
258 000	TORONTO-DOMINION BANK FRN 25/01/2021	USD	258 112	258 270	0.06
457 000	TORONTO-DOMINION BANK 1.9% 24/10/2019	USD	455 286	456 442	0.11
412 000	TORONTO-DOMINION BANK 2.5% 14/12/2020	USD	410 688	413 938	0.10
98 000	TOYOTA MOTOR CREDIT CORP FRN 13/04/2021	USD	98 111	98 093	0.02
5 448 000	UBS GROUP FUNDING SWITZERLAND AG - REGS - FRN 23/05/2023	USD	5 505 067	5 508 064	1.28
2 000	UNITED TECHNOLOGIES CORP 3.1% 01/06/2022	USD	2 047	2 047	0.00
65 000	US BANCORP 3.15% 27/04/2027	USD	65 044	67 467	0.02
9 092 000	US BANK CINCINNATI GGAIP INC FRN 24/07/2020	USD	9 110 047	9 103 365	2.12
4 415 000	US BANK NA/CINCINNATI OH FRN 04/02/2021	USD	4 426 227	4 427 207	1.03
1 622 000	VERIZON COMMUNICATIONS INC FRN 15/05/2025	USD	1 637 628	1 645 714	0.38
182 000	VISA INC 3.15% 14/12/2025	USD	188 301	190 718	0.04
8 531 000	WALMART INC GGAIP INC FRN 23/06/2020	USD	8 529 549	8 530 531	1.98

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
250 000	WALMART INC 3.3% 22/04/2024	USD	255 614	262 601	0.06
250 000	WALT DISNEY CO 3.375% 15/11/2026	USD	255 344	263 176	0.06
135 000	WESTPAC BANKING CORP FRN 06/03/2020	USD	135 327	135 331	0.03
1 696 000	WESTPAC BANKING CORP 2.15% 06/03/2020	USD	1 683 378	1 694 516	0.39
50 000	WESTPAC BANKING CORP 2.7% 19/08/2026	USD	46 529	49 932	0.01
Total Bonds			111 852 969	112 254 286	26.10
Supranationals, Governments and Local Public Authorities, Debt Instruments					
117 000	ASIAN DEVELOPMENT BANK 2.625% 12/01/2027	USD	118 468	122 267	0.03
72 000 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	90 449 153	94 146 018	21.89
600 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.3% 25/10/2019	USD	596 520	598 098	0.14
1 449 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.875% 07/10/2019	USD	1 447 739	1 447 631	0.34
5 000 000	IRELAND GOVERNMENT BOND 5.9% 18/10/2019	EUR	6 261 694	5 804 521	1.35
57 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	78 185	78 313	0.02
4 041 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2046	USD	4 279 789	4 569 017	1.06
7 344 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2021	USD	7 759 489	7 847 305	1.82
38 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	77 205	77 241	0.02
973 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2020	USD	1 141 773	1 148 452	0.27
116 120 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	117 066 308	123 060 054	28.62
2 354 000	UNITED STATES TREASURY NOTE/BOND 1.125% 31/03/2020	USD	2 328 437	2 338 690	0.54
3 044 700	UNITED STATES TREASURY NOTE/BOND 1.375% 31/03/2020	USD	3 016 810	3 030 012	0.70
8 954 300	UNITED STATES TREASURY NOTE/BOND 1.625% 15/02/2026	USD	8 416 342	8 819 286	2.05
1 362 700	UNITED STATES TREASURY NOTE/BOND 1.75% 30/09/2019	USD	1 359 107	1 361 529	0.32
2 457 900	UNITED STATES TREASURY NOTE/BOND 2% 31/01/2020	USD	2 450 603	2 457 324	0.57
1 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	940	945	0.00
3 928 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	4 009 832	4 019 654	0.93
5 519 200	UNITED STATES TREASURY NOTE/BOND 2.625% 31/01/2026	USD	5 620 098	5 778 775	1.34
1 495 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	1 482 386	1 566 830	0.36
10 370 300	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	10 511 142	11 092 170	2.58
5 310 400	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	5 681 091	5 703 287	1.33
4 410 400	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2047	USD	4 435 553	4 838 347	1.13
280 400	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2039	USD	359 657	378 825	0.09
5 443 700	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2040	USD	7 155 919	7 475 731	1.74
947 200	UNITED STATES TREASURY NOTE/BOND 7.625% 15/02/2025	USD	1 217 818	1 239 537	0.29
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			287 322 058	298 999 859	69.53
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			399 175 027	411 254 145	95.63
Total Investments			399 175 027	411 254 145	95.63

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	69.53	United States of America	60.44
Banks	13.93	France	21.89
Financial Services	4.12	Canada	6.18
Fixed Line Telecommunications	4.04	United Kingdom	3.23
General Retailers	2.04	Ireland	1.35
General Industrials	0.61	Switzerland	1.28
Media	0.43	Japan	0.67
Oil & Gas Producers	0.26	Australia	0.44
Nonequity Investment Instruments	0.22	Netherlands	0.07
Gas, Water & Multiutilities	0.11	Luxembourg	0.05
Health Care Equipment & Services	0.10	Philippines	0.03
Pharmaceuticals & Biotechnology	0.08		
Real Estate Investment Trusts	0.06		95.63
Leisure Goods	0.05		
Nonlife Insurance	0.02		
Technology Hardware & Equipment	0.02		
Oil Equipment, Services & Distribution	0.01		
	95.63		

MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 987 900	UNITED STATES TREASURY NOTE/BOND 1.125% 28/02/2021	USD	2 885 566	2 954 520	0.98
2 987 900	UNITED STATES TREASURY NOTE/BOND 1.125% 30/06/2021	USD	2 867 319	2 951 718	0.98
2 987 900	UNITED STATES TREASURY NOTE/BOND 1.125% 30/09/2021	USD	2 854 297	2 949 151	0.98
2 987 900	UNITED STATES TREASURY NOTE/BOND 1.125% 31/07/2021	USD	2 866 688	2 949 618	0.98
2 987 900	UNITED STATES TREASURY NOTE/BOND 1.125% 31/08/2021	USD	2 857 377	2 948 684	0.98
2 987 900	UNITED STATES TREASURY NOTE/BOND 1.25% 31/03/2021	USD	2 887 481	2 960 122	0.98
2 987 900	UNITED STATES TREASURY NOTE/BOND 1.25% 31/10/2021	USD	2 867 288	2 955 220	0.98
2 109 100	UNITED STATES TREASURY NOTE/BOND 1.375% 15/09/2020	USD	2 066 491	2 096 412	0.70
2 987 900	UNITED STATES TREASURY NOTE/BOND 1.375% 30/04/2021	USD	2 895 804	2 966 191	0.99
3 075 800	UNITED STATES TREASURY NOTE/BOND 1.375% 30/09/2020	USD	3 010 410	3 056 576	1.02
3 075 800	UNITED STATES TREASURY NOTE/BOND 1.375% 31/01/2021	USD	2 990 175	3 054 414	1.02
2 548 500	UNITED STATES TREASURY NOTE/BOND 1.375% 31/05/2020	USD	2 505 219	2 534 165	0.84
2 987 900	UNITED STATES TREASURY NOTE/BOND 1.375% 31/05/2021	USD	2 891 532	2 966 191	0.99
3 075 800	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2020	USD	3 014 365	3 056 817	1.02
3 075 800	UNITED STATES TREASURY NOTE/BOND 1.375% 31/10/2020	USD	3 004 982	3 056 096	1.02
2 109 100	UNITED STATES TREASURY NOTE/BOND 1.5% 15/06/2020	USD	2 077 158	2 099 873	0.70
2 109 100	UNITED STATES TREASURY NOTE/BOND 1.5% 15/07/2020	USD	2 075 803	2 099 543	0.70
2 109 100	UNITED STATES TREASURY NOTE/BOND 1.5% 15/08/2020	USD	2 074 790	2 099 543	0.70
2 548 500	UNITED STATES TREASURY NOTE/BOND 1.5% 31/01/2022	USD	2 480 538	2 534 762	0.84
3 075 800	UNITED STATES TREASURY NOTE/BOND 1.5% 31/05/2020	USD	3 030 255	3 061 863	1.02
2 109 100	UNITED STATES TREASURY NOTE/BOND 1.625% 15/10/2020	USD	2 074 169	2 102 509	0.70
3 075 800	UNITED STATES TREASURY NOTE/BOND 1.625% 30/06/2020	USD	3 035 540	3 065 948	1.02
3 075 800	UNITED STATES TREASURY NOTE/BOND 1.625% 30/11/2020	USD	3 018 197	3 066 429	1.02
3 075 800	UNITED STATES TREASURY NOTE/BOND 1.625% 31/07/2020	USD	3 034 083	3 065 708	1.02
5 800 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/05/2022	USD	5 773 719	5 805 438	1.93
2 109 100	UNITED STATES TREASURY NOTE/BOND 1.75% 15/11/2020	USD	2 076 595	2 106 134	0.70
2 548 500	UNITED STATES TREASURY NOTE/BOND 1.75% 28/02/2022	USD	2 513 966	2 550 690	0.85
2 548 500	UNITED STATES TREASURY NOTE/BOND 1.75% 30/04/2022	USD	2 537 350	2 551 088	0.85
2 987 900	UNITED STATES TREASURY NOTE/BOND 1.75% 30/11/2021	USD	2 930 910	2 989 534	0.99
2 548 500	UNITED STATES TREASURY NOTE/BOND 1.75% 31/03/2022	USD	2 513 728	2 550 690	0.85
2 548 500	UNITED STATES TREASURY NOTE/BOND 1.75% 31/10/2020	USD	2 509 904	2 544 319	0.85
3 075 800	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2020	USD	3 020 824	3 071 955	1.02
2 109 100	UNITED STATES TREASURY NOTE/BOND 1.875% 15/12/2020	USD	2 080 832	2 110 253	0.70
2 987 900	UNITED STATES TREASURY NOTE/BOND 1.875% 28/02/2022	USD	2 957 654	2 999 571	1.00
2 987 900	UNITED STATES TREASURY NOTE/BOND 1.875% 30/04/2022	USD	2 985 099	3 000 739	1.00
2 548 500	UNITED STATES TREASURY NOTE/BOND 1.875% 30/06/2020	USD	2 526 876	2 546 509	0.85
2 548 500	UNITED STATES TREASURY NOTE/BOND 1.875% 30/11/2021	USD	2 509 382	2 557 260	0.85
2 987 900	UNITED STATES TREASURY NOTE/BOND 1.875% 31/01/2022	USD	2 938 735	2 999 105	1.00
2 987 900	UNITED STATES TREASURY NOTE/BOND 1.875% 31/03/2022	USD	2 959 014	3 001 672	1.00
2 109 100	UNITED STATES TREASURY NOTE/BOND 2% 15/01/2021	USD	2 082 454	2 114 538	0.70
5 800 000	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2022	USD	5 726 249	5 842 140	1.94
5 800 000	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2021	USD	5 684 408	5 839 422	1.94
2 548 500	UNITED STATES TREASURY NOTE/BOND 2% 28/02/2021	USD	2 513 664	2 556 464	0.85
2 548 500	UNITED STATES TREASURY NOTE/BOND 2% 30/09/2020	USD	2 526 653	2 552 482	0.85

MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 548 500	UNITED STATES TREASURY NOTE/BOND 2% 30/11/2020	USD	2 521 574	2 554 075	0.85
2 548 500	UNITED STATES TREASURY NOTE/BOND 2% 31/05/2021	USD	2 506 577	2 559 849	0.85
2 548 500	UNITED STATES TREASURY NOTE/BOND 2% 31/07/2020	USD	2 532 101	2 550 292	0.85
2 548 500	UNITED STATES TREASURY NOTE/BOND 2% 31/08/2021	USD	2 496 660	2 562 437	0.85
2 548 500	UNITED STATES TREASURY NOTE/BOND 2% 31/10/2021	USD	2 497 731	2 564 229	0.85
2 987 900	UNITED STATES TREASURY NOTE/BOND 2% 31/12/2021	USD	2 954 966	3 008 675	1.00
3 339 400	UNITED STATES TREASURY NOTE/BOND 2.125% 15/05/2022	USD	3 361 315	3 377 229	1.12
5 864 600	UNITED STATES TREASURY NOTE/BOND 2.125% 15/08/2021	USD	5 779 267	5 910 417	1.96
2 548 500	UNITED STATES TREASURY NOTE/BOND 2.125% 30/06/2021	USD	2 510 864	2 567 216	0.85
2 548 500	UNITED STATES TREASURY NOTE/BOND 2.125% 30/09/2021	USD	2 502 465	2 570 600	0.85
2 548 500	UNITED STATES TREASURY NOTE/BOND 2.125% 31/01/2021	USD	2 521 531	2 560 446	0.85
3 515 100	UNITED STATES TREASURY NOTE/BOND 2.125% 31/05/2021	USD	3 527 458	3 539 541	1.18
2 548 500	UNITED STATES TREASURY NOTE/BOND 2.125% 31/08/2020	USD	2 535 088	2 554 672	0.85
2 548 500	UNITED STATES TREASURY NOTE/BOND 2.125% 31/12/2021	USD	2 528 512	2 573 587	0.86
2 284 900	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2021	USD	2 267 055	2 300 609	0.76
3 339 400	UNITED STATES TREASURY NOTE/BOND 2.25% 15/04/2022	USD	3 340 754	3 387 143	1.13
6 063 600	UNITED STATES TREASURY NOTE/BOND 2.25% 30/04/2021	USD	6 038 853	6 114 763	2.02
6 063 600	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2021	USD	6 038 135	6 111 446	2.02
2 548 500	UNITED STATES TREASURY NOTE/BOND 2.25% 31/07/2021	USD	2 520 502	2 574 184	0.86
2 460 600	UNITED STATES TREASURY NOTE/BOND 2.375% 15/03/2021	USD	2 448 823	2 484 437	0.83
3 339 400	UNITED STATES TREASURY NOTE/BOND 2.375% 15/03/2022	USD	3 353 782	3 399 405	1.13
2 636 400	UNITED STATES TREASURY NOTE/BOND 2.375% 15/04/2021	USD	2 618 658	2 663 382	0.89
2 548 500	UNITED STATES TREASURY NOTE/BOND 2.375% 31/12/2020	USD	2 538 191	2 568 808	0.85
3 339 400	UNITED STATES TREASURY NOTE/BOND 2.5% 15/01/2022	USD	3 347 608	3 403 318	1.13
3 339 400	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2022	USD	3 343 944	3 405 666	1.13
3 515 200	UNITED STATES TREASURY NOTE/BOND 2.5% 28/02/2021	USD	3 516 671	3 555 021	1.18
2 987 900	UNITED STATES TREASURY NOTE/BOND 2.5% 30/06/2020	USD	2 979 885	3 003 773	1.00
3 515 200	UNITED STATES TREASURY NOTE/BOND 2.5% 31/01/2021	USD	3 519 270	3 552 274	1.18
2 900 000	UNITED STATES TREASURY NOTE/BOND 2.5% 31/05/2020	USD	2 896 574	2 913 140	0.97
3 515 200	UNITED STATES TREASURY NOTE/BOND 2.5% 31/12/2020	USD	3 516 577	3 549 528	1.18
2 724 300	UNITED STATES TREASURY NOTE/BOND 2.625% 15/05/2021	USD	2 724 081	2 766 654	0.92
2 812 200	UNITED STATES TREASURY NOTE/BOND 2.625% 15/06/2021	USD	2 810 482	2 859 656	0.95
2 900 000	UNITED STATES TREASURY NOTE/BOND 2.625% 15/07/2021	USD	2 894 057	2 950 524	0.98
5 962 500	UNITED STATES TREASURY NOTE/BOND 2.625% 15/08/2020	USD	5 994 772	6 009 549	2.00
5 923 800	UNITED STATES TREASURY NOTE/BOND 2.625% 15/11/2020	USD	5 942 703	5 985 352	1.99
3 075 800	UNITED STATES TREASURY NOTE/BOND 2.625% 31/07/2020	USD	3 073 585	3 098 628	1.03
3 163 700	UNITED STATES TREASURY NOTE/BOND 2.625% 31/08/2020	USD	3 162 546	3 189 899	1.06
2 987 900	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2021	USD	2 993 999	3 049 992	1.01
3 075 800	UNITED STATES TREASURY NOTE/BOND 2.75% 15/09/2021	USD	3 074 457	3 144 765	1.05
3 250 800	UNITED STATES TREASURY NOTE/BOND 2.75% 30/09/2020	USD	3 249 344	3 285 340	1.09
3 427 300	UNITED STATES TREASURY NOTE/BOND 2.75% 30/11/2020	USD	3 428 462	3 470 409	1.15
3 163 700	UNITED STATES TREASURY NOTE/BOND 2.875% 15/10/2021	USD	3 170 619	3 244 770	1.08
3 251 600	UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2021	USD	3 264 626	3 337 971	1.11
3 339 400	UNITED STATES TREASURY NOTE/BOND 2.875% 31/10/2020	USD	3 345 350	3 383 230	1.12

MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 800 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2021	USD	5 872 002	5 943 640	1.98
5 939 200	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2021	USD	6 083 067	6 110 417	2.03
885 300	UNITED STATES TREASURY NOTE/BOND 7.875% 15/02/2021	USD	994 814	970 510	0.32
2 692 800	UNITED STATES TREASURY NOTE/BOND 8% 15/11/2021	USD	3 083 528	3 079 680	1.02
884 200	UNITED STATES TREASURY NOTE/BOND 8.125% 15/05/2021	USD	1 005 553	986 367	0.33
834 900	UNITED STATES TREASURY NOTE/BOND 8.125% 15/08/2021	USD	955 738	944 415	0.31
1 498 500	UNITED STATES TREASURY NOTE/BOND 8.75% 15/08/2020	USD	1 684 397	1 611 941	0.54
3 339 400	US TREA N GGAIP INC 2.625% 15/12/2021	USD	3 357 212	3 413 232	1.13
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			293 960 328	298 219 179	99.13
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			293 960 328	298 219 179	99.13
Total Investments			293 960 328	298 219 179	99.13

MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.13	United States of America	99.13
	99.13		99.13

MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 186 300	UNITED STATES TREASURY NOTE/BOND 1.625% 15/02/2026	USD	1 112 850	1 169 525	4.50
1 186 300	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2026	USD	1 155 252	1 167 857	4.50
527 200	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2024	USD	504 293	530 207	2.04
1 242 800	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2025	USD	1 180 242	1 256 005	4.84
1 242 800	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2025	USD	1 183 524	1 255 422	4.83
1 362 700	UNITED STATES TREASURY NOTE/BOND 2% 31/05/2024	USD	1 347 583	1 378 775	5.30
1 242 800	UNITED STATES TREASURY NOTE/BOND 2.125% 15/05/2025	USD	1 195 477	1 264 355	4.87
527 200	UNITED STATES TREASURY NOTE/BOND 2.125% 30/09/2024	USD	510 905	536 550	2.07
527 200	UNITED STATES TREASURY NOTE/BOND 2.125% 30/11/2024	USD	509 388	536 508	2.07
527 200	UNITED STATES TREASURY NOTE/BOND 2.125% 31/07/2024	USD	513 628	536 550	2.07
1 242 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2024	USD	1 210 772	1 272 317	4.90
1 242 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2025	USD	1 194 580	1 273 287	4.89
602 600	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2026	USD	597 398	617 665	2.38
527 200	UNITED STATES TREASURY NOTE/BOND 2.25% 31/10/2024	USD	513 762	539 721	2.08
527 200	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2024	USD	510 370	539 845	2.08
1 242 800	UNITED STATES TREASURY NOTE/BOND 2.375% 15/08/2024	USD	1 228 704	1 280 180	4.92
602 600	UNITED STATES TREASURY NOTE/BOND 2.375% 30/04/2026	USD	616 206	622 467	2.40
602 600	UNITED STATES TREASURY NOTE/BOND 2.5% 28/02/2026	USD	609 586	626 987	2.41
527 200	UNITED STATES TREASURY NOTE/BOND 2.5% 31/01/2025	USD	516 940	546 970	2.11
602 600	UNITED STATES TREASURY NOTE/BOND 2.625% 31/01/2026	USD	603 929	631 506	2.43
546 100	UNITED STATES TREASURY NOTE/BOND 2.625% 31/03/2025	USD	539 049	570 461	2.20
602 600	UNITED STATES TREASURY NOTE/BOND 2.625% 31/12/2025	USD	606 930	631 318	2.43
546 100	UNITED STATES TREASURY NOTE/BOND 2.75% 28/02/2025	USD	544 722	573 960	2.21
583 700	UNITED STATES TREASURY NOTE/BOND 2.75% 31/08/2025	USD	577 125	614 937	2.37
546 100	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2025	USD	550 976	578 183	2.23
602 600	UNITED STATES TREASURY NOTE/BOND 2.875% 30/11/2025	USD	614 006	640 263	2.47
564 900	UNITED STATES TREASURY NOTE/BOND 2.875% 31/05/2025	USD	568 574	598 397	2.30
241 700	UNITED STATES TREASURY NOTE/BOND 6% 15/02/2026	USD	293 629	304 013	1.17
210 600	UNITED STATES TREASURY NOTE/BOND 6.875% 15/08/2025	USD	264 661	271 871	1.05
180 600	UNITED STATES TREASURY NOTE/BOND 7.5% 15/11/2024	USD	232 672	233 200	0.90
178 900	UNITED STATES TREASURY NOTE/BOND 7.625% 15/02/2025	USD	231 314	234 289	0.90
564 900	US TREA TREASURY GROIP INC 2.75% 30/06/2025	USD	561 042	594 734	2.29
583 700	US TREA US GROIP INC 3% 31/10/2025	USD	588 901	624 194	2.40
527 200	US TREASURY NOTES 2% 30/06/2024	USD	508 901	532 966	2.05
564 900	USA 2.8 2 GROIP INC 2.875% 31/07/2025	USD	568 974	598 971	2.31
583 700	USA 3.0 3 GROIP INC 3% 30/09/2025	USD	584 430	623 829	2.40
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			24 651 295	25 808 285	99.37
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			24 651 295	25 808 285	99.37
Total Investments			24 651 295	25 808 285	99.37

MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.37	United States of America	99.37
	99.37		99.37

MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
7 154 500	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	6 042 149	6 764 357	1.65
7 704 800	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2045	USD	6 901 298	7 679 519	1.88
7 154 500	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	6 384 376	7 120 964	1.74
7 154 500	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2046	USD	6 380 135	7 117 610	1.74
7 704 800	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2042	USD	7 302 246	8 088 837	1.98
7 154 500	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2047	USD	6 693 626	7 471 421	1.83
7 704 800	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	7 293 072	8 078 603	1.98
7 154 500	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	6 689 903	7 472 540	1.83
7 704 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	7 447 826	8 243 533	2.02
3 485 500	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	3 699 259	3 741 194	0.92
7 704 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2045	USD	7 419 164	8 238 718	2.02
7 154 500	UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2046	USD	6 877 905	7 660 346	1.87
7 154 500	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2047	USD	7 047 586	7 850 946	1.92
7 704 800	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	7 571 154	8 445 184	2.07
9 355 900	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2049	USD	9 471 181	10 281 257	2.51
7 704 800	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2042	USD	7 636 109	8 441 572	2.06
7 704 800	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2045	USD	7 600 821	8 430 737	2.06
7 154 500	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2047	USD	7 040 747	7 840 886	1.92
8 805 500	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	8 647 204	9 662 661	2.36
7 704 800	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2044	USD	7 602 617	8 419 903	2.06
7 704 800	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2045	USD	7 597 830	8 436 153	2.06
7 704 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2042	USD	7 805 297	8 620 348	2.11
7 704 900	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2043	USD	7 781 392	8 594 576	2.10
7 704 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	7 758 419	8 651 046	2.12
7 704 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	7 773 414	8 598 076	2.10
7 704 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2041	USD	7 811 427	8 627 570	2.11
7 704 800	UNITED STATES TREASURY NOTE/BOND 3.375% 15/05/2044	USD	8 113 940	8 956 830	2.19
9 355 800	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	9 961 151	11 019 378	2.70
4 752 900	UNITED STATES TREASURY NOTE/BOND 3.5% 15/02/2039	USD	5 142 302	5 648 525	1.38
7 704 800	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2044	USD	8 449 646	9 313 177	2.28
7 704 800	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	8 444 426	9 302 343	2.28
7 794 700	UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041	USD	8 706 911	9 573 475	2.34
7 704 800	UNITED STATES TREASURY NOTE/BOND 3.75% 15/11/2043	USD	8 614 916	9 488 341	2.32
7 927 400	UNITED STATES TREASURY NOTE/BOND 3.875% 15/08/2040	USD	9 015 589	9 905 534	2.42
7 113 900	UNITED STATES TREASURY NOTE/BOND 4.25% 15/05/2039	USD	8 504 437	9 310 873	2.28
7 870 500	UNITED STATES TREASURY NOTE/BOND 4.25% 15/11/2040	USD	9 424 664	10 331 261	2.53
4 132 400	UNITED STATES TREASURY NOTE/BOND 4.375% 15/02/2038	USD	5 007 747	5 464 776	1.34
7 975 100	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2040	USD	9 701 300	10 623 706	2.60
7 704 800	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2041	USD	9 392 593	10 291 927	2.52
8 175 200	UNITED STATES TREASURY NOTE/BOND 4.375% 15/11/2039	USD	9 933 324	10 873 655	2.66
4 842 700	UNITED STATES TREASURY NOTE/BOND 4.5% 15/02/2036	USD	5 897 020	6 391 985	1.56
4 678 900	UNITED STATES TREASURY NOTE/BOND 4.5% 15/05/2038	USD	5 762 325	6 289 099	1.54
7 601 400	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2039	USD	9 384 133	10 272 579	2.51
8 237 200	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2040	USD	10 341 668	11 315 208	2.76

MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 043 400	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2037	USD	3 834 365	4 169 696	1.02
7 889 600	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2041	USD	10 095 087	11 043 590	2.69
3 928 200	UNITED STATES TREASURY NOTE/BOND 5% 15/05/2037	USD	5 098 530	5 541 217	1.36
3 013 500	UNITED STATES TREASURY NOTE/BOND 5.375% 15/02/2031	USD	3 797 421	4 047 507	0.99
2 050 300	UNITED STATES TREASURY NOTE/BOND 6.125% 15/08/2029	USD	2 671 326	2 823 648	0.69
3 127 000	UNITED STATES TREASURY NOTE/BOND 6.25% 15/05/2030	USD	4 164 867	4 413 223	1.08
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			367 735 845	404 990 110	99.06
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			367 735 845	404 990 110	99.06
Total Investments			367 735 845	404 990 110	99.06

MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Investment Fund	99.82	Luxembourg	99.82
	99.82		99.82

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
587 000	ANHEUSER-BUSCH INBEV SA/NV 2.85% 25/05/2037	GBP	567 637	582 122	0.94
408 000	ANNINGTON FUNDING PLC 3.935% 12/07/2047	GBP	425 550	438 826	0.71
341 000	AROUNDTOWN SA 3% 16/10/2029	GBP	324 601	332 570	0.54
346 000	AT&T INC 2.9% 04/12/2026	GBP	353 877	360 553	0.58
100 000	BARCLAYS PLC 3.125% 17/01/2024	GBP	98 881	103 080	0.17
994 000	BARCLAYS PLC 3.25% 12/02/2027	GBP	1 008 536	1 016 727	1.65
228 000	BAT INTERNATIONAL FINANCE PLC 4% 23/11/2055	GBP	229 402	232 398	0.37
250 000	BAT INTERNATIONAL FINANCE PLC 6% 24/11/2034	GBP	320 183	324 859	0.52
228 000	BMW INTERNATIONAL INVESTMENT BV 1.875% 11/09/2023	GBP	228 766	231 039	0.37
606 000	BNP PARIBAS SA 3.375% 23/01/2026	GBP	633 758	643 993	1.04
334 000	BP CAPITAL MARKETS PLC 2.03% 14/02/2025	GBP	339 630	343 668	0.55
326 000	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 2.75% 08/08/2025	GBP	329 253	336 098	0.54
424 000	CYBG PLC FRN 25/09/2026	GBP	426 656	427 564	0.69
345 000	DAIMLER AG 2.75% 04/12/2020	GBP	352 276	351 903	0.57
196 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 2.5% 10/10/2025	GBP	200 481	204 081	0.33
92 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 6.5% 08/04/2022	GBP	105 108	104 845	0.17
360 000	DIGITAL STOUT HOLDING LLC 3.75% 17/10/2030	GBP	370 336	385 857	0.62
228 000	GATWICK FUNDING LTD 3.125% 28/09/2039	GBP	232 371	238 421	0.38
370 000	GOLDMAN SACHS GROUP INC 3.125% 25/07/2029	GBP	378 593	391 565	0.63
100 000	HEATHROW FUNDING LTD 6.75% 03/12/2026	GBP	129 661	133 216	0.21
30 000	KFW 5% 09/06/2036	GBP	46 401	46 051	0.07
20 000	KREDITANSTALT FUER WIEDERAUFBAU 5.5% 18/06/2025	GBP	25 147	25 126	0.04
689 000	LLOYDS BANKING GROUP PLC 2.25% 16/10/2024	GBP	683 907	692 255	1.12
667 000	MORGAN STANLEY 2.625% 09/03/2027	GBP	679 539	691 361	1.11
173 000	NATIONWIDE BUILDING SOCIETY 3.25% 20/01/2028	GBP	182 653	188 978	0.30
19 000	NESTLÉ HOLDING 1% 11/06/2021	GBP	19 047	19 026	0.03
429 000	PHOENIX GROUP HOLDINGS PLC 4.125% 20/07/2022	GBP	440 725	446 645	0.72
587 000	PRUDENTIAL PLC FRN 20/10/2051	GBP	627 799	647 708	1.04
346 000	STATOIL ASA 6.875% 11/03/2031	GBP	531 780	535 003	0.86
108 000	SVENSKA HANDELSBANKEN AB 1.625% 18/06/2022	GBP	109 190	109 143	0.18
134 000	SWEDBANK AB 1.625% 28/12/2022	GBP	132 502	134 542	0.22
100 000	THAMES WATER UTILITIES CAYMAN FINANCE LTD 3.5% 25/02/2028	GBP	106 550	108 957	0.18
201 000	THAMES WATER UTILITIES CAYMAN FINANCE LTD 4% 19/06/2025	GBP	222 427	222 247	0.36
74 000	TOTAL C INTL GROIP INC 2.25% 09/06/2022	GBP	76 691	76 579	0.12
212 000	TOTAL CAPITAL INTERNATIONAL SA 1.75% 07/07/2025	GBP	215 679	216 578	0.35
141 000	TOYOTA MOTOR CREDIT CORP 1% 27/09/2022	GBP	139 796	140 750	0.23
163 000	UNILEVER PLC 1.875% 15/09/2029	GBP	162 263	166 562	0.27
606 000	VERIZON COMMUNICATIONS INC 3.375% 27/10/2036	GBP	645 290	667 718	1.08
683 000	VODAFONE GROUP PLC 3% 12/08/2056	GBP	573 826	608 420	0.98
100 000	VODAFONE GROUP PLC 3.375% 08/08/2049	GBP	94 199	96 254	0.16
236 000	VOLKSWAGEN FINANCIAL SERVICES NV - DIP - 1.5% 12/04/2021	GBP	234 648	235 659	0.38
Total Bonds			13 005 615	13 258 947	21.38

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
195 000	EUROPEAN INVESTMENT BANK 0.875% 15/03/2021	GBP	195 021	195 233	0.31
30 000	EUROPEAN INVESTMENT BANK 3.875% 08/06/2037	GBP	41 109	40 775	0.07
13 000	EUROPEAN INVESTMENT BANK 4.25% 07/12/2021	GBP	14 164	14 053	0.02
20 000	EUROPEAN INVESTMENT BANK 5.375% 07/06/2021	GBP	21 807	21 730	0.04
9 289 000	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	9 204 612	9 270 097	14.95
2 000	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	1 902	2 011	0.00
12 668 000	UNITED KINGDOM GILT 1.75% 22/07/2019	GBP	12 702 034	12 675 157	20.44
6 877 000	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	9 256 138	9 396 630	15.15
9 175 000	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	12 881 968	13 124 562	21.15
1 000 000	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	1 450 300	1 449 225	2.34
538 000	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	678 956	692 866	1.12
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			46 448 011	46 882 339	75.59
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			59 453 626	60 141 286	96.97
Total Investments			59 453 626	60 141 286	96.97

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	75.59	United Kingdom	84.41
Financial Services	6.34	United States of America	4.29
Banks	5.47	France	1.51
Fixed Line Telecommunications	1.66	Netherlands	1.25
Real Estate Investment & Services	1.24	Luxembourg	0.97
Mobile Telecommunications	1.14	Belgium	0.94
Nonequity Investment Instruments	1.11	Norway	0.86
Life Insurance	1.04	Germany	0.68
Beverages	0.94	Jersey	0.60
Oil & Gas Producers	0.86	Guernsey	0.54
Automobiles & Parts	0.57	Cayman Islands	0.53
Gas, Water & Multiutilities	0.53	Sweden	0.39
Personal Goods	0.27		
Industrial Transportation	0.21		
	96.97		96.97

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 828 020	UK TREA UK GROIP INC 1.75% 22/01/2049	GBP	1 838 308	1 945 562	0.45
7 795 040	UK TSY UK GROIP INC 1% 22/04/2024	GBP	7 825 282	7 928 881	1.85
8 359 580	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	8 276 266	8 341 691	1.95
8 531 390	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	8 457 548	8 577 886	2.00
912 450	UNITED KINGDOM GILT 0.875% 22/10/2029	GBP	910 260	907 797	0.21
6 845 910	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	6 874 529	7 108 998	1.66
9 473 920	UNITED KINGDOM GILT 1.5% 22/01/2021	GBP	9 697 665	9 603 239	2.24
7 842 280	UNITED KINGDOM GILT 1.5% 22/07/2026	GBP	8 092 908	8 278 389	1.93
7 053 290	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	6 680 770	7 085 030	1.66
1 370 480	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	1 397 766	1 442 841	0.34
3 266 070	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	3 219 062	3 586 471	0.84
8 480 150	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	8 841 865	8 794 424	2.05
6 176 320	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	6 250 273	6 569 134	1.53
10 532 430	UNITED KINGDOM GILT 1.75% 22/07/2019	GBP	10 693 483	10 538 433	2.46
5 317 550	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	5 534 273	5 851 964	1.37
8 083 890	UNITED KINGDOM GILT 2% 07/09/2025	GBP	8 656 825	8 746 041	2.04
9 385 840	UNITED KINGDOM GILT 2% 22/07/2020	GBP	9 676 295	9 514 614	2.22
8 020 660	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	8 607 802	8 564 942	2.00
5 641 760	UNITED KINGDOM GILT 2.5% 22/07/2065	GBP	7 385 993	7 781 680	1.82
7 856 740	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	8 734 376	8 703 618	2.03
7 981 860	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	10 477 539	10 899 230	2.55
8 063 240	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	11 091 980	11 525 595	2.69
5 687 920	UNITED KINGDOM GILT 3.5% 22/07/2068	GBP	9 479 482	9 951 016	2.33
8 292 050	UNITED KINGDOM GILT 3.75% 07/09/2019	GBP	8 647 454	8 339 149	1.95
7 175 580	UNITED KINGDOM GILT 3.75% 07/09/2020	GBP	7 699 622	7 434 331	1.74
8 285 710	UNITED KINGDOM GILT 3.75% 07/09/2021	GBP	9 128 467	8 854 607	2.07
6 886 630	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	10 651 597	11 068 192	2.59
11 077 100	UNITED KINGDOM GILT 4% 07/03/2022	GBP	12 460 991	12 090 765	2.83
6 891 570	UNITED KINGDOM GILT 4% 22/01/2060	GBP	11 954 918	12 437 216	2.91
8 687 660	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	12 240 759	12 584 076	2.94
10 345 080	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	14 004 560	14 301 038	3.35
6 645 420	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	9 696 389	10 005 344	2.34
9 050 180	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	11 577 808	11 651 926	2.72
7 252 610	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	10 718 024	11 060 956	2.58
6 745 260	UNITED KINGDOM GILT 4.25% 07/12/2046	GBP	10 574 396	10 952 279	2.56
5 771 610	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	9 378 675	9 712 465	2.27
7 588 050	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	13 202 664	13 687 325	3.20
9 277 950	UNITED KINGDOM GILT 4.5% 07/09/2034	GBP	13 205 588	13 525 396	3.16
7 774 930	UNITED KINGDOM GILT 4.5% 07/12/2042	GBP	12 117 536	12 510 640	2.92
9 722 750	UNITED KINGDOM GILT 4.75% 07/03/2020	GBP	10 460 344	9 991 195	2.33
9 819 700	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	13 649 777	13 868 362	3.25
7 356 270	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	11 321 737	11 645 711	2.72
10 238 910	UNITED KINGDOM GILT 5% 07/03/2025	GBP	12 959 994	12 722 153	2.97
5 554 240	UNITED KINGDOM GILT 6% 07/12/2028	GBP	8 173 149	8 174 008	1.91

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
7 026 660	UNITED KINGDOM GILT 8% 07/06/2021	GBP	8 593 409	8 029 786	1.88
7 797 960	UNITED STATES TREASURY NOTE/BOND 1.625% 22/10/2028	GBP	8 027 000	8 345 221	1.95
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			419 145 408	425 239 617	99.36
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			419 145 408	425 239 617	99.36
Total Investments			419 145 408	425 239 617	99.36

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.36	United Kingdom	99.36
	99.36		99.36

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
207 320	UK TREA BONDS GROIP INC FRN 10/08/2041	GBP	308 170	339 310	1.28
226 190	UNITED KINGDOM GILT INFLATION LINKED FRN 10/08/2048	GBP	279 457	294 994	1.11
320 810	UNITED KINGDOM GILT INFLATION LINKED FRN 10/08/2048	GBP	542 372	591 131	2.23
237 210	UNITED KINGDOM GILT INFLATION LINKED FRN 16/04/2020	GBP	870 706	844 586	3.18
245 940	UNITED KINGDOM GILT INFLATION LINKED FRN 17/07/2024	GBP	902 408	907 794	3.42
549 630	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2024	GBP	715 193	741 353	2.79
485 120	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2026	GBP	608 201	646 165	2.44
513 050	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2029	GBP	736 035	793 398	2.99
525 340	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2034	GBP	909 788	989 345	3.73
508 030	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2040	GBP	1 049 235	1 139 817	4.30
567 000	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2044	GBP	1 013 296	1 103 986	4.16
486 230	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2046	GBP	841 050	916 431	3.45
440 640	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2050	GBP	1 079 902	1 168 168	4.40
445 870	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2052	GBP	943 248	1 021 784	3.85
394 930	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2058	GBP	850 444	910 198	3.43
449 970	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2062	GBP	1 217 513	1 291 208	4.87
454 300	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2068	GBP	1 217 659	1 302 377	4.91
174 550	UNITED KINGDOM GILT INFLATION LINKED FRN 22/07/2030	GBP	644 562	664 878	2.51
295 040	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2019	GBP	343 479	343 663	1.30
567 630	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2022	GBP	927 936	925 980	3.49
510 920	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2027	GBP	971 688	1 026 182	3.87
485 300	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2032	GBP	932 297	1 004 985	3.79
375 820	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2036	GBP	557 951	617 121	2.33
471 090	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2037	GBP	1 071 282	1 166 204	4.40
452 830	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2042	GBP	1 003 167	1 088 812	4.10
421 370	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2047	GBP	1 068 876	1 153 676	4.35
366 660	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2055	GBP	1 319 780	1 409 136	5.30
215 620	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2056	GBP	422 264	472 228	1.78
261 400	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2065	GBP	634 976	681 226	2.57
327 530	UNITED KINGDOM GILT INFLATION LINKED FRN 26/01/2035	GBP	887 086	946 267	3.57
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			24 870 021	26 502 403	99.90
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			24 870 021	26 502 403	99.90
Total Investments			24 870 021	26 502 403	99.90

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.90	United Kingdom	99.90
	99.90		99.90

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
287 300	UNITED STATES TREASURY NOTE/BOND - WHEN ISSUED 2.25% 30/04/2024	USD	291 520	293 854	1.90
196 300	UNITED STATES TREASURY NOTE/BOND 1.25% 31/07/2023	USD	183 977	192 543	1.25
196 300	UNITED STATES TREASURY NOTE/BOND 1.375% 30/06/2023	USD	184 659	193 586	1.25
196 300	UNITED STATES TREASURY NOTE/BOND 1.375% 30/09/2023	USD	183 787	193 386	1.25
196 300	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2023	USD	184 038	193 463	1.25
196 300	UNITED STATES TREASURY NOTE/BOND 1.5% 28/02/2023	USD	187 242	194 766	1.26
196 300	UNITED STATES TREASURY NOTE/BOND 1.5% 31/03/2023	USD	186 256	194 705	1.26
462 500	UNITED STATES TREASURY NOTE/BOND 1.625% 15/08/2022	USD	451 744	461 163	2.98
462 500	UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2022	USD	447 660	460 982	2.98
196 300	UNITED STATES TREASURY NOTE/BOND 1.625% 30/04/2023	USD	187 686	195 564	1.27
196 300	UNITED STATES TREASURY NOTE/BOND 1.625% 31/05/2023	USD	187 382	195 549	1.27
238 300	UNITED STATES TREASURY NOTE/BOND 1.625% 31/08/2022	USD	231 877	237 555	1.54
196 300	UNITED STATES TREASURY NOTE/BOND 1.625% 31/10/2023	USD	186 529	195 349	1.26
462 500	UNITED STATES TREASURY NOTE/BOND 1.75% 15/05/2023	USD	444 465	462 861	3.00
238 300	UNITED STATES TREASURY NOTE/BOND 1.75% 30/06/2022	USD	233 651	238 635	1.54
203 300	UNITED STATES TREASURY NOTE/BOND 1.75% 30/09/2022	USD	198 379	203 475	1.32
203 300	UNITED STATES TREASURY NOTE/BOND 1.75% 31/01/2023	USD	195 777	203 459	1.32
238 300	UNITED STATES TREASURY NOTE/BOND 1.75% 31/05/2022	USD	233 547	238 486	1.54
238 300	UNITED STATES TREASURY NOTE/BOND 1.875% 30/09/2022	USD	233 764	239 510	1.55
203 300	UNITED STATES TREASURY NOTE/BOND 1.875% 31/05/2022	USD	200 232	204 237	1.32
238 300	UNITED STATES TREASURY NOTE/BOND 1.875% 31/07/2022	USD	235 143	239 398	1.55
203 300	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2022	USD	199 788	204 237	1.32
203 300	UNITED STATES TREASURY NOTE/BOND 1.875% 31/10/2022	USD	198 884	204 317	1.32
462 500	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2023	USD	450 073	466 980	3.02
196 200	UNITED STATES TREASURY NOTE/BOND 2% 30/04/2024	USD	196 675	198 361	1.28
441 500	UNITED STATES TREASURY NOTE/BOND 2% 30/11/2022	USD	433 626	445 501	2.88
203 300	UNITED STATES TREASURY NOTE/BOND 2% 31/07/2022	USD	201 583	205 015	1.33
238 300	UNITED STATES TREASURY NOTE/BOND 2% 31/10/2022	USD	234 371	240 422	1.56
196 300	UNITED STATES TREASURY NOTE/BOND 2.125% 29/02/2024	USD	195 165	199 551	1.29
203 300	UNITED STATES TREASURY NOTE/BOND 2.125% 30/06/2022	USD	202 257	205 730	1.33
196 300	UNITED STATES TREASURY NOTE/BOND 2.125% 30/11/2023	USD	192 913	199 459	1.29
507 300	UNITED STATES TREASURY NOTE/BOND 2.125% 31/03/2024	USD	503 615	515 900	3.33
441 500	UNITED STATES TREASURY NOTE/BOND 2.125% 31/12/2022	USD	433 174	447 536	2.90
196 300	UNITED STATES TREASURY NOTE/BOND 2.25% 31/01/2024	USD	193 831	200 579	1.30
196 300	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2023	USD	194 477	200 563	1.30
287 400	UNITED STATES TREASURY NOTE/BOND 2.375% 29/02/2024	USD	289 281	295 528	1.91
238 300	UNITED STATES TREASURY NOTE/BOND 2.375% 31/01/2023	USD	235 713	243 662	1.58
462 500	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2024	USD	474 532	478 471	3.10
462 500	UNITED STATES TREASURY NOTE/BOND 2.5% 15/08/2023	USD	458 949	476 556	3.08
287 400	UNITED STATES TREASURY NOTE/BOND 2.5% 31/01/2024	USD	287 265	296 853	1.92
245 300	UNITED STATES TREASURY NOTE/BOND 2.5% 31/03/2023	USD	243 194	252 180	1.63
245 300	UNITED STATES TREASURY NOTE/BOND 2.625% 28/02/2023	USD	245 698	253 081	1.64
252 300	UNITED STATES TREASURY NOTE/BOND 2.625% 30/06/2023	USD	251 139	260 993	1.69
287 400	UNITED STATES TREASURY NOTE/BOND 2.625% 31/12/2023	USD	289 703	298 267	1.93

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
462 500	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2024	USD	467 414	483 023	3.13
462 500	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2023	USD	463 033	482 012	3.12
245 300	UNITED STATES TREASURY NOTE/BOND 2.75% 30/04/2023	USD	246 413	254 537	1.65
252 300	UNITED STATES TREASURY NOTE/BOND 2.75% 31/07/2023	USD	253 173	262 313	1.70
259 300	UNITED STATES TREASURY NOTE/BOND 2.75% 31/08/2023	USD	259 014	269 794	1.75
266 300	UNITED STATES TREASURY NOTE/BOND 2.875% 30/09/2023	USD	267 198	278 637	1.80
280 400	UNITED STATES TREASURY NOTE/BOND 2.875% 30/11/2023	USD	285 332	293 850	1.90
252 300	UNITED STATES TREASURY NOTE/BOND 2.875% 31/05/2023	USD	253 193	261 998	1.70
273 300	UNITED STATES TREASURY NOTE/BOND 3% 31/10/2023	USD	275 229	286 154	1.85
158 800	UNITED STATES TREASURY NOTE/BOND 6.25% 15/08/2023	USD	183 995	187 161	1.21
110 600	UNITED STATES TREASURY NOTE/BOND 7.125% 15/02/2023	USD	131 546	131 433	0.85
71 100	UNITED STATES TREASURY NOTE/BOND 7.25% 15/08/2022	USD	85 328	82 954	0.54
52 000	UNITED STATES TREASURY NOTE/BOND 7.625% 15/11/2022	USD	63 132	61 998	0.40
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			14 909 221	15 358 132	99.39
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			14 909 221	15 358 132	99.39
Total Investments			14 909 221	15 358 132	99.39

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.39	United States of America	99.39
	99.39		99.39

MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
5 542 400	UNITED STATES TREASURY NOTE/BOND 1.5% 15/08/2026	USD	5 105 867	5 402 974	6.41
5 542 500	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026	USD	5 285 241	5 587 533	6.63
2 815 200	UNITED STATES TREASURY NOTE/BOND 2.125% 31/05/2026	USD	2 833 081	2 863 366	3.40
5 542 500	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	5 378 689	5 681 928	6.75
5 542 400	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	5 364 859	5 679 661	6.74
5 542 400	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	5 352 491	5 676 630	6.74
5 542 500	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2027	USD	5 427 299	5 732 591	6.81
2 375 300	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2029	USD	2 425 702	2 455 466	2.92
6 598 200	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	6 666 081	6 959 039	8.26
5 806 400	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	5 828 262	6 175 651	7.33
6 070 300	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	6 151 670	6 519 408	7.74
6 334 200	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	6 395 492	6 808 276	8.08
6 598 200	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2028	USD	6 835 589	7 238 948	8.60
998 500	UNITED STATES TREASURY NOTE/BOND 5.25% 15/02/2029	USD	1 224 552	1 282 448	1.52
963 000	UNITED STATES TREASURY NOTE/BOND 5.25% 15/11/2028	USD	1 166 823	1 231 812	1.46
1 035 900	UNITED STATES TREASURY NOTE/BOND 5.5% 15/08/2028	USD	1 278 478	1 340 438	1.59
1 937 000	UNITED STATES TREASURY NOTE/BOND 6.125% 15/11/2027	USD	2 466 560	2 561 683	3.04
808 800	UNITED STATES TREASURY NOTE/BOND 6.375% 15/08/2027	USD	1 042 781	1 078 990	1.28
953 400	UNITED STATES TREASURY NOTE/BOND 6.5% 15/11/2026	USD	1 218 344	1 255 285	1.49
837 500	UNITED STATES TREASURY NOTE/BOND 6.625% 15/02/2027	USD	1 084 136	1 117 539	1.33
775 800	UNITED STATES TREASURY NOTE/BOND 6.75% 15/08/2026	USD	1 000 525	1 027 450	1.22
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			79 532 522	83 677 116	99.34
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			79 532 522	83 677 116	99.34
Total Investments			79 532 522	83 677 116	99.34

MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.34	United States of America	99.34
	99.34		99.34

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
30 068	ADEVINTA ASA	NOK	312 879	334 321	0.27
18 172	ADIDAS AG - REG - REG	EUR	5 443 712	5 618 495	4.49
44 739	AEON MALL CO LTD	JPY	682 972	673 535	0.54
36 288	AIRBUS SE	EUR	4 692 961	5 152 373	4.11
3 694	ALPHABET INC	USD	4 256 402	3 992 882	3.18
741	AMAZON.COM INC	USD	1 454 183	1 403 180	1.12
22 873	AMERICAN INTERNATIONAL GROUP INC	USD	1 225 993	1 218 673	0.97
12 760	AMGEN INC	USD	2 149 805	2 351 413	1.87
1 928 291	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	11 690 654	10 797 425	8.61
1 009 337	BANCO DE SABADELL SA	EUR	1 172 107	1 047 133	0.83
960 680	BANCO SANTANDER SA	EUR	4 537 167	4 464 158	3.57
19 574	BERKSHIRE HATHAWAY INC - B	USD	4 059 478	4 172 590	3.32
22 615	BOSTON SCIENTIFIC CORP	USD	862 762	971 993	0.77
15 348	CATERPILLAR INC	USD	2 091 483	2 091 779	1.67
21 301	CHEVRON CORP	USD	2 568 262	2 650 696	2.11
16 176	CLOROX CO	USD	2 401 489	2 476 707	1.97
64 850	DENSO CORP	JPY	2 686 535	2 728 466	2.17
132 379	DEUTSCHE PFANDBRIEFBANK AG	EUR	1 558 993	1 594 969	1.27
9 373	DISH NETWORK CORP - A	USD	330 211	360 017	0.29
114 930	DNB ASA	NOK	1 969 354	2 139 247	1.70
56 606	DOWA HOLDINGS CO LTD	JPY	1 819 432	1 815 237	1.45
44 843	EMERSON ELECTRIC CO	USD	2 927 799	2 991 925	2.38
8 968	FACEBOOK INC	USD	1 421 970	1 730 824	1.38
1 859	FAST RETAILING CO LTD	JPY	1 107 938	1 123 785	0.90
4 248	GRENKE AG	EUR	432 540	456 672	0.36
11 728	HELVETIA HOLDING AG	CHF	1 381 761	1 473 491	1.17
24 949	HUGO BOSS AG	EUR	1 546 261	1 662 097	1.32
5 043	IAC/INTERACTIVECORP	USD	843 744	1 097 004	0.87
6 850	INTERCEPT PHARMACEUTICALS INC - HQ6 AJ	USD	596 019	545 055	0.43
96 519	ITOCHU CORP	JPY	1 721 587	1 845 901	1.47
19 193	JM SMUCKER CO	USD	2 442 885	2 210 842	1.76
82 953	KONAMI HOLDINGS CORP	JPY	3 641 025	3 888 180	3.10
15 660	mitsui & CO LTD	JPY	234 475	254 944	0.20
16 036	MITSUI FUDOSAN CO LTD	JPY	395 334	388 844	0.31
37 397	NEC CORP	JPY	1 302 566	1 471 721	1.17
13 382	NEXTERA ENERGY INC	USD	2 769 539	2 741 437	2.18
62 542	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	2 770 135	2 912 318	2.32
75 302	NOMURA HOLDINGS INC	JPY	277 288	265 171	0.21
17 557	NVIDIA CORP	USD	2 524 345	2 883 386	2.30
138 999	OBAYASHI CORP	JPY	1 332 017	1 368 831	1.09
6 385	OKTA INC	USD	832 285	788 611	0.63
1 805	O'REILLY AUTOMOTIVE INC	USD	700 882	666 623	0.53
35 643	PARGESA HOLDING SA - BR	CHF	2 688 731	2 750 859	2.19
9 961	PARSLEY ENERGY INC	USD	253 607	189 359	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
28 195	QIAGEN NV	EUR	1 145 719	1 145 951	0.91
296 981	RAKUTEN INC	JPY	2 177 634	3 528 268	2.81
986	REGENERON PHARMACEUTICALS INC	USD	362 858	308 618	0.25
73 500	SEGA SAMMY HOLDINGS INC	JPY	879 685	892 997	0.71
83 483	SEIKO EPSON CORP	JPY	1 301 044	1 321 129	1.05
3 599	SIMON PROPERTY GROUP INC	USD	583 434	574 976	0.46
53 830	SOFTWARE AG	EUR	1 829 303	1 851 308	1.47
130 651	SOUTH32 LTD	AUD	331 987	291 556	0.23
4 854	STARBUCKS CORP	USD	404 581	406 911	0.32
89 106	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	3 166 685	3 147 738	2.51
19 287	TALANX AG	EUR	827 714	836 830	0.67
19 328	TOSHIBA TEC CORP	JPY	490 726	538 005	0.43
121 345	TOSOH CORP	JPY	1 963 142	1 706 308	1.36
35 971	TWITTER INC	USD	1 279 848	1 255 388	1.00
5 265	UNILEVER NV	EUR	320 706	321 134	0.26
29 935	UNITED INTERNET AG - REG	EUR	975 784	987 246	0.79
39	UNITED URBAN INVESTMENT CORP	JPY	65 345	65 374	0.05
76 904	VERIZON COMMUNICATIONS INC	USD	4 351 228	4 393 526	3.50
15 400	WALGREENS BOOTS ALLIANCE INC	USD	813 274	841 918	0.67
9 637	WATTS WATER TECHNOLOGIES INC	USD	863 861	897 976	0.72
23 495	WESTROCK CO	USD	873 074	856 863	0.68
30 867	1&1 DRILLISCH AG	EUR	1 011 789	1 030 637	0.82
Total Shares			118 130 988	120 963 826	96.37
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			118 130 988	120 963 826	96.37
Total Investments			118 130 988	120 963 826	96.37

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	18.49	United States of America	37.51
Software & Computer Services	9.32	Japan	23.85
Personal Goods	6.06	Spain	12.99
Fixed Line Telecommunications	5.82	Germany	11.18
General Retailers	5.36	Netherlands	5.27
Nonlife Insurance	5.16	Switzerland	3.37
Technology Hardware & Equipment	4.52	Norway	1.97
Aerospace & Defense	4.10	Australia	0.23
Leisure Goods	4.10		
Pharmaceuticals & Biotechnology	3.47		96.37
Electronic & Electrical Equipment	2.81		
Financial Services	2.77		
Oil & Gas Producers	2.26		
Electricity	2.18		
Automobiles & Parts	2.17		
Household Goods & Home Construction	1.97		
Construction & Materials	1.81		
Food Producers	1.76		
Industrial Engineering	1.67		
Support Services	1.67		
Industrial Metals & Mining	1.45		
Chemicals	1.36		
Life Insurance	0.97		
Real Estate Investment & Services	0.85		
Mobile Telecommunications	0.82		
Health Care Equipment & Services	0.77		
General Industrials	0.68		
Food & Drug Retailers	0.67		
Real Estate Investment Trusts	0.51		
Travel, Leisure & Catering	0.32		
Media	0.27		
Mining	0.23		
	96.37		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
11 976 680	UK TSY UK GROIP INC 1% 22/04/2024	GBP	12 075 395	12 182 320	6.21
12 844 080	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	12 733 051	12 816 594	6.54
13 108 060	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	12 996 497	13 179 499	6.72
14 556 200	UNITED KINGDOM GILT 1.5% 22/01/2021	GBP	14 945 065	14 754 892	7.53
13 029 330	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	13 607 945	13 512 197	6.89
16 182 550	UNITED KINGDOM GILT 1.75% 22/07/2019	GBP	16 470 497	16 191 774	8.26
14 420 880	UNITED KINGDOM GILT 2% 22/07/2020	GBP	14 914 505	14 618 734	7.46
12 323 340	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	13 078 709	13 159 602	6.71
12 740 320	UNITED KINGDOM GILT 3.75% 07/09/2019	GBP	13 347 189	12 812 685	6.54
11 024 920	UNITED KINGDOM GILT 3.75% 07/09/2020	GBP	11 887 612	11 422 479	5.83
12 730 570	UNITED KINGDOM GILT 3.75% 07/09/2021	GBP	14 094 516	13 604 651	6.94
17 019 410	UNITED KINGDOM GILT 4% 07/03/2022	GBP	19 211 616	18 576 855	9.47
14 938 520	UNITED KINGDOM GILT 4.75% 07/03/2020	GBP	16 160 724	15 350 973	7.83
10 796 110	UNITED KINGDOM GILT 8% 07/06/2021	GBP	13 312 855	12 337 363	6.29
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			198 836 176	194 520 618	99.22
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			198 836 176	194 520 618	99.22
Total Investments			198 836 176	194 520 618	99.22

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.22	United Kingdom	99.22
	99.22		99.22

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
37 898 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2021	USD	43 944 593	44 628 508	3.07
42 657 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2022	USD	46 384 339	47 874 469	3.29
42 364 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2023	USD	44 923 058	46 648 235	3.20
42 364 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	45 410 889	47 223 746	3.24
28 933 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025	USD	42 572 659	43 850 224	3.01
42 364 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025	USD	43 533 390	45 779 502	3.14
20 665 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026	USD	28 505 868	29 622 469	2.03
43 838 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026	USD	45 863 870	48 298 999	3.32
17 030 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	23 979 460	24 936 783	1.71
39 758 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	39 967 992	42 357 343	2.91
16 155 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	21 035 098	22 107 682	1.52
40 114 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	39 725 183	42 255 342	2.90
14 621 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	19 982 234	20 945 273	1.44
37 359 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	38 454 132	39 817 120	2.73
15 676 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2040	USD	22 182 149	23 745 653	1.63
24 784 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2041	USD	34 805 718	37 298 969	2.56
23 897 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	24 969 393	27 157 902	1.87
23 765 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2043	USD	23 601 105	25 637 760	1.76
23 791 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2044	USD	27 494 500	29 636 037	2.04
23 765 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2045	USD	23 553 985	25 543 076	1.75
21 056 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2046	USD	22 024 263	23 825 485	1.64
19 326 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	19 237 420	20 869 110	1.43
19 329 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2048	USD	19 272 621	21 093 431	1.45
8 664 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2049	USD	8 477 557	9 314 546	0.64
46 454 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2021	USD	48 304 985	49 633 329	3.42
45 918 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2022	USD	46 379 333	47 880 892	3.29
48 594 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2023	USD	48 910 165	50 592 441	3.49
33 289 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2024	USD	33 820 386	34 162 235	2.35
17 341 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	33 972 051	35 196 027	2.42
20 146 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	40 335 712	41 954 744	2.88
5 178 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2032	USD	9 726 318	10 226 806	0.70
33 457 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2020	USD	39 045 881	39 468 758	2.71
37 034 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2021	USD	41 322 564	42 270 869	2.90
42 364 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2022	USD	45 404 809	46 948 372	3.22
42 364 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	45 183 808	46 914 818	3.22
42 370 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2024	USD	43 423 978	45 538 272	3.13
42 364 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2025	USD	43 882 724	46 169 065	3.17
38 067 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	38 011 108	40 326 327	2.77
38 148 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	37 912 782	40 233 442	2.76

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
37 892 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	37 657 248	40 211 156	2.76
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 383 195 328	1 448 195 217	99.47
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 383 195 328	1 448 195 217	99.47
Total Investments			1 383 195 328	1 448 195 217	99.47

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.47
	99.47

Geographical classification	%
United States of America	99.47
	99.47

MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
338 000	APPLE INC 3.05% 31/07/2029	GBP	359 358	384 887	0.73
241 000	AT&T INC 2.9% 04/12/2026	GBP	245 522	251 136	0.48
8 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 6.5% 08/04/2022	GBP	9 140	9 117	0.02
156 000	FCE BANK PLC 2.759% 13/11/2019	GBP	157 067	156 686	0.30
626 000	HSBC HOLDINGS PLC 2.625% 16/08/2028	GBP	635 583	641 189	1.22
345 000	METROPOLITAN LIFE GLOBAL FUNDING I 1.125% 15/12/2021	GBP	344 322	344 489	0.65
148 000	METROPOLITAN LIFE GLOBAL FUNDING I 3.5% 30/09/2026	GBP	166 401	167 633	0.32
327 000	NATIONWIDE BUILDING SOCIETY 3.25% 20/01/2028	GBP	341 035	357 202	0.68
22 000	NESTLÉ HOLDING 1% 11/06/2021	GBP	22 054	22 030	0.04
252 000	SANTANDER UK PLC 1.875% 17/02/2020	GBP	253 048	253 197	0.48
154 000	STATOIL ASA 6.875% 11/03/2031	GBP	232 307	238 123	0.45
156 000	SVENSKA HANDELSBANKEN AB 3% 20/11/2020	GBP	160 200	160 129	0.30
226 000	THAMES WATER UTILITIES CAYMAN FINANCE LTD 3.5% 25/02/2028	GBP	240 958	246 242	0.47
411 000	THAMES WATER UTILITIES CAYMAN FINANCE LTD 4% 19/06/2025	GBP	454 040	454 445	0.86
105 000	VOLKSWAGEN FINANCIAL SERVICES NV - DIP - 1.5% 12/04/2021	GBP	104 397	104 848	0.20
250 000	VOLKSWAGEN FINANCIAL SERVICES NV 2.25% 12/04/2025	GBP	243 465	249 610	0.47
563 000	WELLS FARGO & CO 2.125% 22/04/2022	GBP	570 638	573 168	1.09
196 000	WM MORRISON SUPERMARKETS PLC 3.5% 27/07/2026	GBP	206 629	214 076	0.41
150 000	YORKSHIRE WATER FINANCE PLC 3.625% 01/08/2029	GBP	164 240	171 702	0.33
Total Bonds			4 910 404	4 999 909	9.50
Supranationals, Governments and Local Public Authorities, Debt Instruments					
91 000	EUROPEAN INVESTMENT BANK 4.25% 07/12/2021	GBP	99 180	98 372	0.19
191 000	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	189 099	190 611	0.36
1 000	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	947	1 005	0.00
1 921 000	UNITED KINGDOM GILT 1.75% 22/07/2019	GBP	1 927 254	1 922 085	3.65
9 211 000	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	12 142 815	12 585 773	23.90
9 213 000	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	12 718 361	13 178 921	25.03
596 000	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	860 596	863 738	1.64
9 156 000	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	11 554 872	11 791 601	22.40
4 736 000	UNITED KINGDOM GILT 8% 07/06/2021	GBP	5 559 164	5 412 964	10.28
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			45 052 288	46 045 070	87.45
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			49 962 692	51 044 979	96.95
Total Investments			49 962 692	51 044 979	96.95

MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	87.45	United Kingdom	90.35
Banks	4.07	United States of America	3.31
Financial Services	2.03	Cayman Islands	1.66
Gas, Water & Multiutilities	1.33	Netherlands	0.69
Technology Hardware & Equipment	0.73	Norway	0.45
Fixed Line Telecommunications	0.48	Sweden	0.30
Oil & Gas Producers	0.45	Luxembourg	0.19
Food & Drug Retailers	0.41		
	96.95		96.95

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
442 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	447 788	460 593	0.70
900 000	AGENCE FRANCAISE DE DEVELOPPEMENT 1.375% 17/09/2024	EUR	958 160	974 635	1.48
974 000	ALEXANDRIA REAL ESTATE EQUITIES INC 4% 15/01/2024	USD	892 035	905 264	1.37
300 000	ALLIANDER NV 0.875% 22/04/2026	EUR	304 803	315 306	0.48
352 000	APPLE INC 2.85% 23/02/2023	USD	309 482	316 721	0.48
696 000	APPLE INC 3% 20/06/2027	USD	582 019	626 868	0.95
724 000	AVANGRID INC 3.15% 01/12/2024	USD	608 032	648 686	0.98
500 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	495 970	522 454	0.79
1 034 000	BANK OF AMERICA CORP VAR 17/05/2022 FRN 17/05/2022	USD	935 795	925 706	1.40
602 000	BANK OF AMERICA CORP 2.151% 09/11/2020	USD	518 955	527 119	0.80
368 000	BANK OF CHINA LTD/LUXEMBOURG 0.75% 12/07/2021	EUR	371 075	372 515	0.56
200 000	BERLIN HYP AG 1.5% 18/04/2028	EUR	205 592	213 379	0.32
896 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	845 197	874 250	1.32
500 000	BPCE SA 1.125% 14/12/2022	EUR	517 366	521 593	0.79
300 000	COVIVIO 1.875% 20/05/2026	EUR	307 336	323 136	0.49
900 000	DEUTSCHE KREDITBANK AG 0.75% 26/09/2024	EUR	901 069	917 694	1.39
350 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	364 683	382 356	0.58
700 000	ELECTRICITE DE FRANCE SA 1% 13/10/2026	EUR	700 246	737 205	1.12
876 000	ENEL FINANCE INTERNATIONAL NV 1% 16/09/2024	EUR	885 556	913 134	1.38
500 000	ENGIE SA FRN PERPETUAL	EUR	545 800	547 176	0.83
1 900 000	ENGIE SA 0.375% 28/02/2023	EUR	1 905 702	1 936 353	2.93
500 000	ENGIE SA 2.375% 19/05/2026	EUR	565 187	578 177	0.88
1 184 000	FERROVIE DELLO STATO ITALIANE SPA 0.875% 07/12/2023	EUR	1 177 560	1 192 004	1.80
540 000	FIBRIA OVERSEAS FINANCE LTD 5.5% 17/01/2027	USD	489 015	509 278	0.77
357 000	GEORGIA POWER CO 3.25% 01/04/2026	USD	331 619	317 623	0.48
500 000	IBERDROLA FINANZAS SA 1% 07/03/2024	EUR	510 855	522 965	0.79
1 500 000	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	1 523 556	1 598 820	2.42
500 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL	EUR	495 186	508 725	0.77
200 000	IBERDROLA INTERNATIONAL BV 2.5% 24/10/2022	EUR	218 772	217 828	0.33
900 000	ICADE 1.5% 13/09/2027	EUR	900 128	955 985	1.45
1 385 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/LUXEMBOURG 2.875% 12/10/2022	USD	1 186 959	1 222 122	1.85
900 000	ING GROEP NV 2.5% 15/11/2030	EUR	984 585	1 037 065	1.57
1 478 000	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	1 501 112	1 559 361	2.36
197 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	169 978	178 513	0.27
601 000	KOREA HYDRO & NUCLEAR POWER CO LTD - REGS - 3.75% 25/07/2023	USD	555 693	551 942	0.84
2 462 000	KREDITANSTALT FUER WIEDERAUFBAU 2% 30/11/2021	USD	2 117 580	2 171 842	3.28
300 000	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	312 430	312 432	0.47
418 000	MIDAMERICAN ENERGY CO 4.25% 15/07/2049	USD	400 474	418 445	0.63
817 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.98% 09/10/2023	EUR	827 247	841 886	1.27
374 000	NATIONA BK GROIP INC 3.625% 20/06/2023	USD	338 696	343 585	0.52
700 000	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	698 042	723 503	1.10
1 778 000	NEDERLANDSE WATERSCHAPSBANK NV 1% 03/09/2025	EUR	1 879 972	1 916 291	2.90
1 848 000	NRW BANK 0.875% 10/11/2025	EUR	1 937 058	1 976 504	2.99

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
784 000	ORSTED A/S 1.5% 26/11/2029	EUR	803 162	849 214	1.29
300 000	RAIFFEISEN BANK INTERNATIONAL AG 0.25% 05/07/2021	EUR	300 343	301 497	0.46
667 000	REC LTD 3.875% 07/07/2027	USD	555 159	572 104	0.87
771 000	SPAREBANK 1 BOLIGKREDITT AS 0.5% 30/01/2025	EUR	781 157	800 560	1.21
1 003 000	SSE PLC 0.875% 06/09/2025	EUR	994 669	1 025 830	1.55
495 000	STATE BANK OF INDIA/LONDON 4.5% 28/09/2023	USD	445 713	457 520	0.69
909 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	917 807	936 966	1.42
1 014 000	SVENSK EXPORTKREDIT AB 1.875% 23/06/2020	USD	868 317	888 646	1.35
140 000	SWIRE PROPERTIES MTN FINANCING LTD 3.5% 10/01/2028	USD	115 531	126 368	0.19
876 000	TENNET HOLDING BV 1.375% 26/06/2029	EUR	898 940	946 161	1.43
699 000	TOYOTA MOTOR CREDIT CORP 0% 21/07/2021	EUR	699 315	701 376	1.06
549 000	WESTPAC BANKING CORP 0.625% 22/11/2024	EUR	558 870	564 209	0.85
Total Bonds			40 663 348	41 787 490	63.25
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 097 000	ASIAN DEVELOPMENT BANK 2.375% 10/08/2027	USD	914 164	985 410	1.49
1 372 000	CHINA DEVELOPMENT BANK 2.75% 16/11/2022 2.75% 16/11/2022	USD	1 150 511	1 219 612	1.85
1 733 000	EUROPEAN INVESTMENT BANK 0.5% 13/11/2037	EUR	1 600 641	1 742 713	2.64
2 473 000	EUROPEAN INVESTMENT BANK 1.25% 13/11/2026	EUR	2 689 649	2 760 946	4.17
818 000	EUROPEAN INVESTMENT BANK 1.5% 15/11/2047	EUR	852 009	981 700	1.49
930 000	EXPORT DEVELOPMENT CANADA 1.625% 01/06/2020	USD	784 622	813 547	1.23
5 222 930	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	5 751 906	6 365 814	9.63
1 164 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 03/03/2025	USD	965 356	1 036 873	1.57
937 550	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	978 437	1 044 055	1.58
1 631 550	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	1 693 343	1 830 118	2.77
431 000	MUNICIP FINANCE GROIP INC 0.75% 07/09/2027	EUR	442 074	459 907	0.70
545 000	MUNICIP FINANCE GROIP INC 1.375% 21/09/2021	USD	465 875	473 286	0.72
1 265 000	NORDIC INVESTMENT BANK 0.375% 19/09/2022	EUR	1 293 053	1 305 233	1.98
614 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1% 07/03/2029	EUR	655 036	658 601	1.00
326 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.125% 07/08/2026	EUR	339 121	350 622	0.53
1 700 000	SNCF RESEAU EPIC 1% 09/11/2031	EUR	1 677 923	1 811 699	2.74
700 000	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028	EUR	726 034	762 815	1.15
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			22 979 754	24 602 951	37.24
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			63 643 102	66 390 441	100.49
Total Investments			63 643 102	66 390 441	100.49

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	37.24	France	23.95
Banks	29.07	Netherlands	13.00
Financial Services	12.08	United States of America	12.42
Gas, Water & Multiutilities	7.03	Luxembourg	8.87
Electricity	6.10	Germany	7.99
Real Estate Investment Trusts	3.31	Spain	4.00
Industrial Transportation	1.80	China	3.70
Technology Hardware & Equipment	1.43	Finland	3.39
Real Estate Investment & Services	1.32	Belgium	2.77
General Industrials	0.84	Japan	2.69
Health Care Equipment & Services	0.27	United Kingdom	2.25
	100.49	Italy	1.80
		Ireland	1.58
		Poland	1.53
		Philippines	1.49
		Sweden	1.35
		Denmark	1.29
		Canada	1.23
		Norway	1.21
		India	0.87
		Australia	0.85
		South Korea	0.84
		Cayman Islands	0.77
		Austria	0.46
		Hong Kong (China)	0.19
			100.49

MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 861	ACEA SPA	EUR	39 534	47 893	0.45
586	AEROPORTO GUGLIELMO MARCONI DI BOLOGNA SPA	EUR	8 528	6 458	0.06
2 947	AMPLIFON SPA	EUR	41 037	60 590	0.57
18 000	ANIMA HOLDING SPA	EUR	93 376	53 784	0.50
7 969	ARNOLDO MONDADORI EDITORE SPA	EUR	13 624	12 623	0.12
4 812	ASCOPIAVE SPA	EUR	16 702	18 189	0.17
31 796	ASSICURAZIONI GENERALI SPA	EUR	476 181	526 541	4.92
2 224	ASTM SPA	EUR	43 469	63 162	0.59
13 168	ATLANTIA SPA	EUR	328 221	301 679	2.82
8 310	AUTOGRILL SPA	EUR	83 679	76 577	0.72
2 985	AZIMUT HOLDING SPA	EUR	45 824	50 536	0.47
38 239	A2A SPA	EUR	57 330	58 353	0.55
7 183	BANCA FARMAFACTORING SPA	EUR	38 037	35 197	0.33
3 696	BANCA GENERALI SPA	EUR	95 919	93 583	0.87
1 427	BANCA IFIS SPA	EUR	43 167	16 938	0.16
18 848	BANCA MEDIOLANUM SPA	EUR	111 334	122 041	1.14
17 186	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	44 082	18 527	0.17
29 526	BANCA POPOLARE DI SONDRIO SCPA	EUR	98 887	57 546	0.54
37 553	BANCO BPM SPA	EUR	105 205	67 220	0.63
881	BIESSE SPA	EUR	29 201	9 938	0.09
9 403	BPER BANCA	EUR	41 083	33 691	0.31
2 188	BRUNELLO CUCINELLI SPA	EUR	60 117	64 896	0.61
1 601	BUZZI UNICEM SPA	EUR	34 262	28 570	0.27
4 384	CAIRO COMMUNICATION SPA	EUR	14 926	11 574	0.11
2 639	CAREL INDUSTRIES SPA	EUR	26 410	28 237	0.26
3 039	CEMENTIR HOLDING SPA	EUR	18 725	19 389	0.18
12 175	CERVED GROUP SPA	EUR	117 151	94 904	0.89
18 182	CIR-COMPAGNIE INDUSTRIALI RIUNITE SPA	EUR	21 534	17 091	0.16
24 457	CNH INDUSTRIAL NV	EUR	245 304	220 553	2.06
4 935	CREDITO EMILIANO SPA	EUR	32 541	20 900	0.20
437 516	CREDITO VALTELLINESE SPA	EUR	45 771	24 720	0.23
760	DANIELI & C OFFICINE MECCANICHE SPA	EUR	15 597	12 251	0.11
1 316	DATALOGIC SPA	EUR	35 737	22 925	0.21
13 718	DAVIDE CAMPARI-MILANO SPA	EUR	89 971	118 181	1.10
4 221	DE' LONGHI SPA	EUR	110 909	75 049	0.70
554	DIASORIN SPA	EUR	41 577	56 563	0.53
2 621	DOBANK SPA	EUR	29 985	30 613	0.29
16 505	ENAV SPA	EUR	67 751	82 360	0.77
172 170	ENEL SPA	EUR	854 252	1 057 123	9.87
61 963	ENI SPA	EUR	893 985	905 031	8.45
3 599	ERG SPA	EUR	54 571	64 782	0.61
2 581	EXOR NV	EUR	136 193	158 990	1.49
7 544	FALCK RENEWABLES SPA	EUR	17 632	27 852	0.26
3 079	FERRARI NV	EUR	279 527	439 681	4.11

MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (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)					
27 271	FIAT CHRYSLER AUTOMOBILES NV	EUR	353 510	334 506	3.13
1 116	FILA SPA	EUR	17 962	14 597	0.14
30 233	FINCANTIERI SPA	EUR	31 487	29 780	0.28
12 293	FINECOBANK BANCA FINECO SPA	EUR	102 501	120 594	1.13
9 616	FRENI BREMBO SPA	EUR	113 013	97 410	0.91
2 277	GIMA TT SPA	EUR	33 057	18 546	0.17
1 522	GRUPPO MUTUIONLINE SPA	EUR	24 562	23 835	0.22
20 171	HERA SPA	EUR	56 515	67 855	0.63
3 901	ILLIMITY BANK SPA	EUR	34 134	34 641	0.32
1 101	IMA INDUSTRIA MACCHINE AUTOMATICHE SPA	EUR	80 475	80 208	0.75
3 198	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	EUR	23 841	18 548	0.17
15 729	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	92 979	135 741	1.27
5 170	INTERPUMP GROUP SPA	EUR	138 368	139 900	1.31
370 451	INTESA SANPAOLO SPA	EUR	947 452	697 188	6.52
43 150	IREN SPA	EUR	95 583	98 641	0.92
12 125	ITALGAS SPA	EUR	58 347	71 635	0.67
708	ITALMOBILIARE SPA	EUR	15 681	15 010	0.14
903	IVS GROUP SA	EUR	11 060	9 165	0.09
9 051	JUVENTUS FOOTBALL CLUB SPA	EUR	7 491	13 377	0.13
9 585	LEONARDO SPA	EUR	124 122	106 825	1.00
9 659	MAIRE TECNIMONT SPA	EUR	38 362	27 509	0.26
2 159	MARR SPA	EUR	47 611	43 288	0.40
20 248	MEDIASET SPA	EUR	58 197	58 213	0.54
18 021	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	159 780	163 378	1.53
4 520	MONCLER SPA	EUR	122 411	169 952	1.59
6 906	NEXI SPA	EUR	62 941	62 575	0.58
10 850	PIAGGIO & C SPA	EUR	24 121	28 015	0.26
10 690	PIRELLI & C SPA	EUR	74 788	55 567	0.52
11 299	POSTE ITALIANE SPA	EUR	74 314	104 629	0.98
6 486	PRYSMIAN SPA	EUR	154 377	117 721	1.10
6 237	RAI WAY SPA	EUR	29 259	32 807	0.31
7 205	RCS MEDIAGROUP SPA	EUR	8 692	6 715	0.06
2 343	RECORDATI SPA	EUR	83 456	85 894	0.80
1 348	REPLY SPA	EUR	64 209	80 813	0.76
13 932	SAIPEM SPA	EUR	50 936	60 953	0.57
10 499	SALINI IMPREGILO SPA	EUR	29 056	18 615	0.17
1 661	SALVATORE FERRAGAMO SPA	EUR	35 374	34 848	0.33
36 184	SARAS SPA	EUR	71 171	47 908	0.45
420	SESA SPA	EUR	12 140	11 928	0.11
56 488	SNAM SPA	EUR	228 395	246 909	2.31
10 226	SOCIETA CATTOLICA DI ASSICURAZIONI SC	EUR	81 927	80 427	0.75
4 420	SOCIETA INIZIATIVE AUTOSTRADALI E SERVIZI SPA	EUR	55 920	72 090	0.67
2 383	SOL SPA	EUR	27 394	26 547	0.25
15 906	STMICROELECTRONICS NV	EUR	259 879	248 134	2.32

MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 591	TAMBURI INVESTMENT PARTNERS SPA	EUR	38 743	36 976	0.35
7 288	TECHNOGYM SPA	EUR	59 925	71 350	0.67
1 327	TECNOINVESTIMENTI SPA	EUR	13 157	17 463	0.16
263 588	TELECOM ITALIA SPA/MILANO	EUR	197 189	126 575	1.18
11 574	TENARIS SA	EUR	149 140	133 217	1.25
34 948	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	173 914	195 709	1.83
833	TOD'S SPA	EUR	45 988	34 203	0.32
55 357	UNICREDIT SPA	EUR	868 119	599 294	5.60
23 698	UNIONE DI BANCHE ITALIANE SPA	EUR	87 126	56 875	0.53
11 818	UNIPOL GRUPPO SPA	EUR	44 993	50 616	0.47
14 342	UNIPOLSAI ASSICURAZIONI SPA	EUR	28 556	32 399	0.30
2 000	ZIGNAGO VETRO SPA	EUR	16 090	21 280	0.20
Total Shares			11 038 638	10 702 695	100.03
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			11 038 638	10 702 695	100.03
Total Investments			11 038 638	10 702 695	100.03

MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	18.48	Italy	85.60
Electricity	13.12	Netherlands	13.10
Oil & Gas Producers	8.91	Luxembourg	1.33
Automobiles & Parts	8.41		
Financial Services	5.79		
Nonlife Insurance	5.70		
Gas, Water & Multiutilities	4.70		
Industrial Transportation	4.14		
Industrial Engineering	3.47		
Technology Hardware & Equipment	3.07		
General Industrials	2.96		
Personal Goods	2.84		
Life Insurance	1.73		
Electronic & Electrical Equipment	1.31		
Mobile Telecommunications	1.27		
Industrial Metals & Mining	1.25		
Fixed Line Telecommunications	1.18		
Media	1.14		
Beverages	1.10		
Health Care Equipment & Services	1.09		
Construction & Materials	1.03		
Aerospace & Defense	1.00		
Support Services	0.89		
Travel, Leisure & Catering	0.84		
Oil Equipment, Services & Distribution	0.83		
Pharmaceuticals & Biotechnology	0.80		
Household Goods & Home Construction	0.70		
Leisure Goods	0.67		
Food & Drug Retailers	0.49		
Alternative Energy	0.45		
Chemicals	0.25		
Software & Computer Services	0.25		
Real Estate Investment Trusts	0.17		
	100.03		100.03

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
35 185	ABN AMRO BANK NV	EUR	862 192	662 006	0.20
15 280	ACCOR SA	EUR	654 855	576 820	0.18
21 776	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	671 585	764 555	0.23
15 004	ADIDAS AG - REG - REG	EUR	2 787 716	4 073 586	1.24
860	ADYEN NV	EUR	573 007	583 596	0.18
148 169	AEGON NV	EUR	773 553	648 684	0.20
5 615	AENA SME SA	EUR	925 817	978 695	0.30
11 002	AERCAP HOLDINGS NV	USD	492 738	502 471	0.15
2 469	AEROPORTS DE PARIS	EUR	425 218	383 189	0.12
15 199	AGEAS	EUR	649 883	694 746	0.21
67 735	AIB GROUP PLC	EUR	351 638	243 575	0.07
35 721	AIR LIQUIDE SA	EUR	3 845 753	4 395 469	1.34
48 434	AIRBUS SE	EUR	4 503 085	6 038 751	1.84
18 944	AKZO NOBEL NV	EUR	1 420 379	1 565 532	0.48
35 307	ALLIANZ SE - REG	EUR	6 853 221	7 485 084	2.28
13 011	ALSTOM SA	EUR	464 841	530 849	0.16
36 501	AMADEUS IT GROUP SA - A	EUR	2 336 432	2 542 660	0.77
5 033	AMUNDI SA	EUR	343 568	309 026	0.09
6 056	ANDRITZ AG	EUR	287 219	200 454	0.06
63 380	ANHEUSER-BUSCH INBEV SA/NV	EUR	4 492 047	4 933 499	1.50
55 252	ARCELORMITTAL	EUR	1 439 175	869 445	0.26
5 726	ARKEMA SA	EUR	580 847	468 272	0.14
65 713	AROUNDTOWN SA	EUR	496 058	476 156	0.14
35 407	ASML HOLDING NV	EUR	5 538 624	6 505 682	1.98
91 134	ASSICURAZIONI GENERALI SPA	EUR	1 376 671	1 509 179	0.46
41 213	ATLANTIA SPA	EUR	1 079 410	944 190	0.29
8 002	ATOS SE	EUR	706 619	588 307	0.18
161 364	AXA SA	EUR	3 906 863	3 727 508	1.13
4 039	AXEL SPRINGER SE	EUR	266 723	250 216	0.08
554 637	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	3 739 502	2 727 150	0.83
468 053	BANCO DE SABADELL SA	EUR	733 574	426 396	0.13
1 350 564	BANCO SANTANDER SA	EUR	7 057 798	5 510 976	1.68
80 763	BANK OF IRELAND GROUP PLC	EUR	555 333	371 187	0.11
102 643	BANKIA SA	EUR	383 919	213 292	0.06
56 076	BANKINTER SA	EUR	450 259	339 708	0.10
76 399	BASF SE - REG	EUR	6 751 611	4 883 424	1.48
77 570	BAYER AG	EUR	7 480 596	4 727 116	1.44
27 541	BAYERISCHE MOTOREN WERKE AG	EUR	2 313 170	1 792 644	0.54
4 625	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	336 198	252 525	0.08
8 385	BEIERSDORF AG	EUR	835 230	885 037	0.27
3 446	BIOMERIEUX	EUR	249 811	251 041	0.08
93 563	BNP PARIBAS SA	EUR	5 611 012	3 907 659	1.19
73 046	BOLLORE SA	EUR	312 564	283 418	0.09
18 541	BOUYGUES SA	EUR	771 107	603 880	0.18

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 851	BRENNTAG AG	EUR	666 778	556 577	0.17
23 898	BUREAU VERITAS SA	EUR	533 136	519 065	0.16
298 523	CAIXABANK SA	EUR	1 163 341	751 681	0.23
13 220	CAPGEMINI SE	EUR	1 347 424	1 445 607	0.44
3 348	CARL ZEISS MEDITEC AG	EUR	292 615	290 439	0.09
49 238	CARREFOUR SA	EUR	834 047	836 061	0.25
4 564	CASINO GUICHARD PERRACHON SA	EUR	209 985	136 920	0.04
16 153	CELLNEX TELECOM SAU	EUR	482 490	525 619	0.16
40 919	CIE DE SAINT-GOBAIN	EUR	1 822 785	1 402 499	0.43
14 212	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 689 068	1 585 349	0.48
84 458	CNH INDUSTRIAL NV	EUR	891 535	761 642	0.23
14 278	CNP ASSURANCES	EUR	272 756	284 989	0.09
19 725	COCA-COLA EUROPEAN PARTNERS PLC	USD	703 609	978 629	0.30
4 776	COLRUYT SA	EUR	222 073	243 576	0.07
83 337	COMMERZBANK AG	EUR	937 707	526 607	0.16
9 150	CONTINENTAL AG	EUR	1 924 052	1 173 213	0.36
14 461	COVESTRO AG	EUR	1 167 423	646 551	0.20
3 823	COVIVIO	EUR	324 704	351 907	0.11
95 373	CREDIT AGRICOLE SA	EUR	1 278 396	1 005 708	0.31
67 487	CRH PLC	EUR	1 975 801	1 936 202	0.59
75 641	DAIMLER AG	EUR	4 996 739	3 700 736	1.12
51 285	DANONE	EUR	3 533 138	3 820 733	1.16
208	DASSAULT AVIATION SA	EUR	295 454	262 912	0.08
10 878	DASSAULT SYSTEMES SE	EUR	1 091 455	1 526 183	0.46
48 311	DAVIDE CAMPARI-MILANO SPA	EUR	326 814	416 199	0.13
9 355	DELIVERY HERO SE	EUR	378 940	373 171	0.11
163 319	DEUTSCHE BANK AG - REG	EUR	2 263 157	1 107 303	0.34
15 804	DEUTSCHE BOERSE AG	EUR	1 638 237	1 966 018	0.60
19 764	DEUTSCHE LUFTHANSA AG - REG	EUR	529 819	297 843	0.09
82 282	DEUTSCHE POST AG - REG	EUR	3 002 920	2 377 950	0.72
277 242	DEUTSCHE TELEKOM AG - REG	EUR	4 150 512	4 217 405	1.28
29 697	DEUTSCHE WOHNEN SE	EUR	1 140 636	958 322	0.29
19 936	EDENRED	EUR	540 824	894 329	0.27
212 907	EDP - ENERGIAS DE PORTUGAL SA	EUR	656 006	711 535	0.22
6 521	EIFFAGE SA	EUR	612 246	566 936	0.17
50 079	ELECTRICITE DE FRANCE SA	EUR	587 692	555 126	0.17
11 831	ELISA OYJ	EUR	417 028	507 668	0.15
18 865	ENAGAS SA	EUR	461 719	442 762	0.13
26 420	ENDESA SA	EUR	506 181	597 356	0.18
676 535	ENEL SPA	EUR	3 523 919	4 153 925	1.26
151 926	ENGIE SA	EUR	2 172 427	2 026 693	0.62
211 605	ENI SPA	EUR	3 081 115	3 090 703	0.94
183 088	E.ON SE	EUR	1 742 634	1 748 673	0.53
25 026	ERSTE GROUP BANK AG	EUR	850 103	816 849	0.25

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
23 432	ESSILORLUXOTTICA SA	EUR	2 700 071	2 688 822	0.82
3 342	EURAZEO SE	EUR	221 296	204 865	0.06
954	EUROFINS SCIENTIFIC SE	EUR	463 152	371 106	0.11
14 522	EUTELSAT COMMUNICATIONS SA	EUR	272 923	238 742	0.07
15 505	EVONIK INDUSTRIES AG	EUR	472 494	397 083	0.12
9 021	EXOR NV	EUR	475 870	555 694	0.17
6 315	FAURECIA SA	EUR	388 269	257 715	0.08
10 160	FERRARI NV	EUR	980 672	1 450 848	0.44
40 505	FERROVIAL SA	EUR	702 348	911 768	0.28
90 287	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 350 929	1 107 460	0.34
43 052	FINECOBANK BANCA FINECO SPA	EUR	408 994	422 340	0.13
36 944	FORTUM OYJ	EUR	673 961	718 007	0.22
3 461	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	293 668	261 652	0.08
17 927	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 522 046	1 237 680	0.38
34 700	FRESENIUS SE & CO KGAA	EUR	2 258 777	1 654 496	0.50
5 781	FUCHS PETROLUB SE - PFD	EUR	251 637	199 907	0.06
41 695	GALP ENERGIA SGPS SA	EUR	659 217	563 925	0.17
12 761	GEA GROUP AG	EUR	472 832	319 025	0.10
3 806	GECINA SA	EUR	548 665	500 870	0.15
36 599	GETLINK SE - REG	EUR	407 753	515 680	0.16
24 812	GRIFOLS SA	EUR	615 360	645 112	0.20
6 711	GROUPE BRUXELLES LAMBERT SA	EUR	603 613	579 025	0.18
5 016	HANNOVER RUECK SE - REG	EUR	553 778	713 275	0.22
12 378	HEIDELBERGCEMENT AG	EUR	1 029 876	880 818	0.27
9 583	HEINEKEN HOLDING NV	EUR	789 665	884 511	0.27
21 560	HEINEKEN NV	EUR	1 869 968	2 115 898	0.64
8 644	HENKEL AG & CO KGAA	EUR	856 249	698 003	0.21
14 820	HENKEL AG & CO KGAA - PFD	EUR	1 619 160	1 274 816	0.39
2 634	HERMES INTERNATIONAL	EUR	1 252 932	1 670 483	0.51
2 057	HOCHTIEF AG	EUR	291 263	220 305	0.07
5 270	HUGO BOSS AG	EUR	378 942	308 295	0.09
488 137	IBERDROLA SA	EUR	3 064 789	4 279 009	1.30
2 480	ICADE	EUR	200 483	199 888	0.06
2 203	ILIAD SA	EUR	395 262	217 568	0.07
2 975	IMERYS SA	EUR	218 282	138 695	0.04
90 735	INDUSTRIA DE DISENO TEXTIL SA	EUR	2 679 642	2 399 941	0.73
103 931	INFINEON TECHNOLOGIES AG - REG	EUR	2 239 879	1 616 127	0.49
323 720	ING GROEP NV	EUR	4 643 921	3 300 649	1.00
4 990	INGENICO GROUP SA	EUR	398 164	388 122	0.12
11 553	INNOGY SE	EUR	443 296	481 760	0.15
1 237 979	INTESA SANPAOLO SPA	EUR	2 619 857	2 329 876	0.71
3 137	IPSEN SA	EUR	347 937	376 440	0.11
6 196	JCDECAUX SA	EUR	200 568	165 061	0.05
20 938	JERONIMO MARTINS SGPS SA	EUR	321 715	296 587	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
20 770	KBC GROUP NV	EUR	1 428 311	1 197 183	0.36
6 302	KERING SA	EUR	2 457 593	3 277 670	1.00
13 198	KERRY GROUP PLC	EUR	1 216 600	1 385 790	0.42
12 754	KINGSPAN GROUP PLC	EUR	486 195	609 131	0.19
5 403	KION GROUP AG	EUR	355 322	299 542	0.09
16 996	KLEPIERRE SA	EUR	580 566	501 042	0.15
4 023	KNORR-BREMSE AG	EUR	389 829	394 254	0.12
28 191	KONE OYJ - B	EUR	1 259 169	1 463 113	0.44
98 463	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 898 611	1 947 401	0.59
15 091	KONINKLIJKE DSM NV	EUR	1 245 407	1 640 392	0.50
297 155	KONINKLIJKE KPN NV	EUR	829 594	802 319	0.24
77 037	KONINKLIJKE PHILIPS NV	EUR	2 581 236	2 941 658	0.89
5 848	KONINKLIJKE VOPAK NV	EUR	220 384	237 136	0.07
7 232	LANXESS	EUR	457 813	377 944	0.11
22 193	LEGRAND SA	EUR	1 380 650	1 427 010	0.43
33 664	LEONARDO SPA	EUR	327 802	375 185	0.11
20 974	L'OREAL SA	EUR	4 060 674	5 253 987	1.60
23 105	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	6 057 121	8 648 201	2.63
89 655	MAPFRE SA	EUR	242 165	230 503	0.07
51 650	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	475 556	468 259	0.14
10 750	MERCK KGAA	EUR	942 158	988 570	0.30
14 978	METRO AG	EUR	232 342	240 771	0.07
8 754	METSO OYJ	EUR	255 377	302 451	0.09
14 895	MONCLER SPA	EUR	572 997	560 052	0.17
4 325	MTU AERO ENGINES AG	EUR	678 093	906 088	0.28
12 439	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2 307 202	2 745 287	0.83
78 613	NATIXIS SA	EUR	511 480	278 211	0.08
24 971	NATURGY ENERGY GROUP SA	EUR	509 281	605 047	0.18
35 191	NESTE OYJ	EUR	713 515	1 050 099	0.32
25 532	NN GROUP NV	EUR	944 282	903 833	0.27
468 802	NOKIA OYJ	EUR	2 007 532	2 046 790	0.62
10 336	NOKIAN RENKAAT OYJ	EUR	365 284	283 827	0.09
24 580	NXP SEMICONDUCTORS NV	USD	2 272 574	2 106 826	0.64
12 250	OMV AG	EUR	624 201	524 913	0.16
165 948	ORANGE SA	EUR	2 392 837	2 300 869	0.70
8 662	ORION OYJ - B	EUR	255 751	279 176	0.08
6 524	PADDY POWER BETFAIR PLC	EUR	613 862	431 497	0.13
17 662	PERNOD RICARD SA	EUR	2 368 659	2 862 127	0.87
48 922	PEUGEOT SA	EUR	921 713	1 060 140	0.32
33 272	PIRELLI & C SPA	EUR	239 845	172 948	0.05
12 737	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	848 332	727 792	0.22
43 457	POSTE ITALIANE SPA	EUR	285 433	402 412	0.12
12 653	PROXIMUS SADP	EUR	334 805	327 966	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)					
Shares (continued)					
20 074	PRYSMIAN SPA	EUR	486 970	364 343	0.11
17 611	PUBLICIS GROUPE SA	EUR	981 361	817 679	0.25
6 900	PUMA SE	EUR	268 318	404 685	0.12
19 200	QIAGEN NV	EUR	540 039	685 248	0.21
12 313	RAIFFEISEN BANK INTERNATIONAL AG	EUR	357 185	254 017	0.08
9 911	RANDSTAD NV	EUR	510 742	478 701	0.15
8 698	RECORDATI SPA	EUR	310 095	318 869	0.10
36 006	RED ELECTRICA CORP SA	EUR	668 159	659 450	0.20
1 877	REMY COINTREAU SA	EUR	217 195	238 004	0.07
15 989	RENAULT SA	EUR	1 290 055	884 032	0.27
120 868	REPSOL SA	EUR	1 743 061	1 666 165	0.51
3 219	RTL GROUP SA	EUR	211 354	144 984	0.04
45 496	RWE AG	EUR	914 161	985 898	0.30
27 224	SAFRAN SA	EUR	2 579 869	3 507 812	1.07
36 876	SAMPO OYJ - A	EUR	1 626 997	1 530 354	0.47
93 383	SANOFI	EUR	6 792 638	7 088 703	2.15
81 750	SAP SE	EUR	7 830 087	9 872 130	3.01
2 959	SARTORIUS AG	EUR	381 237	533 508	0.16
2 300	SARTORIUS STEDIM BIOTECH	EUR	206 900	319 010	0.10
45 750	SCHNEIDER ELECTRIC SE	EUR	3 175 651	3 649 020	1.11
13 561	SCOR SE	EUR	465 704	522 912	0.16
1 878	SEB SA	EUR	288 257	296 912	0.09
30 301	SES SA	EUR	453 277	416 639	0.13
63 633	SIEMENS AG - REG	EUR	7 224 994	6 656 012	2.02
19 830	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	226 065	289 915	0.09
12 477	SIEMENS HEALTHINEERS AG	EUR	430 979	463 021	0.14
18 767	SMURFIT KAPPA GROUP PLC	EUR	649 459	499 390	0.15
173 134	SNAM SPA	EUR	755 463	756 769	0.23
2 104	SOCIETE BIC SA	EUR	191 668	141 073	0.04
63 843	SOCIETE GENERALE SA	EUR	2 609 354	1 418 591	0.43
7 359	SODEXO SA	EUR	764 269	756 505	0.23
6 165	SOLVAY SA	EUR	700 510	561 632	0.17
56 806	STMICROELECTRONICS NV	EUR	1 025 770	886 174	0.27
48 390	STORA ENSO OYJ - R	EUR	635 916	500 111	0.15
28 427	SUEZ	EUR	406 984	360 739	0.11
10 702	SYMRISE AG	EUR	774 023	905 817	0.28
758 761	TELECOM ITALIA SPA/MILANO	EUR	536 674	364 357	0.11
501 394	TELECOM ITALIA SPA/MILANO - RSP	EUR	298 479	228 686	0.07
74 227	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	278 749	182 376	0.06
388 695	TELEFONICA SA	EUR	3 191 828	2 806 767	0.85
3 914	TELENET GROUP HOLDING NV	EUR	207 862	191 786	0.06
4 806	TELEPERFORMANCE	EUR	625 769	846 817	0.26
39 279	TENARIS SA	EUR	524 430	452 101	0.14
117 034	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	644 356	655 390	0.20

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 863	THALES SA	EUR	832 577	962 965	0.29
33 659	THYSSENKRUPP AG	EUR	750 661	431 677	0.13
197 772	TOTAL SA	EUR	9 690 956	9 745 214	2.97
6 953	UBISOFT ENTERTAINMENT SA	EUR	516 392	478 645	0.15
10 516	UCB SA	EUR	695 017	766 827	0.23
16 397	UMICORE SA	EUR	696 514	462 395	0.14
11 503	UNIBAIL RODAMCO REITS	EUR	2 325 736	1 515 520	0.46
166 956	UNICREDIT SPA	EUR	2 703 900	1 807 466	0.55
121 237	UNILEVER NV	EUR	5 878 387	6 493 454	1.97
16 742	UNIPER SE	EUR	426 146	445 839	0.14
10 231	UNITED INTERNET AG - REG	EUR	547 750	296 290	0.09
44 396	UPM-KYMMENE OYJ	EUR	1 187 001	1 037 535	0.32
19 984	VALEO SA	EUR	1 079 516	571 542	0.17
44 694	VEOLIA ENVIRONNEMENT SA	EUR	911 798	957 345	0.29
5 664	VERBUND AG	EUR	205 453	260 544	0.08
42 297	VINCI SA	EUR	3 652 338	3 809 268	1.16
76 057	VIVENDI SA	EUR	1 665 385	1 841 340	0.56
9 654	VOESTALPINE AG	EUR	435 826	262 299	0.08
2 700	VOLKSWAGEN AG	EUR	436 672	408 105	0.12
15 437	VOLKSWAGEN AG - PFD	EUR	2 530 800	2 288 072	0.70
40 939	VONOVIA SE	EUR	1 673 568	1 719 438	0.52
36 915	WARTSILA OYJ ABP	EUR	647 767	470 851	0.14
2 310	WENDEL SA	EUR	311 731	276 969	0.08
9 764	WIRECARD AG	EUR	1 080 250	1 445 560	0.44
23 267	WOLTERS KLUWER NV	EUR	1 069 814	1 489 553	0.45
6 837	WORLDLINE SA	EUR	426 700	437 568	0.13
10 425	ZALANDO SE	EUR	450 490	406 784	0.12
4 411	1&1 DRILLISCH AG	EUR	273 187	129 331	0.04
Total Shares			334 340 434	326 848 687	99.35
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			334 340 434	326 848 687	99.35
Total Investments			334 340 434	326 848 687	99.35

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	9.16	France	32.79
Personal Goods	8.60	Germany	26.99
Nonlife Insurance	5.61	Netherlands	14.38
Automobiles & Parts	5.33	Spain	9.21
Chemicals	5.19	Italy	5.88
Oil & Gas Producers	5.06	Finland	3.10
Pharmaceuticals & Biotechnology	4.97	Belgium	3.03
Software & Computer Services	4.37	Ireland	1.66
Technology Hardware & Equipment	4.12	Luxembourg	0.83
Aerospace & Defense	3.82	Austria	0.70
Beverages	3.78	Portugal	0.48
Electricity	3.65	United Kingdom	0.30
Construction & Materials	3.56		
Health Care Equipment & Services	2.96		99.35
Gas, Water & Multiutilities	2.72		
General Industrials	2.50		
Fixed Line Telecommunications	2.23		
Industrial Transportation	1.97		
General Retailers	1.96		
Support Services	1.92		
Media	1.69		
Electronic & Electrical Equipment	1.65		
Industrial Engineering	1.60		
Food Producers	1.58		
Mobile Telecommunications	1.54		
Financial Services	1.18		
Food & Drug Retailers	1.13		
Real Estate Investment & Services	0.96		
Real Estate Investment Trusts	0.93		
Life Insurance	0.89		
Household Goods & Home Construction	0.73		
Travel, Leisure & Catering	0.63		
Industrial Metals & Mining	0.48		
Forestry & Paper	0.47		
Alternative Energy	0.22		
Leisure Goods	0.15		
Mining	0.04		
	99.35		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
5 245	ABC-MART INC	JPY	30 866 357	36 819 900	0.06
4 652	ADASTRIA CO LTD	JPY	11 205 217	10 736 816	0.02
23 251	ADVANTEST CORP	JPY	49 316 805	68 939 215	0.11
129 291	AEON CO LTD	JPY	217 250 968	239 317 641	0.40
4 016	AEON DELIGHT CO LTD	JPY	16 119 019	12 790 960	0.02
21 497	AEON FINANCIAL SERVICE CO LTD	JPY	50 227 859	37 297 295	0.06
16 866	AEON MALL CO LTD	JPY	34 319 457	27 356 652	0.05
33 726	AGC INC/JAPAN	JPY	140 285 310	125 629 350	0.21
10 022	AICA KOGYO CO LTD	JPY	36 908 814	36 079 200	0.06
4 503	AIN HOLDINGS INC	JPY	35 225 308	28 233 810	0.05
27 360	AIR WATER INC	JPY	56 252 188	50 451 840	0.08
28 090	AISIN SEIKI CO LTD	JPY	160 880 640	104 213 900	0.17
75 615	AJINOMOTO CO INC	JPY	162 813 917	141 248 820	0.23
37 338	ALFRESA HOLDINGS CORP	JPY	77 471 749	99 244 404	0.16
31 489	ALPS ALPINE CO LTD	JPY	90 358 859	57 184 024	0.09
50 686	AMADA HOLDINGS CO LTD	JPY	63 986 475	61 482 118	0.10
59 058	ANA HOLDINGS INC	JPY	245 881 158	210 718 944	0.35
18 793	AOZORA BANK LTD	JPY	79 321 025	48 598 698	0.08
71 707	ASAHI GROUP HOLDINGS LTD	JPY	330 630 658	347 420 415	0.58
38 576	ASAHI INTECC CO LTD	JPY	62 807 773	102 380 704	0.17
237 695	ASAHI KASEI CORP	JPY	327 055 361	272 992 708	0.45
32 176	ASICS CORP	JPY	55 920 442	37 549 392	0.06
314 542	ASTELLAS PHARMA INC	JPY	456 964 234	482 821 970	0.80
35 270	BANDAI NAMCO HOLDINGS INC	JPY	130 146 208	184 462 100	0.31
19 928	BIC CAMERA INC	JPY	25 464 050	21 083 824	0.04
104 856	BRIDGESTONE CORP	JPY	525 010 597	444 799 152	0.74
44 437	BROTHER INDUSTRIES LTD	JPY	112 951 092	90 429 295	0.15
15 603	CALBEE INC	JPY	60 420 878	45 373 524	0.08
183 647	CANON INC	JPY	693 045 700	577 753 462	0.96
14 346	CAPCOM CO LTD	JPY	38 146 952	31 016 052	0.05
30 178	CASIO COMPUTER CO LTD	JPY	48 027 233	40 378 164	0.07
30 546	CENTRAL JAPAN RAILWAY CO	JPY	604 260 566	659 182 680	1.09
115 732	CHIBA BANK LTD	JPY	91 035 614	60 875 032	0.10
104 370	CHUBU ELECTRIC POWER CO INC	JPY	149 889 205	157 755 255	0.26
35 568	CHUGAI PHARMACEUTICAL CO LTD	JPY	170 107 212	250 398 720	0.42
10 955	COLOPL INC	JPY	12 915 595	7 142 660	0.01
15 037	COMSYS HOLDINGS CORP	JPY	40 609 129	41 081 084	0.07
211 089	CONCORDIA FINANCIAL GROUP LTD	JPY	114 017 623	84 646 689	0.14
9 876	COSMO ENERGY HOLDINGS CO LTD	JPY	39 537 939	23 969 052	0.04
1 483	COSMOS PHARMACEUTICAL CORP	JPY	37 227 377	27 124 070	0.05
4 954	CREATE SD HOLDINGS CO LTD	JPY	14 469 068	12 518 758	0.02
18 747	CYBERAGENT INC	JPY	64 354 777	73 207 035	0.12
49 221	DAICEL CORP	JPY	66 535 483	47 153 718	0.08
18 774	DAIFUKU CO LTD	JPY	101 802 845	113 582 700	0.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
190 364	DAI-ICHI LIFE HOLDINGS INC	JPY	369 973 959	309 341 500	0.51
97 624	DAIICHI SANKYO CO LTD	JPY	267 144 338	550 111 240	0.91
6 668	DAIICHIKOSHO CO LTD	JPY	34 736 143	33 406 680	0.06
46 568	DAIKIN INDUSTRIES LTD	JPY	541 024 025	654 978 920	1.09
7 044	DAIKYONISHIKAWA CORP	JPY	11 908 474	6 022 620	0.01
13 618	DAITO TRUST CONSTRUCTION CO LTD	JPY	270 003 283	187 043 230	0.31
105 848	DAIWA HOUSE INDUSTRY CO LTD	JPY	411 921 282	332 468 568	0.55
269 987	DAIWA SECURITIES GROUP INC	JPY	171 685 959	127 460 863	0.21
17 570	DENA CO LTD	JPY	43 376 803	36 282 050	0.06
13 131	DENKA CO LTD	JPY	47 178 098	41 953 545	0.07
75 110	DENSO CORP	JPY	421 177 670	340 473 630	0.57
39 711	DENTSU INC	JPY	203 939 144	149 313 360	0.25
15 118	DIC CORP	JPY	58 941 619	42 995 592	0.07
5 253	DIP CORP	JPY	13 280 727	9 465 906	0.02
4 567	DISCO CORP	JPY	104 090 948	80 744 560	0.13
21 345	DMG MORI CO LTD	JPY	40 924 761	36 820 125	0.06
7 879	DOWA HOLDINGS CO LTD	JPY	32 739 009	27 221 945	0.05
60 662	EAST JAPAN RAILWAY CO	JPY	621 762 092	611 472 960	1.02
15 124	EBARA CORP	JPY	56 745 230	44 222 576	0.07
40 834	EISAI CO LTD	JPY	243 503 986	248 719 894	0.41
3 233	ELECOM CO LTD	JPY	7 525 643	11 800 450	0.02
27 143	ELECTRIC POWER DEVELOPMENT CO LTD	JPY	79 022 964	66 446 064	0.11
4 739	EN-JAPAN INC	JPY	23 257 375	19 880 105	0.03
10 293	EZAKI GLICO CO LTD	JPY	59 119 415	49 406 400	0.08
37 578	FAMILYMART UNY HOLDINGS CO LTD	JPY	57 279 250	96 650 616	0.16
32 417	FANUC CORP	JPY	740 385 208	646 070 810	1.07
4 494	FAST RETAILING CO LTD	JPY	160 647 784	292 694 220	0.49
10 564	FINANCIAL PRODUCTS GROUP CO LTD	JPY	13 433 955	9 401 960	0.02
22 138	FUJI ELECTRIC CO LTD	JPY	73 081 365	82 242 670	0.14
10 417	FUJITSU GENERAL LTD	JPY	23 185 698	17 833 904	0.03
32 887	FUJITSU LTD	JPY	275 062 674	247 047 144	0.41
9 730	FURUKAWA ELECTRIC CO LTD	JPY	36 633 837	30 698 150	0.05
3 850	FUYO GENERAL LEASE CO LTD	JPY	27 932 153	23 600 500	0.04
12 191	GMO INTERNET INC	JPY	18 464 818	23 796 832	0.04
8 067	GUNGHO ONLINE ENTERTAINMENT INC	JPY	24 059 828	24 039 660	0.04
45 316	HAKUHODO DY HOLDINGS INC	JPY	67 426 928	82 203 224	0.14
24 468	HAMAMATSU PHOTONICS KK	JPY	87 322 520	102 643 260	0.17
43 092	HANKYU HANSHIN HOLDINGS INC	JPY	183 656 085	166 335 120	0.28
5 829	HANWA CO LTD	JPY	22 444 038	16 793 349	0.03
6 121	HARMONIC DRIVE SYSTEMS INC	JPY	32 654 886	25 432 755	0.04
47 788	HASEKO CORP	JPY	69 657 294	52 088 920	0.09
29 707	HAZAMA ANDO CORP	JPY	22 788 031	21 389 040	0.04
9 514	HEIWA CORP	JPY	20 771 546	21 054 482	0.03
3 944	HIKARI TSUSHIN INC	JPY	55 405 710	92 644 560	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
42 600	HINO MOTORS LTD	JPY	58 523 660	38 638 200	0.06
4 895	HIROSE ELECTRIC CO LTD	JPY	73 782 548	58 837 900	0.10
49 669	HIROSHIMA BANK LTD	JPY	42 780 018	25 778 211	0.04
10 079	HISAMITSU PHARMACEUTICAL CO INC	JPY	54 042 443	42 886 145	0.07
7 933	HITACHI CAPITAL CORP	JPY	21 153 042	18 999 535	0.03
15 448	HITACHI CHEMICAL CO LTD	JPY	47 320 781	45 200 848	0.08
13 670	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	46 212 615	38 303 340	0.06
10 212	HITACHI HIGH-TECHNOLOGIES CORP	JPY	43 307 209	56 574 480	0.09
153 582	HITACHI LTD	JPY	609 950 628	606 495 318	1.01
36 342	HITACHI METALS LTD	JPY	55 571 921	44 228 214	0.07
7 103	HITACHI TRANSPORT SYSTEM LTD	JPY	18 342 952	24 860 500	0.04
283 433	HONDA MOTOR CO LTD	JPY	945 332 107	789 360 905	1.31
6 757	HORIBA LTD	JPY	43 138 534	37 568 920	0.06
9 972	HOSHIZAKI CORP	JPY	100 354 940	79 975 440	0.13
68 680	HOYA CORP	JPY	430 526 319	566 884 720	0.94
70 229	HULIC CO LTD	JPY	76 381 956	60 818 314	0.10
42 796	ICHIGO INC	JPY	16 274 653	13 523 536	0.02
26 436	IDEMITSU KOSAN CO LTD	JPY	148 375 749	85 652 640	0.14
28 066	IIDA GROUP HOLDINGS CO LTD	JPY	57 013 504	48 834 840	0.08
185 860	INPEX CORP	JPY	219 478 463	180 525 818	0.30
107 834	ISUZU MOTORS LTD	JPY	165 443 211	132 312 318	0.22
235 011	ITOCHU CORP	JPY	440 982 795	484 240 166	0.80
15 252	ITOCHU TECHNO-SOLUTIONS CORP	JPY	31 614 424	42 126 024	0.07
7 455	IWATANI CORP	JPY	25 209 617	27 881 700	0.05
6 831	IZUMI CO LTD	JPY	39 559 786	29 749 005	0.05
42 986	J FRONT RETAILING CO LTD	JPY	66 256 755	53 087 710	0.09
59 148	JAPAN AIRLINES CO LTD	JPY	221 626 431	203 646 564	0.34
90 893	JAPAN EXCHANGE GROUP INC	JPY	175 646 693	155 608 816	0.26
197 710	JAPAN TOBACCO INC	JPY	715 747 992	470 450 946	0.78
91 110	JFE HOLDINGS INC	JPY	202 304 693	144 181 575	0.24
33 530	JSR CORP	JPY	71 435 004	57 034 530	0.09
32 724	JTEKT CORP	JPY	51 974 897	42 737 544	0.07
573 809	JXTG HOLDINGS INC	JPY	452 118 282	306 643 530	0.51
89 589	KAJIMA CORP	JPY	187 542 611	132 412 542	0.22
24 409	KAKAKU.COM INC	JPY	35 801 123	50 770 720	0.08
6 157	KAKEN PHARMACEUTICAL CO LTD	JPY	35 351 945	31 031 280	0.05
4 873	KANAMOTO CO LTD	JPY	16 746 441	13 576 178	0.02
13 425	KANEMATSU CORP	JPY	18 490 107	16 029 450	0.03
139 197	KANSAI ELECTRIC POWER CO INC	JPY	215 455 615	171 838 697	0.29
37 538	KANSAI PAINT CO LTD	JPY	100 203 639	84 798 342	0.14
82 818	KAO CORP	JPY	561 852 169	679 935 780	1.13
26 545	KAWASAKI HEAVY INDUSTRIES LTD	JPY	97 062 719	67 238 485	0.11
294 997	KDDI CORP	JPY	869 124 707	809 324 270	1.34
19 181	KEIHAN ELECTRIC RAILWAY CO LTD	JPY	65 920 677	90 054 795	0.15

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
19 062	KEIO CORP	JPY	92 443 057	135 149 580	0.22
25 566	KEISEI ELECTRIC RAILWAY CO LTD	JPY	81 735 740	100 346 550	0.17
19 065	KEWPIE CORP	JPY	50 393 666	45 393 765	0.08
15 721	KEYENCE CORP	JPY	947 460 280	1 039 629 730	1.74
22 589	KIKKOMAN CORP	JPY	81 403 849	105 942 410	0.18
32 311	KINTETSU GROUP HOLDINGS CO LTD	JPY	138 602 020	166 724 760	0.28
154 891	KIRIN HOLDINGS CO LTD	JPY	396 511 485	359 889 239	0.60
9 559	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	62 962 160	73 699 890	0.12
5 071	KOBE BUSSAN CO LTD	JPY	13 193 327	26 521 330	0.04
20 436	KOITO MANUFACTURING CO LTD	JPY	149 414 296	117 507 000	0.20
154 465	KOMATSU LTD	JPY	500 251 770	401 609 000	0.67
13 679	KONAMI HOLDINGS CORP	JPY	73 989 087	69 078 950	0.11
74 536	KONICA MINOLTA INC	JPY	70 692 671	78 188 264	0.13
5 776	KOSE CORP	JPY	78 395 504	104 372 320	0.17
34 915	K'S HOLDINGS CORP	JPY	42 927 247	35 508 555	0.06
182 766	KUBOTA CORP	JPY	372 246 003	327 699 438	0.54
5 453	KUMAGAI GUMI CO LTD	JPY	18 549 674	17 367 805	0.03
56 379	KURARAY CO LTD	JPY	116 223 186	72 559 773	0.12
3 339	KUSURI NO AOKI HOLDINGS CO LTD	JPY	22 132 090	25 276 230	0.04
51 995	KYOCERA CORP	JPY	366 725 789	365 784 825	0.61
14 129	KYOWA EXEO CORP	JPY	31 588 003	37 893 978	0.06
40 036	KYOWA HAKKO KIRIN CO LTD	JPY	75 435 900	77 629 804	0.13
7 538	KYUDENKO CORP	JPY	32 315 549	24 385 430	0.04
70 313	KYUSHU ELECTRIC POWER CO INC	JPY	87 124 418	74 391 154	0.12
73 618	KYUSHU FINANCIAL GROUP INC	JPY	48 452 244	31 361 268	0.05
8 499	LAWSON INC	JPY	61 266 387	43 939 830	0.07
41 499	LEOPALACE21 CORP	JPY	30 870 172	11 578 221	0.02
47 522	LION CORP	JPY	100 333 789	95 376 654	0.16
27 257	MAEDA CORP	JPY	35 968 102	23 495 534	0.04
11 968	MAEDA ROAD CONSTRUCTION CO LTD	JPY	27 512 535	27 131 456	0.05
41 522	MAKITA CORP	JPY	188 926 882	151 970 520	0.25
331 336	MARUBENI CORP	JPY	262 706 312	236 242 568	0.39
6 693	MARUHA NICHIRO CORP	JPY	25 939 629	21 183 345	0.04
28 427	MARUI GROUP CO LTD	JPY	69 215 502	62 368 838	0.10
16 476	MATSUI SECURITIES CO LTD	JPY	14 729 778	16 739 616	0.03
13 888	MATSUMOTOKIYOSHI HOLDINGS CO LTD	JPY	55 094 709	43 747 200	0.07
107 069	MAZDA MOTOR CORP	JPY	176 420 897	120 399 091	0.20
174 833	MEBUKI FINANCIAL GROUP INC	JPY	73 100 801	49 128 073	0.08
36 259	MEDIPAL HOLDINGS CORP	JPY	72 458 538	86 260 161	0.14
24 257	MEIJI HOLDINGS CO LTD	JPY	207 995 799	186 778 900	0.31
4 034	MEITEC CORP	JPY	21 932 069	22 308 020	0.04
63 328	MINEBEA MITSUMI INC	JPY	121 802 838	115 573 600	0.19
42 077	MISUMI GROUP INC	JPY	120 877 107	113 692 054	0.19
223 356	mitsubishi chemical holdings corp	JPY	235 127 557	168 097 726	0.28

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
235 780	MITSUBISHI CORP	JPY	621 222 434	669 615 200	1.11
341 134	MITSUBISHI ELECTRIC CORP	JPY	595 874 682	484 069 146	0.80
235 726	MITSUBISHI ESTATE CO LTD	JPY	466 527 229	472 630 630	0.78
34 363	MITSUBISHI GAS CHEMICAL CO INC	JPY	86 102 868	49 345 268	0.08
57 172	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	253 919 602	268 193 852	0.45
22 283	MITSUBISHI MATERIALS CORP	JPY	85 408 001	68 297 395	0.11
35 678	MITSUBISHI TANABE PHARMA CORP	JPY	92 223 185	42 813 600	0.07
1 532 321	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1 081 359 021	784 548 352	1.30
75 906	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	44 766 276	43 342 326	0.07
276 813	mitsui & co ltd	JPY	471 084 663	485 530 002	0.81
30 325	mitsui chemicals inc	JPY	103 626 177	80 876 775	0.13
178 513	mitsui fudosan co ltd	JPY	438 396 896	466 365 213	0.77
9 114	MIXI INC	JPY	45 918 509	19 695 354	0.03
4 572 098	MIZUHO FINANCIAL GROUP INC	JPY	900 130 781	713 704 498	1.18
3 585	MODEC INC	JPY	12 238 660	10 898 400	0.02
21 229	MONOTARO CO LTD	JPY	36 206 375	55 747 354	0.09
8 609	MORINAGA & CO LTD/JAPAN	JPY	37 762 860	45 197 250	0.08
87 975	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	324 088 994	300 874 500	0.50
107 369	MURATA MANUFACTURING CO LTD	JPY	597 859 258	519 665 960	0.86
68 626	M3 INC	JPY	112 761 546	135 124 594	0.22
18 555	NABTESCO CORP	JPY	77 664 214	55 553 670	0.09
35 387	NAGOYA RAILROAD CO LTD	JPY	89 774 451	105 488 647	0.18
44 141	NEC CORP	JPY	132 850 588	187 157 840	0.31
85 393	NEXON CO LTD	JPY	125 401 767	133 383 866	0.22
41 633	NGK INSULATORS LTD	JPY	87 156 705	65 405 443	0.11
28 765	NGK SPARK PLUG CO LTD	JPY	66 775 216	58 162 830	0.10
14 176	NH FOODS LTD	JPY	87 423 645	65 422 240	0.11
33 606	NHK SPRING CO LTD	JPY	39 472 707	27 960 192	0.05
9 337	NICHIAS CORP	JPY	27 016 882	18 085 769	0.03
17 784	NICHIREI CORP	JPY	50 184 206	45 473 688	0.08
41 051	NIDEC CORP	JPY	570 233 864	604 475 975	1.00
13 664	NIFCO INC/JAPAN	JPY	45 191 103	36 469 216	0.06
15 037	NIHON KOHDEN CORP	JPY	38 616 742	43 877 966	0.07
18 258	NIHON PARKERIZING CO LTD	JPY	31 086 196	21 800 052	0.04
10 454	NIHON UNISYS LTD	JPY	28 194 039	37 791 210	0.06
19 524	NINTENDO CO LTD	JPY	777 541 404	771 002 760	1.28
10 117	NIPPO CORP	JPY	22 714 526	21 478 391	0.04
12 456	NIPPON EXPRESS CO LTD	JPY	90 949 091	71 372 880	0.12
5 462	NIPPON GAS CO LTD	JPY	19 437 712	14 960 418	0.02
91 926	NIPPON LIGHT METAL HOLDINGS CO LTD	JPY	29 134 419	21 418 758	0.04
27 572	NIPPON PAINT HOLDINGS CO LTD	JPY	106 161 339	115 250 960	0.19
2 395	NIPPON STEEL & SUMIKIN BUSSAN CORP	JPY	14 462 128	10 633 800	0.02
150 981	NIPPON STEEL CORP	JPY	388 488 336	279 163 869	0.46
46 328	NIPPON SUISAN KAISHA LTD	JPY	29 176 843	30 947 104	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
186 123	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	943 489 250	933 779 091	1.55
30 737	NIPPON TELEVISION HOLDINGS INC	JPY	59 184 831	49 056 252	0.08
8 243	NISHIMATSU CONSTRUCTION CO LTD	JPY	21 963 216	17 120 711	0.03
20 516	NISSAN CHEMICAL CORP	JPY	84 280 651	99 605 180	0.17
402 337	NISSAN MOTOR CO LTD	JPY	458 658 350	310 443 229	0.52
14 554	NISSIN FOODS HOLDINGS CO LTD	JPY	101 551 781	101 004 760	0.17
14 546	NITORI HOLDINGS CO LTD	JPY	243 994 149	207 716 880	0.34
23 541	NITTO DENKO CORP	JPY	226 236 378	125 167 497	0.21
12 580	NOF CORP	JPY	39 591 338	50 508 700	0.08
5 976	NOJIMA CORP	JPY	12 604 128	10 499 832	0.02
18 338	NOK CORP	JPY	46 561 691	29 597 532	0.05
592 038	NOMURA HOLDINGS INC	JPY	364 734 626	224 619 217	0.37
22 415	NOMURA REAL ESTATE HOLDINGS INC	JPY	52 514 214	51 913 140	0.09
63 870	NOMURA RESEARCH INSTITUTE LTD	JPY	88 556 855	110 303 490	0.18
5 015	NS SOLUTIONS CORP	JPY	12 627 616	17 151 300	0.03
70 066	NSK LTD	JPY	102 944 236	67 263 360	0.11
89 128	NTT DATA CORP	JPY	107 128 811	127 898 680	0.21
211 952	NTT DOCOMO INC	JPY	547 253 695	532 529 400	0.88
1 768	OBARA GROUP INC	JPY	10 702 876	6 444 360	0.01
114 629	OBAYASHI CORP	JPY	149 711 974	121 621 369	0.20
11 604	OBIC CO LTD	JPY	86 383 653	141 568 800	0.24
54 642	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	120 077 716	144 090 954	0.24
150 415	OJI HOLDINGS CORP	JPY	93 090 955	93 558 130	0.16
203 273	OLYMPUS CORP	JPY	198 550 717	243 114 508	0.40
36 259	OMRON CORP	JPY	212 384 627	203 775 580	0.34
80 568	ONO PHARMACEUTICAL CO LTD	JPY	195 010 974	155 657 376	0.26
4 881	OPEN HOUSE CO LTD	JPY	18 916 386	21 525 210	0.04
6 784	ORACLE CORP JAPAN	JPY	54 411 229	53 390 080	0.09
91 005	ORIENT CORP	JPY	16 181 615	10 465 575	0.02
38 521	ORIENTAL LAND	JPY	339 121 910	513 870 140	0.85
224 479	ORIX CORP	JPY	407 592 546	360 962 232	0.60
66 200	OSAKA GAS CO LTD	JPY	138 959 271	124 257 400	0.21
16 618	OSG CORP	JPY	42 018 081	35 296 632	0.06
18 112	OTSUKA CORP	JPY	62 553 268	78 515 520	0.13
64 992	OTSUKA HOLDINGS CO LTD	JPY	291 308 124	228 511 872	0.38
6 058	PALTAC CORPORATION	JPY	36 365 267	35 863 360	0.06
20 120	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	90 841 560	137 620 800	0.23
389 726	PANASONIC CORP	JPY	625 291 605	349 818 058	0.58
19 672	PARK24 CO LTD	JPY	52 299 683	49 357 048	0.08
45 440	PENTA-OCEAN CONSTRUCTION CO LTD	JPY	30 568 379	23 992 320	0.04
32 592	PERSOL HOLDINGS CO LTD	JPY	80 069 652	82 490 352	0.14
20 616	PIGEON CORP	JPY	84 115 839	89 370 360	0.15
5 950	PILOT CORP	JPY	30 850 610	24 781 750	0.04
14 561	POLA ORBIS HOLDINGS INC	JPY	55 895 512	43 828 610	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 333	PRESSANCE CORP	JPY	7 945 628	7 887 507	0.01
151 944	RAKUTEN INC	JPY	186 376 638	194 488 320	0.32
233 518	RECRUIT HOLDINGS CO LTD	JPY	788 229 965	839 263 692	1.39
17 820	RELO GROUP INC	JPY	45 648 776	48 345 660	0.08
35 825	RENASAS ELECTRONICS CORP	JPY	37 710 371	19 166 375	0.03
369 242	RESONA HOLDINGS INC	JPY	207 618 240	165 641 961	0.28
13 793	RESORTTRUST INC	JPY	27 572 947	22 744 657	0.04
6 014	RINNAI CORP	JPY	57 356 002	41 195 900	0.07
4 758	RYOHIN KEIKAKU CO LTD	JPY	154 897 643	92 590 680	0.15
8 980	SANKYU INC	JPY	42 200 667	50 826 800	0.08
63 518	SANTEN PHARMACEUTICAL CO LTD	JPY	112 631 578	113 379 630	0.19
34 846	SANWA HOLDINGS CORP	JPY	44 970 536	40 351 668	0.07
7 003	SAWAI PHARMACEUTICAL CO LTD	JPY	43 230 168	40 757 460	0.07
40 088	SBI HOLDINGS INC/JAPAN	JPY	72 950 776	106 914 696	0.18
5 918	SCREEN HOLDINGS CO LTD	JPY	43 894 704	26 601 410	0.04
8 828	SCSK CORP	JPY	40 988 565	46 788 400	0.08
34 593	SECOM CO LTD	JPY	289 078 220	320 815 482	0.53
42 256	SEIBU HOLDINGS INC	JPY	78 726 697	75 891 776	0.13
42 328	SEIKO EPSON CORP	JPY	114 942 723	72 169 240	0.12
73 030	SEKISUI CHEMICAL CO LTD	JPY	157 921 243	118 162 540	0.20
117 047	SEKISUI HOUSE LTD	JPY	221 266 945	207 816 949	0.35
8 836	SERIA CO LTD	JPY	53 464 075	21 992 804	0.04
140 832	SEVEN & I HOLDINGS CO LTD	JPY	613 324 822	513 755 136	0.85
113 671	SEVEN BANK LTD	JPY	46 383 165	32 055 222	0.05
43 902	SHIMADZU CORP	JPY	101 767 151	115 989 084	0.19
3 910	SHIMAMURA CO LTD	JPY	51 053 026	31 475 500	0.05
13 749	SHIMANO INC	JPY	213 814 597	220 396 470	0.37
116 923	SHIMIZU CORP	JPY	140 059 507	104 646 085	0.17
58 877	SHIN-ETSU CHEMICAL CO LTD	JPY	599 156 640	590 830 695	0.98
24 692	SHINSEI BANK LTD	JPY	42 351 277	41 309 716	0.07
43 618	SHIONOGI & CO LTD	JPY	262 777 836	270 824 162	0.45
6 999	SHIP HEALTHCARE HOLDINGS INC	JPY	24 307 957	32 545 350	0.05
67 786	SHISEIDO CO LTD	JPY	317 644 047	550 490 106	0.91
84 698	SHIZUOKA BANK LTD	JPY	85 204 056	67 250 212	0.11
22 200	SHOWA DENKO KK	JPY	117 003 037	70 374 000	0.12
31 311	SKYLARK CO LTD	JPY	50 870 637	58 895 991	0.10
9 990	SMC CORP/JAPAN	JPY	403 170 758	401 298 300	0.67
227 722	SOFTBANK GROUP CORP	JPY	1 058 626 297	1 176 184 130	1.96
12 969	SOHGO SECURITY SERVICES CO LTD	JPY	66 276 604	64 455 930	0.11
185 575	SOJITZ CORP	JPY	58 567 665	64 208 950	0.11
59 312	SOMPO HOLDINGS INC	JPY	268 540 131	246 797 232	0.41
174 022	SONY CORP	JPY	750 993 548	982 876 256	1.64
27 648	SONY FINANCIAL HOLDINGS INC	JPY	51 151 721	71 553 024	0.12
15 593	SOTETSU HOLDINGS INC	JPY	44 299 105	46 295 617	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
15 574	SQUARE ENIX HOLDINGS CO LTD	JPY	64 017 880	53 730 300	0.09
24 123	STANLEY ELECTRIC CO LTD	JPY	93 567 540	63 877 704	0.11
4 575	STARTS CORP INC	JPY	12 926 260	11 620 500	0.02
105 908	SUBARU CORP	JPY	418 848 405	277 373 052	0.46
7 379	SUGI HOLDINGS CO LTD	JPY	42 909 210	37 559 110	0.06
37 276	SUMCO CORP	JPY	73 903 695	47 787 832	0.08
263 007	SUMITOMO CHEMICAL CO LTD	JPY	184 368 040	131 503 500	0.22
198 717	SUMITOMO CORP	JPY	325 058 639	324 405 503	0.54
25 286	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	39 458 807	51 659 298	0.09
126 136	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	225 985 242	178 419 372	0.30
27 091	SUMITOMO FORESTRY CO LTD	JPY	46 132 840	34 974 481	0.06
19 526	SUMITOMO HEAVY INDUSTRIES LTD	JPY	87 042 350	72 343 830	0.12
46 203	SUMITOMO METAL MINING CO LTD	JPY	173 025 062	148 727 457	0.25
27 568	SUMITOMO MITSUI CONSTRUCTION CO LTD	JPY	16 805 537	16 458 096	0.03
212 676	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	916 481 318	809 444 856	1.34
66 151	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	266 261 281	258 385 806	0.43
75 638	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	273 141 867	291 055 024	0.48
30 646	SUMITOMO RUBBER INDUSTRIES LTD	JPY	60 396 390	38 184 916	0.06
12 639	SUNDRUG CO LTD	JPY	58 195 696	36 855 324	0.06
22 910	SUNTORY BEVERAGE & FOOD LTD	JPY	114 395 065	107 333 350	0.18
62 412	SUZUKI MOTOR CORP	JPY	381 056 659	316 054 368	0.52
26 585	SYSMEX CORP	JPY	189 635 589	186 812 795	0.31
16 459	TADANO LTD	JPY	21 985 270	18 483 457	0.03
21 546	TAIHEIYO CEMENT CORP	JPY	91 277 855	70 239 960	0.12
38 052	TAISEI CORP	JPY	220 228 352	148 973 580	0.25
27 523	TAIYO NIPPON SAN SO CORP	JPY	37 348 875	62 972 624	0.10
297 836	TAKEDA PHARMACEUTICAL CO LTD	JPY	1 543 270 085	1 138 627 028	1.90
5 709	TAKEUCHI MANUFACTURING CO LTD	JPY	13 597 836	10 989 825	0.02
104 062	T&D HOLDINGS INC	JPY	163 870 828	121 700 509	0.20
17 843	TDK CORP	JPY	136 576 448	148 810 620	0.25
6 537	TECHNOPRO HOLDINGS INC	JPY	43 866 071	37 391 640	0.06
27 256	TEIJIN LTD	JPY	61 656 205	50 069 272	0.08
96 534	TERUMO CORP	JPY	224 350 307	309 874 140	0.51
3 350	T-GAIA CORP	JPY	7 076 274	6 823 950	0.01
21 266	THK CO LTD	JPY	77 911 837	54 759 950	0.09
11 158	TIS INC	JPY	59 503 047	61 257 420	0.10
35 980	TOBU RAILWAY CO LTD	JPY	114 531 400	112 977 200	0.19
44 427	TODA CORP	JPY	36 614 210	26 478 492	0.04
22 019	TOHO CO LTD/TOKYO	JPY	86 096 566	100 847 020	0.17
16 896	TOHO GAS CO LTD	JPY	58 363 364	66 992 640	0.11
9 948	TOHO HOLDINGS CO LTD	JPY	21 306 552	24 014 472	0.04
79 895	TOHOKU ELECTRIC POWER CO INC	JPY	117 911 764	87 005 655	0.14
40 123	TOKAI TOKYO FINANCIAL HOLDINGS INC	JPY	26 010 226	13 200 467	0.02
120 320	TOKIO MARINE HOLDINGS INC	JPY	554 963 390	649 607 680	1.08

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 776	TOKYO CENTURY CORP	JPY	34 022 371	30 796 920	0.05
22 748	TOKYO ELECTRON LTD	JPY	390 416 333	343 949 760	0.57
66 928	TOKYO GAS CO LTD	JPY	187 869 984	169 829 800	0.28
18 066	TOKYO STEEL MANUFACTURING CO LTD	JPY	17 145 458	14 705 724	0.02
36 768	TOKYO TATEMONO CO LTD	JPY	52 420 746	44 011 296	0.07
13 569	TOKYU CONSTRUCTION CO LTD	JPY	12 310 803	9 878 232	0.02
92 657	TOKYU CORP	JPY	152 408 760	177 067 527	0.29
90 499	TOKYU FUDOSAN HOLDINGS CORP	JPY	61 045 116	53 846 905	0.09
6 294	TOPRE CORP	JPY	17 007 549	11 272 554	0.02
259 200	TORAY INDUSTRIES INC	JPY	275 386 746	212 336 640	0.35
51 647	TOSOH CORP	JPY	129 053 118	78 245 205	0.13
26 243	TOTO LTD	JPY	119 516 872	111 663 965	0.19
17 616	TOYO SUISAN KAISHA LTD	JPY	73 424 715	78 215 040	0.13
11 016	TOYODA GOSEI CO LTD	JPY	29 784 611	23 144 616	0.04
11 926	TOYOTA BOSHOKU CORP	JPY	26 752 540	16 863 364	0.03
27 609	TOYOTA INDUSTRIES CORP	JPY	179 792 264	163 721 370	0.27
125 737	TOYOTA MOTOR CORP	JPY	849 447 937	840 929 056	1.40
37 500	TOYOTA TSUSHO CORP	JPY	140 816 040	122 437 500	0.20
4 588	TPR CO LTD	JPY	15 720 901	8 396 040	0.01
17 855	TREND MICRO INC/JAPAN	JPY	99 423 508	85 793 275	0.14
7 923	TS TECH CO LTD	JPY	29 553 322	23 238 159	0.04
4 460	TSUBAKIMOTO CHAIN CO	JPY	19 827 626	15 676 900	0.03
10 569	TSUMURA & CO	JPY	41 324 013	31 759 845	0.05
7 301	TSURUHA HOLDINGS INC	JPY	98 708 312	72 717 960	0.12
16 872	UBE INDUSTRIES LTD	JPY	54 162 509	37 692 048	0.06
6 796	ULVAC INC	JPY	43 918 994	23 208 340	0.04
72 332	UNICHARM CORP	JPY	191 611 673	234 645 008	0.39
3 840	UNITED ARROWS LTD	JPY	15 188 155	12 921 600	0.02
39 814	USS CO LTD	JPY	88 585 412	84 525 122	0.14
8 881	WELCIA HOLDINGS CO LTD	JPY	39 163 397	38 943 185	0.06
30 580	WEST JAPAN RAILWAY CO	JPY	240 210 386	266 535 280	0.44
218 256	YAHOO JAPAN CORP	JPY	107 766 228	68 968 896	0.11
25 363	YAKULT HONSHA CO LTD	JPY	200 244 787	161 055 050	0.27
20 289	YAMAHA CORP	JPY	80 761 720	103 879 680	0.17
48 179	YAMAHA MOTOR CO LTD	JPY	157 858 025	92 262 785	0.15
56 638	YAMATO HOLDINGS CO LTD	JPY	132 856 647	124 093 858	0.21
3 814	YAOKO CO LTD	JPY	20 305 435	18 593 250	0.03
39 545	YASKAWA ELECTRIC CORP	JPY	142 453 626	144 734 700	0.24
34 142	YOKOGAWA ELECTRIC CORP	JPY	65 700 957	72 107 904	0.12
19 754	YOKOHAMA RUBBER CO LTD	JPY	45 061 430	39 112 920	0.06
9 483	ZENKOKU HOSHO CO LTD	JPY	42 042 015	39 212 205	0.07
15 849	ZENSHO HOLDINGS CO LTD	JPY	35 659 192	34 709 310	0.06
30 132	ZEON CORP	JPY	41 766 487	36 068 004	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
36 309	ZOZO INC	JPY	121 700 367	73 307 871	0.12
Total Shares			63 222 935 981	59 087 976 386	98.10
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			63 222 935 981	59 087 976 386	98.10
Other transferable securities					
Shares					
24 297	NIHON M&A CENTER INC	JPY	63 890 782	62 783 448	0.10
Total Shares			63 890 782	62 783 448	0.10
Total Other transferable securities			63 890 782	62 783 448	0.10
Total Investments			63 286 826 763	59 150 759 834	98.20

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Electronic & Electrical Equipment	7.76	Japan	98.20
Automobiles & Parts	7.60		
Industrial Engineering	7.16		
Pharmaceuticals & Biotechnology	6.88		
Travel, Leisure & Catering	6.34		
Support Services	6.13		
Banks	5.27		
Fixed Line Telecommunications	4.85		
Leisure Goods	4.63		
Chemicals	4.49		
General Retailers	3.65		
Technology Hardware & Equipment	3.05		
Personal Goods	2.93		
Real Estate Investment & Services	2.52		
Financial Services	2.15		
Construction & Materials	2.09		
Software & Computer Services	2.00		
Nonlife Insurance	1.99		
Food Producers	1.86		
Household Goods & Home Construction	1.54		
Health Care Equipment & Services	1.53		
Beverages	1.35		
Industrial Transportation	1.17		
Industrial Metals & Mining	1.15		
Mobile Telecommunications	1.04		
Oil & Gas Producers	0.99		
Electricity	0.93		
Media	0.86		
Food & Drug Retailers	0.84		
Life Insurance	0.83		
Tobacco	0.78		
Gas, Water & Multiutilities	0.67		
General Industrials	0.51		
Real Estate Investment Trusts	0.48		
Forestry & Paper	0.16		
Oil Equipment, Services & Distribution	0.02		
	98.20		

MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
10 414	ADEVINTA ASA	NOK	102 414	115 791	0.08
7 597	ADOBE INC	USD	2 059 529	2 238 456	1.58
45 704	AENA SME SA	EUR	8 431 295	9 071 917	6.40
60 980	AIRBUS SE	EUR	8 688 804	8 658 281	6.11
10 824	AKER BP ASA	NOK	308 850	310 524	0.22
600	ALLIANZ SE - REG	EUR	145 119	144 855	0.10
1 484	ALPHABET INC	USD	1 730 478	1 604 070	1.13
1 929	AMAZON.COM INC	USD	3 502 061	3 652 812	2.58
75 240	ANHEUSER-BUSCH INBEV SA/NV	EUR	6 189 945	6 669 589	4.71
8 073	APPLE INC	USD	1 534 516	1 597 808	1.13
11 104	ASM INTERNATIONAL NV	EUR	659 479	724 066	0.51
10 228	ASML HOLDING NV	EUR	1 986 534	2 140 139	1.51
557	AUTOZONE INC	USD	565 556	612 405	0.43
30 429	AXFOOD AB	SEK	623 041	602 632	0.43
352 072	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 198 471	1 971 420	1.39
2 895 646	BANCO SANTANDER SA	EUR	13 420 550	13 455 700	9.50
1 346	BERKSHIRE HATHAWAY INC - B	USD	265 202	286 927	0.20
72 943	BNP PARIBAS SA	EUR	3 937 848	3 469 314	2.45
20 544	CARLSBERG A/S - B	DKK	2 568 362	2 727 723	1.92
43 775	ELEKTA AB - B	SEK	601 344	635 522	0.45
19 950	ESSITY AB	SEK	622 498	613 668	0.43
3 461	FACEBOOK INC	USD	641 323	667 973	0.47
140 064	GRIEG SEAFOOD ASA	NOK	1 915 626	1 943 399	1.37
76 098	GROUPE BRUXELLES LAMBERT SA	EUR	7 207 304	7 477 060	5.28
32 150	HENNES & MAURITZ AB - B	SEK	504 018	572 992	0.40
23 227	IMCD NV	EUR	1 937 924	2 131 943	1.50
378 919	INFINEON TECHNOLOGIES AG - REG	EUR	6 466 158	6 710 026	4.73
222 102	ING GROEP NV	EUR	2 520 340	2 578 872	1.82
5 568	INSULET CORP	USD	571 054	664 708	0.47
12 052	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 619 789	1 661 971	1.17
21 611	JOHNSON & JOHNSON	USD	2 840 550	3 009 980	2.12
153 636	KONINKLIJKE PHILIPS NV	EUR	6 241 498	6 680 873	4.71
18 948	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	4 722 949	4 762 261	3.36
69 625	NESTE OYJ	EUR	2 412 616	2 365 982	1.67
436 079	NORSK HYDRO ASA	NOK	1 578 029	1 559 968	1.10
22 328	NVIDIA CORP	USD	3 408 592	3 666 927	2.59
250 324	RWE AG	EUR	6 582 244	6 177 445	4.36
44 806	SBM OFFSHORE NV	EUR	799 738	866 406	0.61
6 217	SIMON PROPERTY GROUP INC	USD	1 007 714	993 228	0.70
13 669	SOFINA SA	EUR	2 648 875	2 608 905	1.84
191 585	SOFTWARE AG	EUR	6 552 922	6 588 945	4.65
58 382	SWEDISH MATCH AB	SEK	2 828 827	2 466 618	1.74
34 007	SWEDISH ORPHAN BIOVITRUM AB	SEK	679 093	655 532	0.46

MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance 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)					
78 004	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	781 789	740 678	0.52
118 934	UCB SA	EUR	9 144 882	9 876 434	6.98
22 574	UNILEVER NV	EUR	1 368 626	1 376 881	0.97
42 517	UPM-KYMMENE OYJ	EUR	1 108 182	1 131 537	0.80
Total Shares			138 232 558	141 241 163	99.65
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			138 232 558	141 241 163	99.65
Total Investments			138 232 558	141 241 163	99.65

MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	15.16	Belgium	18.79
Technology Hardware & Equipment	11.00	Netherlands	17.75
Pharmaceuticals & Biotechnology	10.02	Spain	17.29
Software & Computer Services	9.00	Germany	17.20
Financial Services	7.12	United States of America	14.57
Beverages	6.63	Sweden	4.44
Industrial Transportation	6.40	Norway	2.77
Aerospace & Defense	6.11	Finland	2.47
Health Care Equipment & Services	5.16	France	2.45
Gas, Water & Multiutilities	4.36	Denmark	1.92
Nonlife Insurance	3.66		
General Retailers	3.41		99.65
Oil & Gas Producers	1.89		
Tobacco	1.74		
Chemicals	1.50		
Personal Goods	1.40		
Food Producers	1.37		
Industrial Metals & Mining	1.10		
Forestry & Paper	0.80		
Real Estate Investment Trusts	0.70		
Oil Equipment, Services & Distribution	0.61		
Food & Drug Retailers	0.43		
Media	0.08		
	99.65		

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (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					
95 828 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 04/01/2022	EUR	103 248 837	102 567 415	9.79
91 037 780	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2021	EUR	100 618 326	98 416 392	9.39
7 296 000	FINLAND GOVERNMENT BOND 0.375% 15/09/2020	EUR	7 440 425	7 386 689	0.71
7 301 000	FINLAND GOVERNMENT BOND 3.5% 15/04/2021	EUR	8 040 866	7 848 758	0.75
122 243 990	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021	EUR	135 038 877	133 554 615	12.76
120 599 930	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.75% 25/04/2021	EUR	133 978 796	130 413 749	12.45
5 912 190	IRELAND GOVERNMENT BOND 0.8% 15/03/2022	EUR	6 114 958	6 127 689	0.58
5 613 620	IRELAND GOVERNMENT BOND 5% 18/10/2020	EUR	6 171 536	6 024 397	0.58
120 311 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/03/2021	EUR	129 885 870	127 505 598	12.17
122 680 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/09/2020	EUR	131 795 665	128 430 012	12.26
23 347 340	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 28/09/2020	EUR	25 292 616	24 608 797	2.35
20 066 720	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2021	EUR	22 695 294	22 305 664	2.13
20 766 150	NETHERLANDS GOVERNMENT BOND 3.25% 15/07/2021	EUR	22 962 425	22 463 367	2.14
18 860 870	NETHERLANDS GOVERNMENT BOND 3.5% 15/07/2020	EUR	20 473 381	19 677 923	1.88
10 444 170	PORTUGAL OBRIGACOES DO TESOURO OT 3.85% 15/04/2021	EUR	11 486 011	11 247 849	1.07
17 719 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	19 646 727	19 368 639	1.85
16 427 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.9% 15/07/2020	EUR	17 738 848	17 193 155	1.64
75 328 000	SPAIN GOVERNMENT BOND 0.4% 30/04/2022	EUR	76 758 783	77 045 478	7.35
68 773 000	SPAIN GOVERNMENT BOND 1.15% 30/07/2020	EUR	70 700 844	69 962 773	6.68
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 050 089 085	1 032 148 959	98.53
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 050 089 085	1 032 148 959	98.53
Total Investments			1 050 089 085	1 032 148 959	98.53

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	98.53	France	25.21
	98.53	Italy	24.43
		Germany	19.19
		Spain	14.03
		Belgium	4.48
		Netherlands	4.02
		Austria	3.49
		Finland	1.45
		Ireland	1.16
		Portugal	1.07
			98.53

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (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					
62 632 310	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	68 001 426	67 422 116	10.45
46 975 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	52 198 010	52 333 568	8.11
5 678 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	6 110 271	6 136 782	0.95
5 678 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	6 341 105	6 376 110	0.99
52 337 940	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	57 759 477	57 453 974	8.91
68 149 180	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	82 626 677	82 630 881	12.82
4 519 040	IRELAND GOVERNMENT BOND 0% 18/10/2022	EUR	4 525 715	4 593 265	0.71
7 112 760	IRELAND GOVERNMENT BOND 3.4% 18/03/2024	EUR	8 322 693	8 394 124	1.30
63 231 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	76 303 602	72 434 272	11.23
69 021 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/11/2022	EUR	82 513 124	79 422 465	12.32
13 955 880	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	15 528 820	15 549 642	2.41
16 677 640	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	19 814 813	19 352 733	3.00
18 666 510	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	20 476 338	20 505 161	3.18
16 167 390	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	17 949 625	17 645 089	2.74
9 753 670	PORTUGAL OBRIGACOES DO TESOURO OT 2.2% 17/10/2022	EUR	10 574 854	10 558 348	1.64
11 020 600	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	13 385 430	13 494 174	2.09
9 020 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	9 076 480	9 231 970	1.43
12 319 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	13 549 277	13 565 683	2.10
32 212 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	38 064 001	38 441 801	5.96
32 947 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	40 665 712	39 715 137	6.16
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			643 787 450	635 257 295	98.50
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			643 787 450	635 257 295	98.50
Total Investments			643 787 450	635 257 295	98.50

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	98.50
	98.50

Geographical classification	%
Italy	23.55
France	21.72
Germany	18.57
Spain	12.12
Netherlands	5.92
Belgium	5.41
Portugal	3.73
Austria	3.53
Ireland	2.01
Finland	1.94
	98.50

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 693 510	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	4 371 670	4 514 188	4.60
1 465 510	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	2 447 804	2 500 966	2.55
740 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	752 723	779 812	0.80
1 110 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	1 141 062	1 197 690	1.22
10 616 800	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	12 832 568	13 426 536	13.69
8 783 240	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	14 666 527	15 206 423	15.50
766 970	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	780 811	844 741	0.86
1 802 100	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	2 110 784	2 215 862	2.26
10 680 020	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	13 809 971	13 777 226	14.05
11 019 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	15 314 364	15 289 964	15.59
3 033 360	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	3 120 701	3 309 851	3.37
2 216 640	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	3 107 608	3 262 229	3.33
1 208 100	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	1 216 018	1 257 844	1.28
2 148 110	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	2 707 692	2 877 887	2.93
640 950	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	731 440	767 057	0.78
876 480	PORTUGAL OBRIGACOES DO TESOURO OT 3.875% 15/02/2030	EUR	1 083 999	1 175 623	1.20
1 159 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	1 458 023	1 509 887	1.54
4 010 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	4 359 521	4 873 353	4.97
4 941 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	7 575 471	8 151 168	8.31
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			93 588 757	96 938 307	98.83
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			93 588 757	96 938 307	98.83
Total Investments			93 588 757	96 938 307	98.83

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	98.83	Italy	29.63
	98.83	France	29.19
		Spain	13.28
		Germany	7.15
		Belgium	6.70
		Netherlands	4.22
		Ireland	3.12
		Finland	2.02
		Portugal	1.98
		Austria	1.54
			98.83

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (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					
4 127 530	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	4 286 227	4 408 202	0.48
12 537 550	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	12 630 063	13 268 489	1.44
6 890 320	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	7 261 802	7 390 213	0.80
12 060 940	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	12 292 146	13 022 800	1.41
6 091 740	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	6 523 475	6 702 437	0.73
2 099 770	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	2 265 069	2 689 910	0.29
15 967 110	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	17 270 947	17 188 195	1.86
16 006 490	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 04/01/2022	EUR	17 324 322	17 132 146	1.85
11 977 370	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	13 307 203	13 343 389	1.44
3 980 350	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	5 417 622	6 211 336	0.67
3 905 920	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	5 371 123	6 225 646	0.67
15 203 420	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2021	EUR	16 801 239	16 435 657	1.78
2 173 810	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	3 279 285	3 711 128	0.40
3 331 510	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	5 197 574	5 682 557	0.62
2 028 190	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	3 371 845	3 720 512	0.40
2 897 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	4 699 092	5 027 957	0.54
2 316 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	4 141 525	4 581 859	0.50
2 461 250	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	3 952 211	4 124 932	0.45
1 341 280	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	2 221 425	2 288 961	0.25
1 221 000	FINLAND GOVERNMENT BOND 0.375% 15/09/2020	EUR	1 244 751	1 236 177	0.13
1 049 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	1 067 343	1 108 898	0.12
864 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	891 653	913 723	0.10
680 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	686 434	716 584	0.08
1 018 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	1 033 082	1 098 422	0.12
430 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	455 263	522 429	0.06
1 450 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	1 563 056	1 567 160	0.17
1 446 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	1 611 919	1 623 786	0.18
653 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	871 647	968 856	0.10
1 084 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	1 315 310	1 369 959	0.15
1 221 000	FINLAND GOVERNMENT BOND 3.5% 15/04/2021	EUR	1 345 764	1 312 606	0.14
1 142 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	1 436 374	1 451 882	0.16
9 698 050	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	11 581 465	12 264 639	1.33
14 150 680	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	13 985 778	14 691 944	1.59
4 233 700	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	4 265 158	4 759 526	0.52
1 367 410	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	1 426 881	1 574 983	0.17
1 530 360	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	1 515 107	1 882 649	0.20
2 753 620	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	3 003 358	3 353 909	0.36
3 819 190	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	4 196 129	4 918 162	0.53
13 342 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	14 680 317	14 646 224	1.59
3 739 760	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	5 212 211	5 917 796	0.64
20 420 120	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021	EUR	22 564 905	22 309 491	2.41
14 585 160	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	18 216 001	18 484 503	2.00
20 147 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.75% 25/04/2021	EUR	22 410 031	21 787 499	2.36
2 161 180	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	3 542 248	4 125 260	0.45

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 888 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	3 176 717	3 744 489	0.41
3 841 070	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	5 752 645	6 303 004	0.68
17 371 510	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	21 049 657	21 062 955	2.28
5 232 050	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	8 490 865	9 386 821	1.02
3 859 560	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	6 048 565	6 476 535	0.70
15 232 850	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	23 184 546	23 581 974	2.54
8 022 290	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	13 208 848	13 888 991	1.50
12 128 910	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	16 940 651	17 075 686	1.85
1 154 160	IRELAND GOVERNMENT BOND 0% 18/10/2022	EUR	1 156 197	1 173 117	0.13
989 370	IRELAND GOVERNMENT BOND 0.8% 15/03/2022	EUR	1 023 288	1 025 433	0.11
1 204 840	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	1 205 248	1 297 613	0.14
1 638 380	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	1 694 176	1 770 433	0.19
727 790	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	766 063	793 582	0.09
703 180	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	702 403	774 482	0.08
577 900	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	590 014	635 574	0.07
830 020	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	861 862	961 661	0.10
1 245 400	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	1 331 782	1 547 036	0.17
1 645 750	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	1 897 061	2 023 614	0.22
1 811 070	IRELAND GOVERNMENT BOND 3.4% 18/03/2024	EUR	2 133 682	2 137 334	0.23
941 430	IRELAND GOVERNMENT BOND 5% 18/10/2020	EUR	1 036 233	1 010 319	0.11
1 663 750	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	2 214 763	2 205 051	0.24
2 153 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	1 951 140	2 098 421	0.23
2 411 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	2 178 310	2 359 284	0.26
963 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	834 873	904 642	0.10
2 170 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	2 086 580	2 265 372	0.25
2 375 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	2 371 377	2 551 225	0.28
1 708 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	1 729 266	1 893 489	0.20
2 375 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	2 399 576	2 618 556	0.28
20 097 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/03/2021	EUR	21 638 852	21 298 800	2.31
12 597 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	13 891 960	14 088 485	1.52
1 414 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	1 441 825	1 637 766	0.18
4 036 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	4 602 894	4 838 760	0.52
20 496 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/09/2020	EUR	21 898 732	21 456 647	2.32
13 976 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	16 149 259	16 537 102	1.79
9 805 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	11 554 539	12 210 657	1.32
2 476 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	3 086 313	3 268 072	0.35
3 636 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	4 602 025	4 790 794	0.52
3 260 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	4 157 134	4 381 277	0.47
3 208 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	4 074 762	4 296 795	0.47
9 758 000	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	12 254 627	12 587 820	1.36
16 115 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	18 797 596	18 460 538	2.00
17 592 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/11/2022	EUR	20 471 438	20 243 113	2.19
10 063 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	13 563 969	13 963 419	1.51
10 972 930	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	14 524 333	14 924 831	1.62

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 294 660	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	3 480 255	3 542 089	0.38
3 615 260	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	3 775 478	3 931 414	0.43
2 772 910	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	2 807 965	3 025 661	0.33
711 320	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	725 851	811 936	0.09
1 602 120	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	1 592 503	1 864 227	0.20
878 900	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	899 650	1 034 905	0.11
957 260	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	1 049 462	1 169 772	0.13
609 950	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	655 836	798 791	0.09
3 554 940	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	3 950 848	3 960 914	0.43
705 540	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	782 303	933 782	0.10
1 411 980	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	2 101 957	2 367 820	0.26
3 900 520	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 28/09/2020	EUR	4 225 453	4 111 265	0.44
2 022 350	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	2 803 044	2 976 292	0.32
2 504 700	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	3 889 272	4 266 256	0.46
3 354 660	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2021	EUR	3 827 171	3 728 956	0.40
4 253 970	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	5 016 904	4 936 307	0.53
2 837 240	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	4 503 407	4 791 389	0.52
4 330 420	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	6 291 606	6 449 944	0.70
2 200 940	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	2 220 803	2 299 850	0.25
1 103 110	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	1 102 390	1 148 531	0.12
4 030 040	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	4 162 464	4 382 064	0.47
4 756 380	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	5 212 346	5 224 883	0.57
2 219 050	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	2 488 066	2 509 857	0.27
4 121 060	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	4 550 653	4 497 725	0.49
1 965 560	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	2 447 932	2 633 320	0.29
2 040 360	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	2 898 661	3 365 258	0.36
3 465 990	NETHERLANDS GOVERNMENT BOND 3.25% 15/07/2021	EUR	3 858 724	3 749 265	0.41
3 153 090	NETHERLANDS GOVERNMENT BOND 3.5% 15/07/2020	EUR	3 416 590	3 289 682	0.36
2 325 770	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	3 709 650	4 137 510	0.45
2 273 540	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	3 514 936	3 811 931	0.41
3 408 770	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	5 028 515	5 130 540	0.56
2 839 150	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	2 993 420	3 294 266	0.36
2 484 380	PORTUGAL OBRIGACOES DO TESOURO OT 2.2% 17/10/2022	EUR	2 684 914	2 689 341	0.29
583 080	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	662 552	697 801	0.08
1 822 270	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	2 030 753	2 148 092	0.23
2 274 160	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	2 552 376	2 714 210	0.29
1 740 470	PORTUGAL OBRIGACOES DO TESOURO OT 3.85% 15/04/2021	EUR	1 913 891	1 874 399	0.20
799 750	PORTUGAL OBRIGACOES DO TESOURO OT 3.875% 15/02/2030	EUR	970 159	1 072 705	0.12
525 310	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	648 517	833 956	0.09
1 306 810	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/04/2037	EUR	1 615 010	1 958 712	0.21
2 808 790	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	3 427 679	3 439 223	0.37
2 296 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	2 312 603	2 349 956	0.25
3 289 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	3 348 369	3 550 147	0.38
4 004 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	4 128 655	4 311 507	0.47

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS
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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 307 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	2 475 827	2 544 160	0.28
365 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	341 137	449 078	0.05
922 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	960 388	1 113 730	0.12
2 278 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	2 503 496	2 539 287	0.27
3 141 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	3 453 499	3 458 869	0.37
660 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	759 978	1 034 154	0.11
1 061 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	1 282 596	1 382 218	0.15
985 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	1 398 533	1 573 833	0.17
2 962 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	3 285 099	3 237 762	0.35
547 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	950 798	1 129 418	0.12
2 742 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.9% 15/07/2020	EUR	2 955 375	2 869 887	0.31
2 000 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	3 049 427	3 280 100	0.36
12 580 000	SPAIN GOVERNMENT BOND 0.4% 30/04/2022	EUR	12 747 556	12 866 824	1.39
11 491 000	SPAIN GOVERNMENT BOND 1.15% 30/07/2020	EUR	11 801 612	11 689 794	1.27
13 255 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	13 598 450	14 603 034	1.58
907 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	931 577	1 039 105	0.11
7 906 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	8 582 681	8 978 054	0.97
3 666 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	3 887 041	4 455 290	0.48
1 457 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	1 562 434	1 916 174	0.21
8 753 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	9 858 957	10 100 306	1.09
2 508 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	2 707 863	3 404 986	0.37
1 434 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	1 655 671	2 246 863	0.24
8 214 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	9 712 011	9 802 588	1.06
2 955 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	3 914 301	4 544 199	0.49
2 951 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	4 209 530	5 026 733	0.54
2 723 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	3 976 037	4 697 039	0.51
13 419 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	18 133 434	19 360 932	2.10
2 063 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	3 145 613	3 828 722	0.41
8 399 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	10 286 017	10 124 365	1.10
4 515 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	6 821 524	7 448 396	0.81
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			879 691 081	912 877 313	98.81
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			879 691 081	912 877 313	98.81
Total Investments			879 691 081	912 877 313	98.81

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS
 ETF**

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	98.81	France	25.14
	98.81	Italy	22.05
		Germany	16.10
		Spain	14.73
		Belgium	6.40
		Netherlands	5.00
		Austria	3.77
		Portugal	2.24
		Ireland	1.88
		Finland	1.50
			98.81

MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
6 923 000	BTPS INFLATION FRN 15/05/2023	EUR	6 988 642	6 980 514	1.18
17 892 950	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2023	EUR	20 403 975	20 403 993	3.44
18 229 020	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	20 739 924	21 137 587	3.57
14 876 160	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2030	EUR	17 957 097	18 788 431	3.17
9 340 770	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2046	EUR	11 537 013	12 949 185	2.18
11 472 390	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	12 641 312	12 735 708	2.15
8 463 510	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2021	EUR	9 117 163	9 048 917	1.53
10 546 780	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	11 619 151	11 921 136	2.01
2 382 030	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2029	EUR	2 584 362	2 643 162	0.45
22 715 740	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2020	EUR	31 239 776	30 070 164	5.07
8 720 850	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2021	EUR	9 468 810	9 412 646	1.59
22 206 240	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	27 594 335	27 171 725	4.58
19 309 670	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2023	EUR	25 686 766	25 117 517	4.24
19 147 750	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	21 844 248	21 979 362	3.71
23 666 930	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	32 859 190	33 114 664	5.58
9 769 420	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2029	EUR	18 633 302	18 539 656	3.13
14 539 250	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	17 464 776	18 013 678	3.04
11 838 630	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2032	EUR	23 383 602	23 649 866	3.99
4 749 970	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2036	EUR	5 199 178	5 482 304	0.92
13 362 280	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2040	EUR	23 434 761	24 337 743	4.10
10 007 930	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2047	EUR	11 057 117	11 972 438	2.02
11 636 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2022	EUR	12 195 310	12 175 086	2.05
16 124 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	16 640 844	16 889 592	2.85
19 362 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2021	EUR	23 615 967	23 002 174	3.88
19 742 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	26 494 199	25 579 726	4.31
14 805 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	17 296 549	16 779 621	2.83
14 058 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	18 448 269	17 812 173	3.00
14 759 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2032	EUR	14 980 693	14 945 215	2.52
14 628 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2035	EUR	21 495 143	20 632 905	3.48
10 803 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2041	EUR	14 433 245	13 738 910	2.32
14 730 000	SPAIN GOVERNMENT INFLATION LINKED BOND - 1US A2B - FRN 30/11/2024	EUR	17 365 848	17 779 967	3.00
6 997 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2021	EUR	7 565 154	7 567 781	1.28
3 073 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2023	EUR	3 280 641	3 312 019	0.56
10 545 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2027	EUR	11 370 182	12 235 796	2.06
11 619 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2030	EUR	12 823 592	14 195 251	2.39
5 642 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2033	EUR	5 857 969	6 590 521	1.11
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			585 318 105	588 707 133	99.29
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			585 318 105	588 707 133	99.29
Total Investments			585 318 105	588 707 133	99.29

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR)
 UCITS ETF**

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.29	France	48.10
	99.29	Italy	28.43
		Germany	12.36
		Spain	10.40
			99.29

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
31 733	ADIDAS AG - REG - REG	EUR	7 455 870	7 709 158	2.28
7 796	AIRBUS SE	EUR	860 085	869 750	0.26
4 280	ALEXION PHARMACEUTICALS INC	USD	437 862	440 481	0.13
209	ALPHABET CLASS - A	USD	197 444	177 817	0.05
5 469	ALPHABET INC	USD	4 871 766	4 644 896	1.37
3 263	AMAZON.COM INC	USD	4 794 406	4 855 017	1.44
41 465	AMERICAN WATER WORKS CO INC	USD	3 624 829	3 779 359	1.12
42 434	APPLE INC	USD	6 305 710	6 599 061	1.95
44 614	APPLIED MATERIALS INC	USD	1 369 538	1 574 319	0.47
4 739	ARGENX SE	EUR	449 178	522 424	0.15
79 453	AT&T INC	USD	1 858 735	2 092 008	0.62
3 351	AUTODESK INC	USD	444 509	428 918	0.13
1 736	AUTOZONE INC	USD	1 106 309	1 499 725	0.44
743 264	AXA SA	EUR	16 661 325	15 363 177	4.55
1 951 207	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	9 178 324	8 584 787	2.54
6 269 591	BANCO SANTANDER SA	EUR	22 227 309	22 891 727	6.78
56 143	BERKSHIRE HATHAWAY INC - B	USD	9 039 142	9 403 731	2.78
3 844	BIOMARIN PHARMACEUTICAL INC	USD	285 395	258 696	0.08
322 140	BNP PARIBAS SA	EUR	11 683 369	12 038 798	3.56
29 721	BOEING CO	USD	8 179 718	8 500 711	2.51
40 545	CAMPBELL SOUP CO	USD	1 335 856	1 276 542	0.38
18 676	CELANESE CORP - A	USD	1 515 515	1 581 908	0.47
2 890	CELGENE CORP	USD	177 717	209 912	0.06
421 109	COMMERZBANK AG	EUR	2 386 247	2 381 052	0.70
12 272	CONOCOPHILLIPS	USD	581 455	588 198	0.17
53 245	CREDIT SAISON CO LTD	JPY	517 263	489 661	0.14
8 670	CREE INC	USD	450 342	382 718	0.11
36 914	DAI-ICHI LIFE HOLDINGS INC	JPY	396 263	437 468	0.13
337 433	DANONE	EUR	20 105 674	22 494 160	6.66
69 943	DISH NETWORK CORP - A	USD	1 853 853	2 110 897	0.62
5 103	DOLLAR TREE INC	USD	425 453	430 594	0.13
124 974	DUKE ENERGY CORP	USD	8 668 785	8 664 903	2.56
16 293	ECOLAB INC	USD	2 433 154	2 527 637	0.75
1 832	EISAI CO LTD	JPY	81 601	81 380	0.02
16 551	ELISA OYJ	EUR	639 713	635 490	0.19
473 212	ENGIE SA	EUR	5 348 810	5 648 558	1.67
3 514	FACEBOOK INC	USD	491 285	532 890	0.16
10 326	FISERV INC	USD	594 433	739 631	0.22
460 875	FLOWERS FOODS INC	USD	8 388 797	8 426 710	2.49
113 664	FORTUM OYJ	EUR	1 978 840	1 976 667	0.58
65 247	FUJI ELECTRIC CO LTD	JPY	1 692 222	1 767 750	0.52
16 523	FUJIFILM HOLDINGS CORP	JPY	650 509	658 296	0.19
76 965	HOCHTIEF AG	EUR	7 421 422	7 375 793	2.18
1 448	HULIC REIT INC	JPY	1 951 449	1 975 804	0.58

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
325 045	ING GROEP NV	EUR	2 875 652	2 965 509	0.88
47 723	INNOGY SE	EUR	1 753 405	1 780 696	0.53
6 111	INTUIT INC	USD	1 256 966	1 254 816	0.37
3 984	IROBOT CORP	USD	186 165	286 869	0.08
1 342	ITRON INC	USD	60 253	65 978	0.02
8 233	JB HUNT TRANSPORT SERVICES INC	USD	605 570	591 331	0.17
84 589	KANSAS CITY SOUTHERN	USD	7 853 980	8 096 755	2.39
49 264	KONE OYJ - B	EUR	2 295 358	2 287 826	0.68
1 233	KONINKLIJKE PHILIPS NV	EUR	39 158	42 129	0.01
24 699	KRAFT HEINZ CO	USD	592 182	602 393	0.18
37 307	LENNAR CORP	USD	1 479 384	1 420 536	0.42
23 522	LOWE'S COS INC	USD	1 830 374	1 865 035	0.55
27 460	MERLIN PROPERTIES SOCIMI SA	EUR	302 648	299 769	0.09
31 508	MICRON TECHNOLOGY INC	USD	1 275 141	955 376	0.28
495 539	MITSUBISHI CORP	JPY	9 865 427	10 263 550	3.04
443	MORI TRUST SOGO REIT INC	JPY	569 430	566 030	0.17
26 784	MYLAN NV	USD	555 396	400 701	0.12
9 533	NETFLIX INC	USD	2 681 324	2 751 393	0.81
471 576	NTT DOCOMO INC	JPY	7 687 501	8 640 904	2.56
2 961	PRINCIPAL FINANCIAL GROUP INC	USD	133 821	134 755	0.04
145 494	PUMA SE	EUR	7 092 208	7 635 528	2.26
5 531	QUALCOMM INC	USD	309 787	330 594	0.10
8 364	RAKUTEN INC	JPY	54 972	78 077	0.02
3 183	RED HAT INC	USD	446 407	469 589	0.14
7 307	REGENERON PHARMACEUTICALS INC	USD	1 754 711	1 797 057	0.53
32 342	ROCHE HOLDING AG	CHF	7 187 700	7 158 344	2.12
7 729	SALESFORCE.COM INC	USD	946 510	921 453	0.27
172 941	SANOFI	EUR	11 420 247	11 746 891	3.47
134 862	STARBUCKS CORP	USD	8 634 805	8 883 162	2.63
167 057	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	4 627 588	4 636 976	1.37
190 198	SUNTRUST BANKS INC	USD	9 106 351	9 392 685	2.78
240 014	SURGUTNEFTGAS PJSC - ADR	USD	699 768	775 099	0.23
89 838	SYNCHRONY FINANCIAL	USD	2 433 344	2 447 329	0.72
5 099	SYNOPSIS INC	USD	459 656	515 595	0.15
2 628 403	TELSTRA CORP LTD	AUD	4 591 162	5 579 736	1.65
257 217	TOSHIBA TEC CORP	JPY	5 148 857	5 625 713	1.66
256 391	TOSOH CORP	JPY	3 197 704	2 832 806	0.84
190 411	TOYOTA MOTOR CORP	JPY	8 986 742	9 287 305	2.75
16 493	TWITTER INC	USD	480 992	452 276	0.13
803 993	VIVENDI SA	EUR	14 923 283	17 416 986	5.16
6 316	VULCAN MATERIALS CO	USD	625 956	681 432	0.20
31 515	WELLTOWER INC	USD	2 055 981	2 018 893	0.60
943	YAMAZAKI BAKING CO LTD	JPY	11 732	11 203	0.00

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
75 770	ZOETIS INC	USD	5 971 363	6 756 681	2.00
Total Shares			326 184 442	338 352 940	100.06
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			326 184 442	338 352 940	100.06
Total Investments			326 184 442	338 352 940	100.06

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	18.59	United States of America	36.79
Food Producers	9.70	France	25.05
Pharmaceuticals & Biotechnology	8.69	Japan	14.00
Nonlife Insurance	7.32	Spain	9.40
Gas, Water & Multiutilities	5.88	Germany	7.95
Media	5.15	Switzerland	2.12
Technology Hardware & Equipment	4.76	Australia	1.65
Personal Goods	4.54	Finland	1.45
Support Services	4.00	Netherlands	1.42
General Retailers	3.39	Russia	0.23
Software & Computer Services	2.78		
Aerospace & Defense	2.77		100.06
Automobiles & Parts	2.75		
Travel, Leisure & Catering	2.63		
Industrial Transportation	2.57		
Mobile Telecommunications	2.56		
Construction & Materials	2.38		
Electronic & Electrical Equipment	2.19		
Chemicals	1.31		
Financial Services	0.87		
Real Estate Investment Trusts	0.84		
Fixed Line Telecommunications	0.81		
Industrial Engineering	0.68		
Leisure Goods	0.62		
Real Estate Investment & Services	0.60		
Electricity	0.58		
Household Goods & Home Construction	0.50		
Oil & Gas Producers	0.40		
Life Insurance	0.17		
General Industrials	0.02		
Health Care Equipment & Services	0.01		
	100.06		

MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
10 412	AENA SME SA	EUR	1 716 939	1 814 812	9.27
7 230	AIRBUS SE	EUR	868 262	901 436	4.61
126	ALPHABET CLASS - A	USD	118 538	119 804	0.61
156	AMAZON.COM INC	USD	254 080	259 401	1.33
56 840	ARCELORMITTAL	EUR	892 956	894 434	4.57
173 580	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	906 247	853 493	4.36
444 894	BANCO SANTANDER SA	EUR	1 833 726	1 815 389	9.26
3 053	BERKSHIRE HATHAWAY INC - B	USD	543 142	571 486	2.92
10 346	CARLSBERG A/S - B	DKK	1 163 935	1 206 258	6.16
446	DOLLAR TREE INC	USD	35 278	42 058	0.21
536 826	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 787 631	1 794 072	9.17
34 052	FERROVIAL SA	EUR	763 105	766 511	3.92
652	FLEETCOR TECHNOLOGIES INC	USD	121 898	160 796	0.82
328 816	KONINKLIJKE KPN NV	EUR	908 519	887 803	4.54
13 843	MASCO CORP	USD	493 961	476 993	2.44
1 282	MID-AMERICA APARTMENT COMMUNITIES INC	USD	123 560	132 568	0.68
25 540	NN GROUP NV	EUR	913 053	904 116	4.62
266	QIAGEN NV	EUR	9 496	9 494	0.05
65 331	REPSOL SA	EUR	907 774	900 588	4.60
660	SALESFORCE.COM INC	USD	92 558	87 936	0.45
982	SIMON PROPERTY GROUP INC	USD	141 731	137 763	0.70
8 323	SOFTWARE AG	EUR	247 443	251 355	1.28
10 533	SUNTRUST BANKS INC	USD	568 612	581 313	2.97
969	SVB FINANCIAL GROUP	USD	265 197	191 103	0.98
9 116	SWEDISH MATCH AB	SEK	390 802	338 205	1.73
6	TEXAS CAPITAL BANCSHARES INC	USD	428	323	0.00
14 744	TWITTER INC	USD	439 329	451 849	2.31
765	UNILEVER NV	EUR	40 591	40 973	0.21
4	UNITED RENTALS INC	USD	516	466	0.00
19 220	VERBUND AG	EUR	909 875	884 120	4.52
3 038	VERIZON COMMUNICATIONS INC	USD	157 709	152 407	0.78
42 409	WIENERBERGER AG	EUR	896 526	920 275	4.70
13 475	WOLTERS KLUWER NV	EUR	838 145	862 670	4.41
Total Shares			19 351 562	19 412 270	99.18
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			19 351 562	19 412 270	99.18
Total Investments			19 351 562	19 412 270	99.18

MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.59	Spain	31.42
Electricity	13.69	Netherlands	18.43
Construction & Materials	11.05	United States of America	17.20
Industrial Transportation	9.27	Austria	9.22
Beverages	6.16	Portugal	9.17
Fixed Line Telecommunications	5.31	Denmark	6.16
Software & Computer Services	4.65	Luxembourg	4.57
Life Insurance	4.62	Sweden	1.73
Aerospace & Defense	4.61	Germany	1.28
Oil & Gas Producers	4.60		
Industrial Metals & Mining	4.57		99.18
Media	4.41		
Nonlife Insurance	2.92		
Tobacco	1.73		
General Retailers	1.54		
Real Estate Investment Trusts	1.38		
Support Services	0.82		
Personal Goods	0.21		
Pharmaceuticals & Biotechnology	0.05		
	99.18		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 418	ADOBE INC	USD	1 171 659	1 301 763	5.32
1 520	ALIGN TECHNOLOGY INC	USD	543 096	416 024	1.70
1 543	ALLIANZ SE - REG	EUR	373 197	372 520	1.52
343	ALPHABET CLASS - A	USD	415 638	371 400	1.52
978	ALPHABET INC	USD	1 042 025	1 057 130	4.33
3 260	AMERICAN WATER WORKS CO INC	USD	382 007	378 160	1.55
2 886	AMGEN INC	USD	486 233	531 832	2.18
120 903	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	731 795	676 994	2.77
9 718	CADENCE DESIGN SYSTEMS INC	USD	617 190	688 132	2.82
176 205	CAIXABANK SA	EUR	546 515	505 268	2.07
6 501	CELGENE CORP	USD	580 149	600 952	2.46
7 694	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	469 950	487 723	2.00
3 766	DAIKIN INDUSTRIES LTD	JPY	470 170	491 635	2.01
10 963	DEUTSCHE POST AG - REG	EUR	339 569	360 807	1.48
49	EDWARDS LIFESCIENCES CORP	USD	6 550	9 052	0.04
2 991	ESSITY AB	SEK	93 275	92 004	0.38
1 333	FAST RETAILING CO LTD	JPY	700 856	805 813	3.30
1 603	H LUNDBECK A/S	DKK	60 954	63 421	0.26
15 423	ING GROEP NV	EUR	170 812	179 080	0.73
18 838	INTEL CORP	USD	828 872	901 775	3.69
126	JAPAN RETAIL FUND INVESTMENT CORP	JPY	257 054	254 947	1.04
13 059	KBC GROUP NV	EUR	865 464	857 198	3.51
30 678	KDDI CORP	JPY	773 759	781 187	3.20
5 179	KONINKLIJKE PHILIPS NV	EUR	207 101	225 209	0.92
645	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	161 684	162 110	0.66
2 496	NETFLIX INC	USD	906 276	916 831	3.75
4 045	NIKE INC - B	USD	332 135	339 578	1.39
16 704	NTT DOCOMO INC	JPY	356 445	389 538	1.59
170 828	ORKLAASA	NOK	1 533 936	1 516 319	6.20
587	ORSTED A/S	DKK	52 084	50 837	0.21
5 712	PIONEER NATURAL RESOURCES CO	USD	846 461	878 848	3.60
5 144	PROCTER & GAMBLE CO	USD	547 167	564 040	2.31
37 988	RECRUIT HOLDINGS CO LTD	JPY	1 045 717	1 267 207	5.18
2 844	SALESFORCE.COM INC	USD	434 677	431 520	1.77
7 136	STARBUCKS CORP	USD	591 717	598 211	2.45
674	SWISSCOM AG - REG	CHF	336 906	338 791	1.39
52 743	TELIA CO AB	SEK	236 038	234 434	0.96
20 756	TJX COS INC	USD	1 020 780	1 097 577	4.49
33 453	VERIZON COMMUNICATIONS INC	USD	1 906 731	1 911 169	7.81
1 018	WELLTOWER INC	USD	84 728	82 998	0.34

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 348	YAKULT HONSHA CO LTD	JPY	342 530	315 201	1.29
Total Shares			22 869 902	23 505 235	96.19
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			22 869 902	23 505 235	96.19
Total Investments			22 869 902	23 505 235	96.19

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software & Computer Services	17.74	United States of America	55.50
Fixed Line Telecommunications	12.39	Japan	17.62
General Retailers	11.54	Norway	6.21
Banks	9.08	Spain	4.84
Food Producers	7.50	Germany	3.66
Support Services	5.19	Belgium	3.51
Pharmaceuticals & Biotechnology	4.90	Netherlands	1.65
Technology Hardware & Equipment	3.69	Switzerland	1.39
Oil & Gas Producers	3.60	Sweden	1.34
Health Care Equipment & Services	2.66	Denmark	0.47
Mobile Telecommunications	2.55		
Travel, Leisure & Catering	2.45		
Household Goods & Home Construction	2.31		
Nonlife Insurance	2.19		
Industrial Engineering	2.01		
Personal Goods	1.77		
Gas, Water & Multiutilities	1.76		
Industrial Transportation	1.48		
Real Estate Investment Trusts	1.04		
Real Estate Investment & Services	0.34		
	96.19		96.19

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
10 800	ABB LTD	CHF	223 423	216 993	0.09
10 294	ABBOTT LABORATORIES	USD	741 432	865 725	0.36
8 644	ABBVIE INC	USD	753 265	628 592	0.26
194	ABC-MART INC	JPY	11 456	12 640	0.01
264	ABIOMED INC	USD	89 860	68 769	0.03
2 479	ABN AMRO BANK NV	EUR	62 197	53 116	0.02
3 735	ACCENTURE PLC - A	USD	609 294	690 116	0.28
1 077	ACCOR SA	EUR	49 133	46 300	0.02
2 339	ACOM CO LTD	JPY	8 746	8 423	0.00
1 534	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	59 660	61 334	0.03
4 476	ACTIVISION BLIZZARD INC	USD	242 596	211 267	0.09
234	ACUITY BRANDS INC	USD	30 844	32 271	0.01
927	ADECCO GROUP AG - REG	CHF	51 751	55 771	0.02
1 057	ADIDAS AG - REG - REG	EUR	256 306	326 808	0.13
1 106	ADMIRAL GROUP PLC	GBP	29 771	31 080	0.01
2 858	ADOBE INC	USD	716 200	842 110	0.35
420	ADVANCE AUTO PARTS INC	USD	64 442	64 739	0.03
5 596	ADVANCED MICRO DEVICES INC	USD	125 265	169 951	0.07
1 170	ADVANTEST CORP	JPY	28 726	32 198	0.01
60	ADYEN NV	EUR	46 290	46 367	0.02
10 439	AEGON NV	EUR	58 357	52 045	0.02
395	AENA SME SA	EUR	70 532	78 405	0.03
3 832	AEON CO LTD	JPY	78 911	65 835	0.03
661	AEON FINANCIAL SERVICE CO LTD	JPY	13 033	10 644	0.00
600	AEON MALL CO LTD	JPY	10 348	9 033	0.00
775	AERCAP HOLDINGS NV	USD	37 926	40 308	0.02
174	AEROPORTS DE PARIS	EUR	34 262	30 753	0.01
3 882	AES CORP/VA	USD	59 636	65 062	0.03
305	AFFILIATED MANAGERS GROUP INC	USD	36 776	28 103	0.01
4 397	AFLAC INC	USD	207 750	241 000	0.10
1 066	AGC INC/JAPAN	JPY	38 187	36 856	0.02
1 071	AGEAS	EUR	53 410	55 750	0.02
1 861	AGILENT TECHNOLOGIES INC	USD	134 591	138 961	0.06
3 844	AGL ENERGY LTD	AUD	57 374	53 978	0.02
3 143	AGNC INVESTMENT CORP	USD	56 057	52 865	0.02
1 374	AGNICO EAGLE MINES LTD	CAD	56 023	70 597	0.03
70 773	AIA GROUP LTD	HKD	635 757	763 214	0.31
4 772	AIB GROUP PLC	EUR	23 113	19 542	0.01
2 517	AIR LIQUIDE SA	EUR	314 821	352 706	0.15
1 287	AIR PRODUCTS & CHEMICALS INC	USD	224 827	291 338	0.12
873	AIR WATER INC	JPY	14 627	14 942	0.01
3 412	AIRBUS SE	EUR	410 472	484 455	0.20
950	AISIN SEIKI CO LTD	JPY	39 575	32 713	0.01
2 574	AJINOMOTO CO INC	JPY	42 865	44 628	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
955	AKAMAI TECHNOLOGIES INC	USD	67 258	76 534	0.03
633	AKER BP ASA	NOK	21 259	18 160	0.01
1 335	AKZO NOBEL NV	EUR	119 457	125 637	0.05
620	ALBEMARLE CORP	USD	55 144	43 654	0.02
2 541	ALCON INC	CHF	105 234	157 096	0.06
661	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	87 125	93 260	0.04
1 309	ALEXION PHARMACEUTICALS INC	USD	162 627	171 453	0.07
1 844	ALFA LAVAL AB	SEK	42 034	40 266	0.02
1 102	ALFRESA HOLDINGS CORP	JPY	29 068	27 187	0.01
446	ALIGN TECHNOLOGY INC	USD	121 149	122 070	0.05
2 563	ALIMENTATION COUCHE-TARD INC - B	CAD	136 281	161 638	0.07
915	ALKERMES PLC	USD	33 344	20 624	0.01
85	ALLEGHANY CORP	USD	53 673	57 894	0.02
553	ALLEGION PLC	USD	49 614	61 134	0.03
1 949	ALLERGAN PLC	USD	295 360	326 321	0.13
280	ALLIANCE DATA SYSTEMS CORP	USD	52 267	39 236	0.02
1 383	ALLIANT ENERGY CORP	USD	61 552	67 878	0.03
2 487	ALLIANZ SE - REG	EUR	547 791	600 425	0.25
1 945	ALLSTATE CORP	USD	181 316	197 787	0.08
2 359	ALLY FINANCIAL INC	USD	63 197	73 105	0.03
560	ALNYLAM PHARMACEUTICALS INC	USD	46 711	40 634	0.02
1 754	ALPHABET CLASS - A	USD	1 952 473	1 899 230	0.77
1 842	ALPHABET INC	USD	2 036 463	1 991 035	0.81
1 221	ALPS ALPINE CO LTD	JPY	26 478	20 580	0.01
917	ALSTOM SA	EUR	39 890	42 607	0.02
1 613	ALTAGAS LTD	CAD	22 718	24 453	0.01
868	ALTICE USA INC	USD	19 269	21 136	0.01
10 984	ALTRIA GROUP INC	USD	616 804	520 092	0.21
14 345	ALUMINA LTD	AUD	25 957	23 455	0.01
1 995	AMADA HOLDINGS CO LTD	JPY	21 112	22 461	0.01
2 571	AMADEUS IT GROUP SA - A	EUR	198 762	203 954	0.08
2 446	AMAZON.COM INC	USD	4 109 401	4 631 818	1.90
9 512	AMCOR LTD/AUSTRALIA	AUD	100 765	108 069	0.04
51	AMERCO	USD	18 359	19 306	0.01
1 433	AMEREN CORP	USD	96 416	107 633	0.04
658	AMERICAN AIRLINES GROUP INC	USD	24 462	21 457	0.01
2 891	AMERICAN ELECTRIC POWER CO INC	USD	223 773	254 437	0.10
4 201	AMERICAN EXPRESS CO	USD	447 472	518 571	0.21
445	AMERICAN FINANCIAL GROUP INC/OH	USD	45 271	45 599	0.02
5 096	AMERICAN INTERNATIONAL GROUP INC	USD	240 578	271 515	0.11
2 585	AMERICAN TOWER CORP	USD	432 391	528 503	0.22
1 059	AMERICAN WATER WORKS CO INC	USD	101 723	122 844	0.05
794	AMERIPRISE FINANCIAL INC	USD	107 522	115 257	0.05
928	AMERISOURCEBERGEN CORP	USD	79 220	79 121	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 331	AMETEK INC	USD	103 188	120 908	0.05
3 647	AMGEN INC	USD	683 794	672 069	0.28
17 214	AMP LTD	AUD	35 978	25 609	0.01
1 747	AMPHENOL CORP - A	USD	158 339	167 607	0.07
354	AMUNDI SA	EUR	23 555	24 753	0.01
674	ANA HOLDINGS INC	JPY	24 274	22 321	0.01
2 928	ANADARKO PETROLEUM CORP	USD	164 882	206 600	0.09
2 158	ANALOG DEVICES INC	USD	209 647	243 573	0.10
426	ANDRITZ AG	EUR	21 008	16 058	0.01
6 174	ANGLO AMERICAN PLC	GBP	149 297	176 363	0.07
4 466	ANHEUSER-BUSCH INBEV SA/NV	EUR	372 378	395 885	0.16
8 205	ANNALY CAPITAL MANAGEMENT INC	USD	82 003	74 912	0.03
490	ANSYS INC	USD	83 181	100 362	0.04
1 506	ANTHEM INC	USD	417 117	425 008	0.17
2 311	ANTOFAGASTA PLC	GBP	26 414	27 341	0.01
831	AO SMITH CORP	USD	42 776	39 190	0.02
1 407	AON PLC	USD	227 664	271 523	0.11
694	AOZORA BANK LTD	JPY	21 899	16 658	0.01
23	AP MOLLER - MAERSK A/S - A	DKK	26 024	26 741	0.01
38	AP MOLLER - MAERSK A/S - B	DKK	45 788	47 207	0.02
6 914	APA GROUP	AUD	46 851	52 401	0.02
2 197	APACHE CORP	USD	77 121	63 647	0.03
27 632	APPLE INC	USD	5 104 784	5 468 924	2.24
5 564	APPLIED MATERIALS INC	USD	230 085	249 879	0.10
1 523	APTIV PLC	USD	120 405	123 104	0.05
1 443	ARAMARK	USD	50 328	52 035	0.02
3 893	ARCELORMITTAL	EUR	96 039	69 763	0.03
2 358	ARCH CAPITAL GROUP LTD	USD	71 518	87 435	0.04
3 282	ARCHER-DANIELS-MIDLAND CO	USD	144 234	133 906	0.06
2 558	ARCONIC INC	USD	53 217	66 048	0.03
310	ARISTA NETWORKS INC	USD	78 716	80 482	0.03
3 367	ARISTOCRAT LEISURE LTD	AUD	62 267	72 585	0.03
404	ARKEMA SA	EUR	42 237	37 625	0.02
4 629	AROUNDTOWN SA	EUR	39 187	38 197	0.02
498	ARROW ELECTRONICS INC	USD	37 532	35 492	0.01
1 079	ARTHUR J GALLAGHER & CO	USD	82 906	94 510	0.04
2 126	ASAHI GROUP HOLDINGS LTD	JPY	94 003	95 605	0.04
1 144	ASAHI INTECC CO LTD	JPY	27 458	28 181	0.01
7 397	ASAHI KASEI CORP	JPY	86 143	78 851	0.03
14 583	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	29 099	33 629	0.01
2 770	ASHTREAD GROUP PLC	GBP	72 620	79 461	0.03
1 788	ASM PACIFIC TECHNOLOGY LTD	HKD	19 421	18 309	0.01
2 494	ASML HOLDING NV	EUR	462 615	521 852	0.21
5 873	ASSA ABLOY AB	SEK	118 814	132 865	0.05

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 420	ASSICURAZIONI GENERALI SPA	EUR	113 623	121 072	0.05
2 088	ASSOCIATED BRITISH FOODS PLC	GBP	65 414	65 451	0.03
362	ASSURANT INC	USD	35 058	38 510	0.02
11 022	ASTELLAS PHARMA INC	JPY	165 400	157 033	0.06
7 425	ASTRAZENECA PLC	GBP	568 204	608 372	0.25
1 134	ASX LTD	AUD	53 592	65 549	0.03
446	ATCO LTD/CANADA - CLASS 1	CAD	14 127	15 065	0.01
948	ATHENE HOLDING LTD	USD	42 768	40 821	0.02
2 903	ATLANTIA SPA	EUR	70 886	75 739	0.03
3 935	ATLAS COPCO AB	SEK	108 842	125 877	0.05
2 287	ATLAS COPCO AB - B	SEK	57 949	65 666	0.03
685	ATMOS ENERGY CORP	USD	65 540	72 309	0.03
563	ATOS SE	EUR	43 856	47 137	0.02
42 688	AT&T INC	USD	1 357 486	1 430 474	0.58
5 661	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	28 329	37 452	0.02
11 662	AURIZON HOLDINGS LTD	AUD	38 059	44 193	0.02
4 097	AURORA CANNABIS INC	CAD	30 456	32 168	0.01
10 702	AUSNET SERVICES	AUD	13 168	14 081	0.01
16 742	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	326 652	331 431	0.14
5 476	AUTO TRADER GROUP PLC	GBP	32 589	38 177	0.02
1 284	AUTODESK INC	USD	189 940	209 164	0.09
486	AUTOLIV INC	USD	40 347	34 268	0.01
2 553	AUTOMATIC DATA PROCESSING INC	USD	367 896	422 087	0.17
146	AUTOZONE INC	USD	124 270	160 523	0.07
811	AVALONBAY COMMUNITIES INC	USD	150 949	164 779	0.07
492	AVERY DENNISON CORP	USD	51 282	56 915	0.02
22 874	AVIVA PLC	GBP	131 162	121 249	0.05
1 583	AXA EQUITABLE HOLDINGS INC	USD	31 482	33 085	0.01
11 368	AXA SA	EUR	290 163	299 050	0.12
1 235	AXALTA COATING SYSTEMS LTD	USD	33 183	36 766	0.02
285	AXEL SPRINGER SE	EUR	18 375	20 106	0.01
249	AZRIELI GROUP LTD	ILS	13 330	16 686	0.01
4 298	A2 MILK CO LTD	NZD	36 802	42 349	0.02
18 733	BAE SYSTEMS PLC	GBP	126 811	118 109	0.05
3 009	BAKER HUGHES A GE CO	USD	78 212	74 112	0.03
1 861	BALL CORP	USD	94 595	130 251	0.05
286	BALOISE HOLDING AG - REG	CHF	44 483	50 687	0.02
39 075	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	242 464	218 800	0.09
32 975	BANCO DE SABADELL SA	EUR	44 353	34 210	0.01
95 149	BANCO SANTANDER SA	EUR	480 422	442 145	0.18
1 171	BANDAI NAMCO HOLDINGS INC	JPY	48 458	56 844	0.02
6 643	BANK HAPOALIM BM	ILS	46 469	49 284	0.02
8 753	BANK LEUMI LE-ISRAEL BM	ILS	56 934	63 220	0.03
53 772	BANK OF AMERICA CORP	USD	1 540 688	1 559 388	0.63

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 504	BANK OF EAST ASIA LTD	HKD	26 790	20 987	0.01
5 690	BANK OF IRELAND GROUP PLC	EUR	38 579	29 781	0.01
311	BANK OF KYOTO LTD	JPY	14 515	12 023	0.00
3 741	BANK OF MONTREAL	CAD	281 850	283 196	0.12
5 036	BANK OF NEW YORK MELLON CORP	USD	255 112	222 339	0.09
7 182	BANK OF NOVA SCOTIA	CAD	403 089	386 601	0.16
2 354	BANK OF QUEENSLAND LTD	AUD	16 820	15 743	0.01
7 231	BANKIA SA	EUR	23 914	17 112	0.01
3 950	BANKINTER SA	EUR	33 714	27 250	0.01
100 410	BARCLAYS PLC	GBP	224 041	191 430	0.08
5 944	BARRATT DEVELOPMENTS PLC	GBP	42 825	43 316	0.02
10 267	BARRICK GOLD CORP	CAD	130 940	162 405	0.07
13	BARRY CALLEBAUT AG - REG	CHF	23 953	26 106	0.01
5 382	BASF SE - REG	EUR	429 285	391 767	0.16
1 851	BAUSCH HEALTH COS INC	CAD	42 241	46 802	0.02
2 853	BAXTER INTERNATIONAL INC	USD	204 369	233 661	0.10
5 465	BAYER AG	EUR	448 675	379 263	0.16
1 940	BAYERISCHE MOTOREN WERKE AG	EUR	168 026	143 802	0.06
326	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	24 541	20 270	0.01
4 475	BB&T CORP	USD	222 702	219 857	0.09
894	BCE INC	CAD	38 542	40 762	0.02
1 577	BECTON DICKINSON AND CO	USD	378 261	397 420	0.16
591	BEIERSDORF AG	EUR	63 419	71 038	0.03
210	BEIGENE LTD	USD	29 432	26 030	0.01
2 856	BENDIGO & ADELAIDE BANK LTD	AUD	21 420	23 209	0.01
420	BENESSE HOLDINGS INC	JPY	11 916	9 777	0.00
718	BERKELEY GROUP HOLDINGS	GBP	34 743	34 093	0.01
7 642	BERKSHIRE HATHAWAY INC - B	USD	1 565 690	1 629 044	0.66
1 419	BEST BUY CO INC	USD	94 121	98 947	0.04
17 263	BHP GROUP LTD	AUD	433 501	498 625	0.21
12 377	BHP GROUP PLC	GBP	271 305	317 404	0.13
1 152	BIOGEN INC	USD	347 839	269 418	0.11
1 045	BIOMARIN PHARMACEUTICAL INC	USD	94 781	89 504	0.04
243	BIOMERIEUX	EUR	19 012	20 160	0.01
3 046	BLACKBERRY LTD	CAD	28 089	22 751	0.01
697	BLACKROCK INC	USD	312 034	327 102	0.13
3 126	BLUESCOPE STEEL LTD	AUD	30 961	26 434	0.01
6 591	BNP PARIBAS SA	EUR	362 703	313 481	0.13
21 685	BOC HONG KONG HOLDINGS LTD	HKD	91 732	85 352	0.04
3 145	BOEING CO	USD	1 165 452	1 144 811	0.47
1 603	BOLIDEN AB	SEK	43 031	41 024	0.02
5 146	BOLLORE SA	EUR	23 088	22 738	0.01
12 454	BOMBARDIER INC - B	CAD	28 105	20 968	0.01
263	BOOKING HOLDINGS INC	USD	494 926	493 049	0.20

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 870	BORAL LTD	AUD	28 209	24 684	0.01
1 217	BORGWARNER INC	USD	50 445	51 090	0.02
906	BOSTON PROPERTIES INC	USD	115 428	116 874	0.05
8 122	BOSTON SCIENTIFIC CORP	USD	296 659	349 084	0.14
1 306	BOUYGUES SA	EUR	52 031	48 440	0.02
118 723	BP PLC	GBP	829 493	828 919	0.34
9 340	BRAMBLES LTD	AUD	74 447	84 420	0.03
906	BRENNTAG AG	EUR	47 231	44 685	0.02
3 347	BRIDGESTONE CORP	JPY	133 076	131 780	0.05
616	BRIGHTHOUSE FINANCIAL INC	USD	25 581	22 601	0.01
9 567	BRISTOL-MYERS SQUIBB CO	USD	508 782	433 863	0.18
13 442	BRITISH AMERICAN TOBACCO PLC	GBP	564 870	470 284	0.19
5 309	BRITISH LAND CO PLC	GBP	40 945	36 378	0.01
2 321	BROADCOM INC	USD	604 244	668 123	0.27
678	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	73 745	86 567	0.04
4 947	BROOKFIELD ASSET MANAGEMENT INC	CAD	213 663	237 180	0.10
1 306	BROTHER INDUSTRIES LTD	JPY	24 648	24 668	0.01
1 805	BROWN-FORMAN CORP - B	USD	91 597	100 051	0.04
49 427	BT GROUP PLC	GBP	150 001	123 583	0.05
827	BUNGE LTD	USD	49 707	46 072	0.02
1 972	BUNZL PLC	GBP	59 152	52 127	0.02
2 411	BURBERRY GROUP PLC	GBP	57 580	57 134	0.02
1 683	BUREAU VERITAS SA	EUR	39 557	41 629	0.02
395	BURLINGTON STORES INC	USD	64 396	67 209	0.03
2 481	CABOT OIL & GAS CORP	USD	61 170	56 964	0.02
1 643	CADENCE DESIGN SYSTEMS INC	USD	83 167	116 341	0.05
1 553	CAE INC	CAD	32 289	41 846	0.02
21 031	CAIXABANK SA	EUR	80 856	60 306	0.02
471	CALBEE INC	JPY	14 376	12 713	0.01
1 463	CALTEX AUSTRALIA LTD	AUD	30 407	25 410	0.01
567	CAMDEN PROPERTY TRUST	USD	53 662	59 189	0.02
2 319	CAMECO CORP	CAD	26 017	24 916	0.01
970	CAMPBELL SOUP CO	USD	36 563	38 868	0.02
2 601	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	222 191	204 979	0.08
4 242	CANADIAN NATIONAL RAILWAY CO	CAD	357 502	393 449	0.16
7 047	CANADIAN NATURAL RESOURCES LTD	CAD	202 574	190 422	0.08
821	CANADIAN PACIFIC RAILWAY LTD	CAD	166 685	193 783	0.08
348	CANADIAN TIRE CORP LTD - A	CAD	39 669	37 998	0.02
759	CANADIAN UTILITIES LTD	CAD	19 490	21 468	0.01
5 862	CANON INC	JPY	178 445	171 170	0.07
1 206	CANOPY GROWTH CORP	CAD	52 090	48 795	0.02
931	CAPGEMINI SE	EUR	110 654	115 935	0.05
2 741	CAPITAL ONE FINANCIAL CORP	USD	240 807	248 718	0.10
15 380	CAPITALAND COMMERCIAL TRUST	SGD	20 941	24 668	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
15 029	CAPITALAND LTD	SGD	37 583	39 212	0.02
15 130	CAPITALAND MALL TRUST	SGD	25 611	29 411	0.01
883	CAPRI HOLDINGS LTD	USD	43 599	30 622	0.01
1 747	CARDINAL HEALTH INC	USD	94 073	82 284	0.03
236	CARL ZEISS MEDITEC AG	EUR	23 088	23 315	0.01
627	CARLSBERG A/S - B	DKK	75 113	83 250	0.03
997	CARMAX INC	USD	65 838	86 570	0.04
2 470	CARNIVAL CORP	USD	144 043	114 979	0.05
964	CARNIVAL PLC	GBP	54 999	42 683	0.02
3 576	CARREFOUR SA	EUR	69 290	69 148	0.03
322	CASINO GUICHARD PERRACHON SA	EUR	14 733	11 001	0.00
1 138	CASIO COMPUTER CO LTD	JPY	15 883	14 133	0.01
3 372	CATERPILLAR INC	USD	463 358	459 570	0.19
654	CBOE GLOBAL MARKETS INC	USD	66 545	67 774	0.03
1 897	CBRE GROUP INC	USD	87 944	97 316	0.04
1 935	CBS CORP - B	USD	99 094	96 557	0.04
875	CCL INDUSTRIES INC	CAD	38 299	43 003	0.02
730	CDK GLOBAL INC	USD	41 345	36 091	0.01
862	CDW CORP/DE	USD	77 342	95 682	0.04
751	CELANESE CORP - A	USD	75 964	80 958	0.03
4 115	CELGENE CORP	USD	355 254	380 391	0.16
1 138	CELLNEX TELECOM SAU	EUR	38 139	42 170	0.02
6 121	CENOVUS ENERGY INC	CAD	52 666	54 103	0.02
2 421	CENTENE CORP	USD	149 185	126 957	0.05
2 937	CENTERPOINT ENERGY INC	USD	85 340	84 086	0.03
845	CENTRAL JAPAN RAILWAY CO	JPY	175 409	169 251	0.07
33 384	CENTRICA PLC	GBP	57 030	37 295	0.02
5 700	CENTURYLINK INC	USD	88 651	67 032	0.03
1 900	CERNER CORP	USD	116 038	139 270	0.06
1 306	CF INDUSTRIES HOLDINGS INC	USD	57 210	61 003	0.03
1 438	CGI INC	CAD	93 421	110 794	0.05
802	CH ROBINSON WORLDWIDE INC	USD	72 200	67 649	0.03
3 224	CHALLENGER LTD/AUSTRALIA	AUD	21 999	15 023	0.01
7 030	CHARLES SCHWAB CORP	USD	327 020	282 536	0.12
924	CHARTER COMMUNICATIONS INC	USD	313 014	365 146	0.15
732	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	83 292	84 627	0.03
979	CHEMOURS CO	USD	35 336	23 496	0.01
1 357	CHENIERE ENERGY INC	USD	85 819	92 887	0.04
11 135	CHEVRON CORP	USD	1 320 860	1 385 638	0.56
3 297	CHIBA BANK LTD	JPY	20 814	16 096	0.01
154	CHIPOTLE MEXICAN GRILL INC	USD	81 733	112 864	0.05
6	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	38 485	43 722	0.02
1	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	77 887	81 434	0.03
618	CHR HANSEN HOLDING A/S	DKK	60 992	58 123	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 686	CHUBB LTD	USD	364 075	395 621	0.16
3 776	CHUBU ELECTRIC POWER CO INC	JPY	56 234	52 974	0.02
1 312	CHUGAI PHARMACEUTICAL CO LTD	JPY	82 128	85 729	0.04
1 631	CHUGOKU ELECTRIC POWER CO INC	JPY	20 645	20 558	0.01
1 441	CHURCH & DWIGHT CO INC	USD	91 681	105 279	0.04
1 360	CI FINANCIAL CORP	CAD	21 384	22 210	0.01
2 883	CIE DE SAINT-GOBAIN	EUR	115 876	112 530	0.05
3 059	CIE FINANCIERE RICHEMONT SA - REG	CHF	232 543	259 901	0.11
1 001	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	120 173	127 160	0.05
2 227	CIGNA CORP	USD	404 911	350 864	0.14
593	CIMAREX ENERGY CO	USD	46 630	35 183	0.01
570	CIMIC GROUP LTD	AUD	19 278	17 908	0.01
907	CINCINNATI FINANCIAL CORP	USD	75 292	94 029	0.04
520	CINTAS CORP	USD	100 835	123 391	0.05
25 796	CISCO SYSTEMS INC	USD	1 259 786	1 411 814	0.57
591	CIT GROUP INC	USD	29 205	31 051	0.01
13 781	CITIGROUP INC	USD	906 572	965 083	0.40
2 698	CITIZENS FINANCIAL GROUP INC	USD	99 288	95 401	0.04
772	CITRIX SYSTEMS INC	USD	79 030	75 764	0.03
2 665	CITY DEVELOPMENTS LTD	SGD	18 421	18 654	0.01
15 150	CK ASSET HOLDINGS LTD	HKD	119 207	118 582	0.05
15 818	CK HUTCHISON HOLDINGS LTD	HKD	167 571	155 902	0.06
3 884	CK INFRASTRUCTURE HOLDINGS LTD	HKD	30 881	31 668	0.01
1 167	CLARIANT AG - REG	CHF	24 668	23 753	0.01
751	CLOROX CO	USD	113 391	114 986	0.05
9 624	CLP HOLDINGS LTD	HKD	108 943	106 187	0.04
2 097	CME GROUP INC	USD	375 136	407 049	0.17
1 661	CMS ENERGY CORP	USD	85 368	96 189	0.04
5 950	CNH INDUSTRIAL NV	EUR	64 208	61 105	0.03
1 006	CNP ASSURANCES	EUR	23 244	22 867	0.01
2 970	COCA-COLA AMATIL LTD	AUD	19 188	21 301	0.01
725	COCA-COLA BOTTLERS JAPAN HOLDINGS INC	JPY	21 201	18 364	0.01
23 802	COCA-COLA CO	USD	1 111 592	1 211 997	0.50
1 390	COCA-COLA EUROPEAN PARTNERS PLC	USD	66 421	78 535	0.03
1 175	COCA-COLA HBC AG	GBP	39 140	44 443	0.02
338	COCHLEAR LTD	AUD	44 687	49 061	0.02
1 001	COGNEX CORP	USD	48 741	48 028	0.02
3 370	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	240 900	213 624	0.09
6 644	COLES GROUP LTD	AUD	58 784	62 243	0.03
4 797	COLGATE-PALMOLIVE CO	USD	321 100	343 801	0.14
697	COLOPLAST A/S	DKK	67 681	78 889	0.03
336	COLRUYT SA	EUR	22 030	19 514	0.01
26 467	COMCAST CORP	USD	1 000 804	1 119 025	0.46
932	COMERICA INC	USD	77 763	67 700	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 690	COMFORTDELGRO CORP LTD	SGD	21 772	24 949	0.01
5 871	COMMERZBANK AG	EUR	54 393	42 248	0.02
10 373	COMMONWEALTH BANK OF AUSTRALIA	AUD	544 428	602 577	0.25
1 127	COMMSCOPE HOLDING CO INC	USD	28 010	17 728	0.01
9 295	COMPASS GROUP PLC	GBP	202 426	223 225	0.09
2 863	COMPUTERSHARE LTD	AUD	36 989	32 568	0.01
2 846	CONAGRA BRANDS INC	USD	84 516	75 476	0.03
1 175	CONCHO RESOURCES INC	USD	147 179	121 237	0.05
6 299	CONCORDIA FINANCIAL GROUP LTD	JPY	28 209	23 444	0.01
6 648	CONOCOPHILLIPS	USD	441 996	405 528	0.17
1 882	CONSOLIDATED EDISON INC	USD	151 767	165 014	0.07
976	CONSTELLATION BRANDS INC - A	USD	189 326	192 213	0.08
118	CONSTELLATION SOFTWARE INC/CANADA	CAD	90 402	111 455	0.05
644	CONTINENTAL AG	EUR	113 681	94 035	0.04
551	CONTINENTAL RESOURCES INC/OK	USD	26 963	23 192	0.01
289	COOPER COS INC	USD	78 332	97 361	0.04
1 204	COPART INC	USD	67 857	89 987	0.04
4 611	CORNING INC	USD	148 389	153 224	0.06
4 404	CORTEVA INC	USD	148 708	130 226	0.05
213	COSTAR GROUP INC	USD	87 469	118 015	0.05
2 582	COSTCO WHOLESALE CORP	USD	573 488	682 319	0.28
1 761	COTY INC - A	USD	21 183	23 597	0.01
1 018	COVESTRO AG	EUR	66 933	51 832	0.02
267	COVIVIO	EUR	27 209	27 989	0.01
6 719	CREDIT AGRICOLE SA	EUR	88 194	80 686	0.03
924	CREDIT SAISON CO LTD	JPY	13 154	10 815	0.00
14 978	CREDIT SUISSE GROUP AG - REG	CHF	193 129	179 810	0.07
4 754	CRH PLC	EUR	146 821	155 324	0.06
753	CRODA INTERNATIONAL PLC	GBP	49 335	49 067	0.02
1 074	CRONOS GROUP	CAD	19 349	17 268	0.01
2 435	CROWN CASTLE INTERNATIONAL CORP	USD	282 805	317 402	0.13
793	CROWN HOLDINGS INC	USD	41 191	48 452	0.02
2 182	CROWN RESORTS LTD	AUD	19 470	19 064	0.01
2 654	CSL LTD	AUD	358 764	400 426	0.16
4 540	CSX CORP	USD	314 670	351 260	0.14
876	CUMMINS INC	USD	134 591	150 094	0.06
7 601	CVS HEALTH CORP	USD	489 124	414 178	0.17
593	CYBERAGENT INC	JPY	24 468	21 493	0.01
218	CYBERARK SOFTWARE LTD	USD	29 548	27 869	0.01
1 425	DAI NIPPON PRINTING CO LTD	JPY	32 057	30 368	0.01
1 538	DAICEL CORP	JPY	16 264	13 676	0.01
593	DAIFUKU CO LTD	JPY	30 744	33 299	0.01
6 320	DAI-ICHI LIFE HOLDINGS INC	JPY	107 635	95 322	0.04
3 324	DAIICHI SANKYO CO LTD	JPY	130 971	173 851	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 460	DAIKIN INDUSTRIES LTD	JPY	169 185	190 597	0.08
5 329	DAIMLER AG	EUR	333 945	296 909	0.12
1 981	DAIRY FARM INTERNATIONAL HOLDINGS LTD	USD	17 121	14 164	0.01
421	DAITO TRUST CONSTRUCTION CO LTD	JPY	59 326	53 670	0.02
3 318	DAIWA HOUSE INDUSTRY CO LTD	JPY	104 865	96 731	0.04
11	DAIWA HOUSE REIT INVESTMENT CORP	JPY	25 279	26 556	0.01
8 963	DAIWA SECURITIES GROUP INC	JPY	48 629	39 274	0.02
3 699	DANAHER CORP	USD	418 650	528 661	0.22
3 613	DANONE	EUR	276 407	306 529	0.13
3 938	DANSKE BANK A/S	DKK	91 020	62 339	0.03
724	DARDEN RESTAURANTS INC	USD	77 672	88 133	0.04
14	DASSAULT AVIATION SA	EUR	22 533	20 152	0.01
766	DASSAULT SYSTEMES SE	EUR	105 913	122 387	0.05
3 403	DAVIDE CAMPARI-MILANO SPA	EUR	29 962	33 386	0.01
731	DAVITA INC	USD	44 235	41 126	0.02
10 518	DBS GROUP HOLDINGS LTD	SGD	197 986	201 815	0.08
576	DCC PLC	GBP	49 551	51 461	0.02
1 780	DEERE & CO	USD	273 009	294 964	0.12
659	DELIVERY HERO SE	EUR	27 488	29 936	0.01
907	DELL TECHNOLOGIES INC	USD	49 113	46 076	0.02
995	DELTA AIR LINES INC	USD	53 238	56 466	0.02
666	DEMANT A/S	DKK	21 974	20 740	0.01
2 540	DENSO CORP	JPY	117 338	106 867	0.04
1 304	DENTSPLY SIRONA INC	USD	58 548	76 101	0.03
1 267	DENTSU INC	JPY	55 221	44 217	0.02
11 506	DEUTSCHE BANK AG - REG	EUR	115 337	88 839	0.04
1 114	DEUTSCHE BOERSE AG	EUR	145 275	157 817	0.06
1 392	DEUTSCHE LUFTHANSA AG - REG	EUR	34 860	23 889	0.01
5 797	DEUTSCHE POST AG - REG	EUR	194 830	190 787	0.08
19 532	DEUTSCHE TELEKOM AG - REG	EUR	326 328	338 361	0.14
2 092	DEUTSCHE WOHNEN SE	EUR	96 960	76 879	0.03
2 568	DEVON ENERGY CORP	USD	78 462	73 239	0.03
528	DEXCOM INC	USD	69 525	79 116	0.03
6 397	DEXUS	AUD	52 433	58 268	0.02
14 169	DIAGEO PLC	GBP	532 042	610 226	0.25
915	DIAMONDBACK ENERGY INC	USD	99 921	99 708	0.04
1 218	DIGITAL REALTY TRUST INC	USD	136 667	143 468	0.06
8 057	DIRECT LINE INSURANCE GROUP PLC	GBP	35 965	34 023	0.01
158	DISCO CORP	JPY	25 170	25 928	0.01
1 924	DISCOVER FINANCIAL SERVICES	USD	138 974	149 283	0.06
920	DISCOVERY COMMUNICATIONS INC - A	USD	26 258	28 244	0.01
2 109	DISCOVERY COMMUNICATIONS INC - C	USD	58 627	60 001	0.02
1 345	DISH NETWORK CORP - A	USD	45 876	51 661	0.02
5 642	DNB ASA	NOK	105 088	105 017	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
597	DOCUSIGN INC	USD	32 337	29 677	0.01
1 541	DOLLAR GENERAL CORP	USD	172 718	208 282	0.09
1 394	DOLLAR TREE INC	USD	131 586	149 702	0.06
1 753	DOLLARAMA INC	CAD	52 385	61 804	0.03
4 684	DOMINION ENERGY INC	USD	341 553	362 167	0.15
351	DOMINO'S PIZZA ENTERPRISES LTD	AUD	11 107	9 271	0.00
228	DOMINO'S PIZZA INC	USD	59 273	63 448	0.03
849	DOVER CORP	USD	73 376	85 070	0.04
4 482	DOW INC	USD	255 161	221 007	0.09
2 079	DR HORTON INC	USD	84 627	89 667	0.04
1 117	DROPBOX INC	USD	25 311	27 981	0.01
1 047	DSV A/S	DKK	86 558	102 975	0.04
1 066	DTE ENERGY CO	USD	124 524	136 320	0.06
253	DUFREY AG - REG	CHF	24 872	21 454	0.01
4 261	DUKE ENERGY CORP	USD	363 820	375 991	0.15
2 105	DUKE REALTY CORP	USD	60 256	66 539	0.03
4 404	DUPONT DE NEMOURS INC	USD	359 057	330 608	0.14
1 572	DXC TECHNOLOGY CO	USD	110 360	86 696	0.04
1 790	EAST JAPAN RAILWAY CO	JPY	166 012	167 470	0.07
849	EAST WEST BANCORP INC	USD	45 849	39 708	0.02
820	EASTMAN CHEMICAL CO	USD	69 185	63 821	0.03
931	EASYJET PLC	GBP	15 370	11 294	0.00
2 482	EATON CORP PLC	USD	194 837	206 701	0.09
675	EATON VANCE CORP	USD	29 541	29 113	0.01
5 093	EBAY INC	USD	180 360	201 174	0.08
1 523	ECOLAB INC	USD	245 157	300 701	0.12
1 405	EDENRED	EUR	56 679	71 777	0.03
1 910	EDISON INTERNATIONAL	USD	118 665	128 753	0.05
15 000	EDP - ENERGIAS DE PORTUGAL SA	EUR	54 549	57 088	0.02
1 217	EDWARDS LIFESCIENCES CORP	USD	197 224	224 829	0.09
459	EIFFAGE SA	EUR	45 863	45 444	0.02
1 477	EISAI CO LTD	JPY	112 871	83 501	0.03
1 607	ELANCO ANIMAL HEALTH INC	USD	49 349	54 317	0.02
138	ELBIT SYSTEMS	ILS	18 125	20 546	0.01
858	ELECTRIC POWER DEVELOPMENT CO LTD	JPY	21 498	19 495	0.01
3 528	ELECTRICITE DE FRANCE SA	EUR	53 287	44 536	0.02
1 322	ELECTROLUX AB	SEK	32 924	33 812	0.01
1 756	ELECTRONIC ARTS INC	USD	177 222	177 813	0.07
5 236	ELI LILLY & CO	USD	576 217	580 096	0.24
834	ELISA OYJ	EUR	35 712	40 754	0.02
341	EMERA INC	CAD	11 638	13 964	0.01
3 602	EMERSON ELECTRIC CO	USD	244 550	240 325	0.10
1 017	EMPIRE CO LTD	CAD	21 191	25 668	0.01
48	EMS-CHEMIE HOLDING AG	CHF	27 594	31 187	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 329	ENAGAS SA	EUR	37 070	35 521	0.01
11 853	ENBRIDGE INC	CAD	407 421	429 047	0.18
8 766	ENCANA CORP	CAD	67 883	45 080	0.02
1 861	ENDESA SA	EUR	44 000	47 918	0.02
47 662	ENEL SPA	EUR	278 450	333 264	0.14
10 703	ENGIE SA	EUR	161 862	162 596	0.07
14 908	ENI SPA	EUR	256 354	247 969	0.10
1 110	ENTERGY CORP	USD	98 301	114 252	0.05
3 399	EOG RESOURCES INC	USD	346 253	316 651	0.13
12 899	E.ON SE	EUR	136 380	140 298	0.06
318	EPAM SYSTEMS INC	USD	53 262	55 046	0.02
3 862	EPIROC AB - A	SEK	37 410	40 243	0.02
2 286	EPIROC AB - B	SEK	20 964	22 662	0.01
707	EQUIFAX INC	USD	79 997	95 615	0.04
473	EQUINIX INC	USD	199 648	238 529	0.10
5 869	EQUINOR ASA	NOK	137 664	115 954	0.05
501	EQUITY LIFESTYLE PROPERTIES INC	USD	60 131	60 791	0.03
2 168	EQUITY RESIDENTIAL	USD	150 803	164 595	0.07
149	ERIE INDEMNITY CO - A	USD	30 450	37 888	0.02
1 763	ERSTE GROUP BANK AG	EUR	67 138	65 531	0.03
385	ESSEX PROPERTY TRUST INC	USD	101 821	112 393	0.05
1 650	ESSILORLUXOTTICA SA	EUR	209 012	215 618	0.09
3 554	ESSITY AB	SEK	95 467	109 322	0.04
1 279	ESTEE LAUDER COS INC - A	USD	191 521	234 198	0.10
1 443	E*TRADE FINANCIAL CORP	USD	71 082	64 358	0.03
236	EURAZEO SE	EUR	17 268	16 475	0.01
68	EUROFINS SCIENTIFIC SE	EUR	31 093	30 124	0.01
1 023	EUTELSAT COMMUNICATIONS SA	EUR	21 347	19 152	0.01
239	EVEREST RE GROUP LTD	USD	54 940	59 076	0.02
1 493	EVERGY INC	USD	84 706	89 804	0.04
1 857	EVERSOURCE ENERGY	USD	124 206	140 686	0.06
1 092	EVONIK INDUSTRIES AG	EUR	32 807	31 848	0.01
2 961	EVRAZ PLC	GBP	22 202	25 068	0.01
737	EXACT SCIENCES CORP	USD	72 703	86 995	0.04
5 683	EXELON CORP	USD	259 054	272 443	0.11
635	EXOR NV	EUR	40 582	44 545	0.02
709	EXPEDIA GROUP INC	USD	85 101	94 318	0.04
1 006	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	72 026	76 315	0.03
5 333	EXPERIAN PLC	GBP	135 107	161 808	0.07
746	EXTRA SPACE STORAGE INC	USD	70 451	79 151	0.03
24 829	EXXON MOBIL CORP	USD	1 941 816	1 902 645	0.77
13 979	FACEBOOK INC	USD	2 283 423	2 697 947	1.10
224	FACTSET RESEARCH SYSTEMS INC	USD	62 161	64 189	0.03
163	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	79 238	80 177	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 485	FAMILYMART UNY HOLDINGS CO LTD	JPY	41 630	35 450	0.01
1 136	FANUC CORP	JPY	210 212	210 140	0.09
342	FAST RETAILING CO LTD	JPY	169 126	206 743	0.09
3 354	FASTENAL CO	USD	98 131	109 307	0.04
445	FAURECIA SA	EUR	23 191	20 681	0.01
435	FEDERAL REALTY INVESTMENT TRUST	USD	55 617	56 011	0.02
1 454	FEDEX CORP	USD	292 356	238 732	0.10
1 359	FERGUSON PLC	GBP	95 894	96 857	0.04
716	FERRARI NV	EUR	90 156	116 436	0.05
2 854	FERROVIAL SA	EUR	61 206	73 161	0.03
6 361	FIAT CHRYSLER AUTOMOBILES NV	EUR	105 241	88 854	0.04
1 613	FIDELITY NATIONAL FINANCIAL INC - A	USD	58 488	65 004	0.03
1 892	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	202 050	232 111	0.10
4 741	FIFTH THIRD BANCORP	USD	131 235	132 274	0.05
3 033	FINECOBANK BANCA FINECO SPA	EUR	32 173	33 884	0.01
1 025	FIRST CAPITAL REALTY INC	CAD	16 004	17 147	0.01
3 330	FIRST DATA CORP	USD	74 205	90 143	0.04
4 040	FIRST QUANTUM MINERALS LTD	CAD	44 533	38 461	0.02
979	FIRST REPUBLIC BANK/CA	USD	94 831	95 599	0.04
3 107	FIRSTENERGY CORP	USD	120 974	133 011	0.05
2 295	FISERV INC	USD	184 713	209 212	0.09
3 362	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	32 369	34 911	0.01
503	FLEETCOR TECHNOLOGIES INC	USD	110 517	141 268	0.06
5 000	FLETCHER BUILDING LTD	NZD	18 452	16 288	0.01
3 056	FLEX LTD	USD	34 569	29 246	0.01
326	FLIGHT CENTRE TRAVEL GROUP LTD	AUD	11 080	9 505	0.00
794	FLIR SYSTEMS INC	USD	40 277	42 955	0.02
767	FLOWSERVE CORP	USD	35 858	40 413	0.02
818	FLUOR CORP	USD	34 514	27 558	0.01
775	FMC CORP	USD	56 865	64 286	0.03
22 899	FORD MOTOR CO	USD	214 938	234 257	0.10
8 120	FORTESCUE METALS GROUP LTD	AUD	32 983	51 398	0.02
850	FORTINET INC	USD	65 481	65 306	0.03
2 512	FORTIS INC/CANADA	CAD	87 470	99 405	0.04
1 765	FORTIVE CORP	USD	137 726	143 883	0.06
2 603	FORTUM OYJ	EUR	57 382	57 611	0.02
824	FORTUNE BRANDS HOME & SECURITY INC	USD	41 087	47 075	0.02
2 064	FOX CORP	USD	13 076	75 625	0.03
1 014	FOX CORP	USD	10 952	37 041	0.02
1 092	FRANCO-NEVADA CORP	CAD	78 557	92 885	0.04
1 792	FRANKLIN RESOURCES INC	USD	58 541	62 362	0.03
244	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	20 258	21 007	0.01
8 492	FREEMPORT-MCMORAN INC - B	USD	110 334	98 592	0.04
1 263	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	107 028	99 301	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 444	FRESENIUS SE & CO KGAA	EUR	150 017	132 704	0.05
1 296	FRESNILLO PLC	GBP	15 685	14 353	0.01
408	FUCHS PETROLUB SE - PFD	EUR	19 026	16 067	0.01
744	FUJI ELECTRIC CO LTD	JPY	24 713	25 654	0.01
2 111	FUJIFILM HOLDINGS CORP	JPY	92 477	107 039	0.04
1 152	FUJITSU LTD	JPY	75 924	80 321	0.03
1 008	FUKUOKA FINANCIAL GROUP INC	JPY	23 076	18 403	0.01
348	F5 NETWORKS INC	USD	56 904	50 679	0.02
12 685	GALAXY ENTERTAINMENT GROUP LTD	HKD	87 743	85 487	0.04
2 937	GALP ENERGIA SGPS SA	EUR	50 117	45 236	0.02
1 341	GAP INC	USD	35 248	24 098	0.01
778	GARMIN LTD	USD	56 406	62 084	0.03
526	GARTNER INC	USD	74 374	84 654	0.03
899	GEA GROUP AG	EUR	27 041	25 595	0.01
217	GEBERIT AG - REG	CHF	90 904	101 487	0.04
268	GECINA SA	EUR	40 818	40 164	0.02
1 435	GENERAL DYNAMICS CORP	USD	262 671	260 912	0.11
51 013	GENERAL ELECTRIC CO	USD	521 780	535 637	0.22
3 497	GENERAL MILLS INC	USD	160 154	183 662	0.08
7 433	GENERAL MOTORS CO	USD	276 431	286 393	0.12
361	GENMAB A/S	DKK	61 488	66 483	0.03
35 436	GENTING SINGAPORE LTD	SGD	26 723	24 096	0.01
855	GENUINE PARTS CO	USD	86 108	88 561	0.04
450	GEORGE WESTON LTD	CAD	33 177	34 220	0.01
2 579	GETLINK SE - REG	EUR	35 994	41 382	0.02
1 212	GILDAN ACTIVEWEAR INC	CAD	40 000	47 006	0.02
7 474	GILEAD SCIENCES INC	USD	520 323	504 943	0.21
54	GIVAUDAN SA - REG	CHF	132 273	152 637	0.06
1 172	GJENSIDIGE FORSIKRING ASA	NOK	20 514	23 616	0.01
29 095	GLAXOSMITHKLINE PLC	GBP	570 778	583 796	0.24
65 200	GLENCORE PLC	GBP	258 543	226 824	0.09
924	GLOBAL PAYMENTS INC	USD	113 958	147 960	0.06
240	GMO PAYMENT GATEWAY INC	JPY	17 108	16 506	0.01
1 016	GODADDY INC	USD	73 683	71 272	0.03
37 615	GOLDEN AGRI-RESOURCES LTD	SGD	7 810	8 063	0.00
1 942	GOLDMAN SACHS GROUP INC	USD	406 877	397 333	0.16
9 566	GOODMAN GROUP	AUD	78 819	100 896	0.04
10 577	GPT GROUP	AUD	42 135	45 648	0.02
1 632	GREAT-WEST LIFECO INC	CAD	38 202	37 655	0.02
1 748	GRIFOLS SA	EUR	47 576	51 756	0.02
473	GROUPE BRUXELLES LAMBERT SA	EUR	46 174	46 475	0.02
532	GRUBHUB INC	USD	40 886	41 491	0.02
3 409	GVC HOLDINGS PLC	GBP	33 041	28 279	0.01
9 093	G4S PLC	GBP	25 940	24 071	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
409	H LUNDBECK A/S	DKK	19 420	16 182	0.01
1 368	HAKUHODO DY HOLDINGS INC	JPY	21 344	23 033	0.01
5 113	HALLIBURTON CO	USD	174 734	116 270	0.05
2 225	HALMA PLC	GBP	51 073	57 201	0.02
822	HAMAMATSU PHOTONICS KK	JPY	29 905	32 006	0.01
2 118	HANESBRANDS INC	USD	36 685	36 472	0.02
11 861	HANG LUNG PROPERTIES LTD	HKD	26 143	28 208	0.01
4 482	HANG SENG BANK LTD	HKD	109 939	111 584	0.05
1 341	HANKYU HANSHIN HOLDINGS INC	JPY	47 928	48 044	0.02
353	HANNOVER RUECK SE - REG	EUR	50 496	57 164	0.02
1 668	HARGREAVES LANSDOWN PLC	GBP	40 979	40 737	0.02
935	HARLEY-DAVIDSON INC	USD	36 427	33 501	0.01
691	HARRIS CORP	USD	112 471	130 689	0.05
2 106	HARTFORD FINANCIAL SERVICES GROUP INC	USD	103 212	117 346	0.05
3 111	HARVEY NORMAN HOLDINGS LTD	AUD	8 040	8 885	0.00
701	HASBRO INC	USD	64 567	74 082	0.03
1 605	HCA HEALTHCARE INC	USD	206 321	216 948	0.09
2 800	HCP INC	USD	79 542	89 544	0.04
1 044	HD SUPPLY HOLDINGS INC	USD	42 678	42 052	0.02
250	HEICO CORP	USD	26 482	33 453	0.01
444	HEICO CORP	USD	38 909	45 896	0.02
872	HEIDELBERGCEMENT AG	EUR	66 672	70 664	0.03
675	HEINEKEN HOLDING NV	EUR	64 179	70 950	0.03
1 519	HEINEKEN NV	EUR	150 861	169 766	0.07
641	HELMERICH & PAYNE INC	USD	38 465	32 447	0.01
8 511	HENDERSON LAND DEVELOPMENT CO LTD	HKD	42 896	46 899	0.02
609	HENKEL AG & CO KGAA	EUR	61 010	56 002	0.02
1 044	HENKEL AG & CO KGAA - PFD	EUR	113 907	102 270	0.04
4 708	HENNES & MAURITZ AB - B	SEK	76 971	83 908	0.03
887	HENRY SCHEIN INC	USD	55 405	62 001	0.03
185	HERMES INTERNATIONAL	EUR	113 712	133 612	0.05
867	HERSHEY CO	USD	95 698	116 204	0.05
1 598	HESS CORP	USD	92 156	101 585	0.04
8 069	HEWLETT PACKARD ENTERPRISE CO	USD	128 915	120 632	0.05
1 525	HEXAGON AB - B	SEK	79 903	84 746	0.03
123	HIKARI TSUSHIN INC	JPY	21 647	26 817	0.01
1 630	HILTON WORLDWIDE HOLDINGS INC	USD	131 631	159 316	0.07
1 683	HINO MOTORS LTD	JPY	16 457	14 168	0.01
192	HIROSE ELECTRIC CO LTD	JPY	21 363	21 420	0.01
306	HISAMITSU PHARMACEUTICAL CO INC	JPY	17 560	12 085	0.00
611	HITACHI CHEMICAL CO LTD	JPY	12 202	16 594	0.01
630	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	17 975	16 384	0.01
404	HITACHI HIGH-TECHNOLOGIES CORP	JPY	15 947	20 774	0.01
5 665	HITACHI LTD	JPY	183 720	207 639	0.09

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 257	HITACHI METALS LTD	JPY	13 954	14 199	0.01
15 535	HK ELECTRIC INVESTMENTS & HK ELECTRIC INVESTMENTS LTD	HKD	15 420	15 908	0.01
22 185	HKT TRUST & HKT LTD	HKD	32 397	35 212	0.01
144	HOCHTIEF AG	EUR	21 643	17 563	0.01
951	HOLLYFRONTIER CORP	USD	51 599	44 012	0.02
1 566	HOLOGIC INC	USD	67 973	75 199	0.03
6 619	HOME DEPOT INC	USD	1 233 516	1 376 552	0.56
9 554	HONDA MOTOR CO LTD	JPY	276 655	246 964	0.10
4 273	HONEYWELL INTERNATIONAL INC	USD	647 123	746 023	0.31
59 509	HONG KONG & CHINA GAS CO LTD	HKD	114 978	131 929	0.05
6 962	HONG KONG EXCHANGES & CLEARING LTD	HKD	222 382	245 775	0.10
6 838	HONGKONG LAND HOLDINGS LTD	USD	46 840	44 037	0.02
1 723	HORMEL FOODS CORP	USD	70 233	69 850	0.03
319	HOSHIZAKI CORP	JPY	25 080	23 746	0.01
4 340	HOST HOTELS & RESORTS INC	USD	82 932	79 075	0.03
2 235	HOYA CORP	JPY	136 692	171 224	0.07
8 986	HP INC	USD	201 688	186 819	0.08
1 205	H&R BLOCK INC	USD	31 256	35 307	0.01
821	H&R REAL ESTATE INVESTMENT TRUST	CAD	13 450	14 350	0.01
117 503	HSBC HOLDINGS PLC	GBP	1 005 286	982 358	0.40
371	HUGO BOSS AG	EUR	27 247	24 716	0.01
1 554	HULIC CO LTD	JPY	14 506	12 491	0.01
794	HUMANA INC	USD	233 629	210 648	0.09
6 134	HUNTINGTON BANCSHARES INC/OH	USD	86 547	84 772	0.03
244	HUNTINGTON INGALLS INDUSTRIES INC	USD	54 592	54 837	0.02
2 061	HUSKY ENERGY INC	CAD	25 613	19 573	0.01
2 447	HUSQVARNA AB - B	SEK	20 707	22 908	0.01
1 921	HYDRO ONE LTD	CAD	30 154	33 577	0.01
3 680	HYSAN DEVELOPMENT CO LTD	HKD	19 314	19 006	0.01
631	IA FINANCIAL CORP INC	CAD	23 949	25 757	0.01
456	IAC/INTERACTIVECORP	USD	90 527	99 194	0.04
34 389	IBERDROLA SA	EUR	273 764	343 296	0.14
531	ICA GRUPPEN AB	SEK	19 562	22 847	0.01
175	ICADE	EUR	15 130	16 063	0.01
1 149	IDEMITSU KOSAN CO LTD	JPY	42 769	34 553	0.01
445	IDEX CORP	USD	63 568	76 602	0.03
504	IDEXX LABORATORIES INC	USD	107 749	138 766	0.06
494	IGM FINANCIAL INC	CAD	13 144	14 135	0.01
862	IHI CORP	JPY	25 627	20 778	0.01
2 223	IHS MARKIT LTD	USD	116 713	141 650	0.06
863	IIDA GROUP HOLDINGS CO LTD	JPY	15 442	13 937	0.01
155	ILIAD SA	EUR	20 905	17 433	0.01
1 923	ILLINOIS TOOL WORKS INC	USD	276 412	290 008	0.12
862	ILLUMINA INC	USD	261 468	317 345	0.13

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
210	IMERYS SA	EUR	13 180	11 149	0.00
5 607	IMPERIAL BRANDS PLC	GBP	182 777	131 787	0.05
1 595	IMPERIAL OIL LTD	CAD	45 473	44 259	0.02
9 410	INCITEC PIVOT LTD	AUD	24 323	22 518	0.01
1 066	INCYTE CORP	USD	81 223	90 567	0.04
6 392	INDUSTRIA DE DISENO TEXTIL SA	EUR	186 986	192 535	0.08
978	INDUSTRIVARDEN AB - C	SEK	20 756	21 693	0.01
6 664	INFINEON TECHNOLOGIES AG - REG	EUR	148 111	118 008	0.05
7 336	INFORMA PLC	GBP	68 920	77 959	0.03
22 806	ING GROEP NV	EUR	298 111	264 805	0.11
351	INGENICO GROUP SA	EUR	25 645	31 090	0.01
1 419	INGERSOLL-RAND PLC	USD	145 678	179 745	0.07
390	INGREDION INC	USD	39 161	32 171	0.01
813	INNOGY SE	EUR	36 830	38 608	0.02
5 998	INPEX CORP	JPY	63 786	54 073	0.02
13 543	INSURANCE AUSTRALIA GROUP LTD	AUD	73 013	78 501	0.03
815	INTACT FINANCIAL CORP	CAD	65 927	75 480	0.03
26 353	INTEL CORP	USD	1 302 219	1 261 517	0.52
2 375	INTER PIPELINE LTD	CAD	38 916	37 023	0.02
3 331	INTERCONTINENTAL EXCHANGE INC	USD	254 843	286 266	0.12
1 008	INTERCONTINENTAL HOTELS GROUP PLC	GBP	61 933	66 350	0.03
5 214	INTERNATIONAL BUSINESS MACHINES CORP	USD	719 474	719 011	0.30
593	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	83 858	86 038	0.04
2 228	INTERNATIONAL PAPER CO	USD	106 264	96 517	0.04
2 256	INTERPUBLIC GROUP OF COS INC	USD	51 732	50 963	0.02
946	INTERTEK GROUP PLC	GBP	61 196	66 242	0.03
87 216	INTESA SANPAOLO SPA	EUR	222 718	186 923	0.08
1 518	INTUIT INC	USD	338 893	396 699	0.16
671	INTUITIVE SURGICAL INC	USD	342 088	351 973	0.14
2 327	INVESCO LTD	USD	50 591	47 610	0.02
3 997	INVESTEC PLC	GBP	26 401	25 994	0.01
2 670	INVESTOR AB - B	SEK	118 181	128 375	0.05
2 304	INVITATION HOMES INC REITS	USD	54 416	61 586	0.03
770	IONIS PHARMACEUTICALS INC	USD	50 038	49 488	0.02
217	IPG PHOTONICS CORP	USD	34 745	33 472	0.01
221	IPSEN SA	EUR	30 685	30 201	0.01
986	IQVIA HOLDINGS INC	USD	125 429	158 647	0.07
1 678	IRON MOUNTAIN INC	USD	56 249	52 521	0.02
1 971	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	20 752	15 989	0.01
4 126	ISRAEL CHEMICALS LTD	ILS	22 622	21 622	0.01
6 822	ISRAEL DISCOUNT BANK A	ILS	26 308	27 869	0.01
925	ISS A/S	DKK	29 778	27 959	0.01
3 232	ISUZU MOTORS LTD	JPY	45 400	36 808	0.02
7 894	ITOCHU CORP	JPY	145 048	150 971	0.06

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
562	ITOCHU TECHNO-SOLUTIONS CORP	JPY	13 894	14 407	0.01
21 230	ITV PLC	GBP	38 215	29 181	0.01
1 348	J FRONT RETAILING CO LTD	JPY	17 536	15 452	0.01
10 326	J SAINSBURY PLC	GBP	35 408	25 751	0.01
452	JACK HENRY & ASSOCIATES INC	USD	61 073	60 532	0.02
818	JACOBS ENGINEERING GROUP INC	USD	57 590	69 031	0.03
2 592	JAMES HARDIE INDUSTRIES PLC	AUD	35 381	34 014	0.01
675	JAPAN AIRLINES CO LTD	JPY	24 110	21 571	0.01
297	JAPAN AIRPORT TERMINAL CO LTD	JPY	11 695	12 667	0.01
2 986	JAPAN EXCHANGE GROUP INC	JPY	51 489	47 448	0.02
2 374	JAPAN POST BANK CO LTD	JPY	27 566	24 106	0.01
9 230	JAPAN POST HOLDINGS CO LTD	JPY	109 161	104 516	0.04
4	JAPAN PRIME REALTY INVESTMENT CORP	JPY	15 588	17 338	0.01
8	JAPAN REAL ESTATE INVESTMENT CORP	JPY	44 302	48 710	0.02
15	JAPAN RETAIL FUND INVESTMENT CORP	JPY	29 506	30 351	0.01
7 032	JAPAN TOBACCO INC	JPY	178 007	155 306	0.06
579	JARDINE CYCLE & CARRIAGE LTD	SGD	14 791	15 505	0.01
1 295	JARDINE MATHESON HOLDINGS LTD	USD	84 015	81 611	0.03
1 299	JARDINE STRATEGIC HOLDINGS LTD	USD	48 785	49 531	0.02
334	JAZZ PHARMACEUTICALS PLC	USD	47 090	47 615	0.02
510	JB HUNT TRANSPORT SERVICES INC	USD	54 612	46 619	0.02
436	JCDECAUX SA	EUR	14 102	13 227	0.01
1 506	JEFFERIES FINANCIAL GROUP INC	USD	31 231	28 960	0.01
1 475	JERONIMO MARTINS SGPS SA	EUR	21 961	23 793	0.01
2 881	JFE HOLDINGS INC	JPY	53 042	42 317	0.02
1 291	JGC CORP	JPY	21 672	17 710	0.01
667	JM SMUCKER CO	USD	73 258	76 832	0.03
3 994	JOHN WOOD GROUP PLC	GBP	30 132	22 976	0.01
15 606	JOHNSON & JOHNSON	USD	2 137 348	2 173 603	0.88
4 664	JOHNSON CONTROLS INTERNATIONAL PLC	USD	164 191	192 670	0.08
1 134	JOHNSON MATTHEY PLC	GBP	46 492	48 045	0.02
267	JONES LANG LASALLE INC	USD	39 984	37 564	0.02
19 188	JPMORGAN CHASE & CO	USD	2 070 421	2 145 217	0.87
1 126	JSR CORP	JPY	19 323	17 777	0.01
1 207	JTEKT CORP	JPY	15 533	14 631	0.01
1 311	JULIUS BAER GROUP LTD	CHF	58 227	58 436	0.02
2 039	JUNIPER NETWORKS INC	USD	55 370	54 299	0.02
18 851	JXTG HOLDINGS INC	JPY	106 456	93 503	0.04
2 633	KAJIMA CORP	JPY	39 048	36 120	0.01
798	KAKAKU.COM INC	JPY	15 122	15 406	0.01
630	KAMIGUMI CO LTD	JPY	14 041	14 911	0.01
287	KANEKA CORP	JPY	11 825	10 788	0.00
4 125	KANSAI ELECTRIC POWER CO INC	JPY	58 413	47 265	0.02
1 039	KANSAI PAINT CO LTD	JPY	19 776	21 785	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
591	KANSAS CITY SOUTHERN	USD	64 445	71 996	0.03
2 864	KAO CORP	JPY	216 465	218 242	0.09
832	KAWASAKI HEAVY INDUSTRIES LTD	JPY	21 781	19 561	0.01
1 463	KBC GROUP NV	EUR	107 335	96 032	0.04
10 387	KDDI CORP	JPY	255 129	264 495	0.11
563	KEIHAN ELECTRIC RAILWAY CO LTD	JPY	22 178	24 534	0.01
1 293	KEIKYU CORP	JPY	21 574	22 262	0.01
602	KEIO CORP	JPY	33 782	39 616	0.02
758	KEISEI ELECTRIC RAILWAY CO LTD	JPY	25 429	27 614	0.01
1 511	KELLOGG CO	USD	91 456	80 944	0.03
8 524	KEPPEL CORP LTD	SGD	41 447	41 960	0.02
444	KERING SA	EUR	225 688	262 977	0.11
930	KERRY GROUP PLC	EUR	98 800	111 204	0.05
3 838	KERRY PROPERTIES LTD	HKD	15 176	16 113	0.01
5 912	KEYCORP	USD	105 856	104 938	0.04
535	KEYENCE CORP	JPY	306 047	328 379	0.14
1 238	KEYERA CORP	CAD	30 063	31 928	0.01
1 100	KEYSIGHT TECHNOLOGIES INC	USD	78 093	98 791	0.04
852	KIKKOMAN CORP	JPY	42 509	37 088	0.02
2 018	KIMBERLY-CLARK CORP	USD	234 784	268 959	0.11
2 469	KIMCO REALTY CORP	USD	41 069	45 627	0.02
11 939	KINDER MORGAN	USD	216 253	249 286	0.10
12 366	KINGFISHER PLC	GBP	41 240	33 821	0.01
898	KINGSPAN GROUP PLC	EUR	40 262	48 841	0.02
1 418	KINNEVIK AB	SEK	38 687	36 909	0.02
7 327	KINROSS GOLD CORP	CAD	23 794	28 372	0.01
1 006	KINTETSU GROUP HOLDINGS CO LTD	JPY	43 167	48 180	0.02
381	KION GROUP AG	EUR	24 265	24 054	0.01
4 821	KIRIN HOLDINGS CO LTD	JPY	113 238	103 969	0.04
1 171	KIRKLAND LAKE GOLD LTD	CAD	37 894	50 560	0.02
2 850	KKR & CO INC	USD	64 542	72 020	0.03
959	KLA-TENCOR CORP	USD	102 210	113 354	0.05
1 198	KLEPIERRE SA	EUR	42 403	40 219	0.02
760	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	26 222	24 958	0.01
284	KNORR-BREMSE AG	EUR	30 810	31 695	0.01
289	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	22 323	20 681	0.01
1 815	KOBE STEEL LTD	JPY	14 912	11 877	0.00
968	KOHL'S CORP	USD	63 504	46 028	0.02
613	KOITO MANUFACTURING CO LTD	JPY	35 474	32 715	0.01
5 413	KOMATSU LTD	JPY	144 240	130 627	0.05
547	KONAMI HOLDINGS CORP	JPY	24 076	25 639	0.01
1 986	KONE OYJ - B	EUR	101 515	117 380	0.05
2 651	KONICA MINOLTA INC	JPY	25 196	25 811	0.01
6 936	KONINKLIJKE AHOLD DELHAIZE NV	EUR	168 653	156 221	0.06

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 063	KONINKLIJKE DSM NV	EUR	108 545	131 586	0.05
20 934	KONINKLIJKE KPN NV	EUR	62 803	64 367	0.03
5 538	KONINKLIJKE PHILIPS NV	EUR	218 228	240 820	0.10
412	KONINKLIJKE VOPAK NV	EUR	19 378	19 025	0.01
196	KOSE CORP	JPY	32 990	32 873	0.01
3 931	KRAFT HEINZ CO	USD	174 345	122 018	0.05
4 675	KROGER CO	USD	128 357	101 494	0.04
6 139	KUBOTA CORP	JPY	95 486	102 165	0.04
317	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	44 931	47 110	0.02
1 872	KURARAY CO LTD	JPY	26 658	22 362	0.01
579	KURITA WATER INDUSTRIES LTD	JPY	15 325	14 376	0.01
1 881	KYOCERA CORP	JPY	106 888	122 822	0.05
1 424	KYOWA HAKKO KIRIN CO LTD	JPY	27 897	25 628	0.01
2 223	KYUSHU ELECTRIC POWER CO INC	JPY	25 532	21 830	0.01
937	KYUSHU RAILWAY CO	JPY	29 994	27 308	0.01
1 371	L BRANDS INC	USD	41 853	35 783	0.01
578	LABORATORY CORP OF AMERICA HOLDINGS	USD	90 940	99 936	0.04
2 845	LAFARGEHOLCIM LTD - REG	CHF	133 925	139 096	0.06
894	LAM RESEARCH CORP	USD	153 159	167 929	0.07
858	LAMB WESTON HOLDINGS INC	USD	62 042	54 363	0.02
4 127	LAND SECURITIES GROUP PLC	GBP	47 535	43 763	0.02
509	LANXESS	EUR	31 006	30 292	0.01
2 044	LAS VEGAS SANDS CORP	USD	124 461	120 780	0.05
294	LAWSON INC	JPY	17 715	14 108	0.01
348	LEAR CORPORATION	USD	52 155	48 466	0.02
34 931	LEGAL & GENERAL GROUP PLC	GBP	120 041	119 810	0.05
768	LEGGETT & PLATT INC	USD	31 984	29 468	0.01
1 563	LEGRAND SA	EUR	104 769	114 450	0.05
813	LEIDOS HOLDINGS INC	USD	53 230	64 918	0.03
3 304	LENDLEASE GROUP	AUD	35 413	30 142	0.01
1 679	LENNAR CORP	USD	81 745	81 364	0.03
210	LENNOX INTERNATIONAL INC	USD	48 858	57 750	0.02
2 372	LEONARDO SPA	EUR	25 329	30 105	0.01
626	LIBERTY BROADBAND CORP	USD	54 832	65 242	0.03
1 079	LIBERTY GLOBAL PLC - A	USD	28 566	29 122	0.01
2 931	LIBERTY GLOBAL PLC - C	USD	75 258	77 759	0.03
1 189	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	39 682	44 480	0.02
989	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	39 770	37 562	0.02
512	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	20 549	19 359	0.01
867	LIBERTY PROPERTY TRUST	USD	39 074	43 385	0.02
1 198	LINCOLN NATIONAL CORP	USD	76 539	77 211	0.03
3 229	LINDE PLC	USD	535 996	648 383	0.27
352	LINE CORP	JPY	12 412	9 850	0.00
12 361	LINK REIT	HKD	128 884	151 892	0.06

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 314	LION CORP	JPY	26 274	24 477	0.01
865	LIVE NATION ENTERTAINMENT INC	USD	47 226	57 306	0.02
1 560	LIXIL GROUP CORP	JPY	24 423	24 673	0.01
1 852	LKQ CORP	USD	54 429	49 282	0.02
418 119	LLOYDS BANKING GROUP PLC	GBP	330 411	301 135	0.12
1 081	LOBLAW COS LTD	CAD	49 905	55 468	0.02
1 491	LOCKHEED MARTIN CORP	USD	473 966	542 038	0.22
1 642	LOEWS CORP	USD	80 195	89 768	0.04
1 836	LONDON STOCK EXCHANGE GROUP PLC	GBP	107 586	128 189	0.05
436	LONZA GROUP AG - REG	CHF	128 356	147 298	0.06
1 477	L'OREAL SA	EUR	360 920	421 343	0.17
4 694	LOWE'S COS INC	USD	466 517	473 672	0.19
660	LULULEMON ATHLETICA INC	USD	93 929	118 939	0.05
446	LUNDBERGFÖRETAGEN AB - B	SEK	14 344	16 709	0.01
3 876	LUNDIN MINING CORP	CAD	19 705	21 386	0.01
1 097	LUNDIN PETROLEUM AB	SEK	32 955	34 040	0.01
1 628	LVMH MOËT HENNESSY LOUIS VUITTON SE	EUR	542 648	693 940	0.29
1 741	LYONDELLBASELL INDUSTRIES NV - A	USD	159 873	149 952	0.06
465	L3 TECHNOLOGIES INC	USD	97 518	114 004	0.05
662	MACERICH CO	USD	31 343	22 170	0.01
1 895	MACQUARIE GROUP LTD	AUD	162 157	166 746	0.07
1 802	MACY'S INC	USD	50 141	38 671	0.02
1 859	MAGNA INTERNATIONAL INC	CAD	94 511	92 699	0.04
1 312	MAKITA CORP	JPY	51 582	44 570	0.02
353	MANPOWERGROUP INC	USD	31 166	34 100	0.01
11 507	MANULIFE FINANCIAL CORP	CAD	195 417	209 582	0.09
6 317	MAPFRE SA	EUR	18 757	18 495	0.01
4 796	MARATHON OIL CORP	USD	81 538	68 151	0.03
3 947	MARATHON PETROLEUM CORP	USD	252 447	220 558	0.09
81	MARKEL CORP	USD	86 616	88 258	0.04
220	MARKETAXESS HOLDINGS INC	USD	62 321	70 712	0.03
11 427	MARKS & SPENCER GROUP PLC	GBP	39 538	30 642	0.01
1 700	MARRIOTT INTERNATIONAL INC/MD - A	USD	212 713	238 493	0.10
2 960	MARSH & MCLENNAN COS INC	USD	261 020	295 260	0.12
366	MARTIN MARIETTA MATERIALS INC	USD	70 663	84 220	0.03
9 166	MARUBENI CORP	JPY	67 952	60 659	0.02
1 115	MARUI GROUP CO LTD	JPY	22 319	22 706	0.01
331	MARUICHI STEEL TUBE LTD	JPY	9 905	9 195	0.00
3 660	MARVELL TECHNOLOGY GROUP LTD	USD	72 195	87 364	0.04
1 726	MASCO CORP	USD	62 786	67 728	0.03
5 350	MASTERCARD INC	USD	1 139 058	1 415 235	0.57
1 602	MAXIM INTEGRATED PRODUCTS INC	USD	88 783	95 832	0.04
3 332	MAZDA MOTOR CORP	JPY	38 797	34 777	0.01
718	MCCORMICK & CO INC/MD	USD	97 406	111 297	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 485	MCDONALD'S CORP	USD	802 460	931 355	0.38
389	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	17 511	17 150	0.01
1 124	MCKESSON CORP	USD	147 132	151 054	0.06
5 182	MEBUKI FINANCIAL GROUP INC	JPY	15 491	13 515	0.01
16 139	MEDIBANK PVT LTD	AUD	32 952	39 526	0.02
3 639	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	35 668	37 570	0.02
1 075	MEDIPAL HOLDINGS CORP	JPY	23 826	23 737	0.01
7 856	MEDTRONIC PLC	USD	712 406	765 096	0.31
4 553	MEGGITT PLC	GBP	30 543	30 363	0.01
671	MEIJI HOLDINGS CO LTD	JPY	50 503	47 955	0.02
1 213	MELCO RESORTS & ENTERTAINMENT LTD	USD	26 857	26 346	0.01
28 470	MELROSE INDUSTRIES PLC	GBP	68 273	65 528	0.03
252	MERCADOLIBRE INC	USD	101 184	154 166	0.06
435	MERCARI INC	JPY	12 088	11 539	0.00
15 126	MERCK & CO INC	USD	1 118 770	1 268 314	0.51
757	MERCK KGAA	EUR	79 847	79 276	0.03
7 510	MERIDIAN ENERGY LTD	NZD	18 051	23 960	0.01
4 193	MERLIN ENTERTAINMENTS PLC	GBP	19 454	23 966	0.01
385	METHANEX CORP	CAD	22 369	17 516	0.01
4 769	METLIFE INC	USD	214 849	236 876	0.10
1 055	METRO AG	EUR	17 254	19 313	0.01
1 502	METRO INC/CN	CAD	52 450	56 483	0.02
617	METSO OYJ	EUR	20 004	24 276	0.01
145	METTLER-TOLEDO INTERNATIONAL INC	USD	93 394	121 800	0.05
5 567	MGM CHINA HOLDINGS LTD	HKD	11 078	9 463	0.00
2 989	MGM RESORTS INTERNATIONAL	USD	84 158	85 396	0.04
2 008	MICRO FOCUS INTERNATIONAL PLC	GBP	42 331	52 747	0.02
1 389	MICROCHIP TECHNOLOGY INC	USD	114 120	120 426	0.05
6 570	MICRON TECHNOLOGY INC	USD	271 132	253 536	0.10
42 712	MICROSOFT CORP	USD	4 697 749	5 721 699	2.34
667	MID-AMERICA APARTMENT COMMUNITIES INC	USD	67 788	78 546	0.03
327	MIDDLEBY CORP	USD	39 922	44 374	0.02
387	MILLICOM INTERNATIONAL CELLULAR SA - SDR	SEK	23 349	21 794	0.01
2 128	MINEBEA MITSUMI INC	JPY	35 742	36 046	0.01
22 894	MIRVAC GROUP	AUD	41 489	50 286	0.02
1 662	MISUMI GROUP INC	JPY	40 664	41 681	0.02
7 503	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	60 393	52 411	0.02
7 920	MITSUBISHI CORP	JPY	222 633	208 769	0.09
10 695	MITSUBISHI ELECTRIC CORP	JPY	142 340	140 859	0.06
6 929	MITSUBISHI ESTATE CO LTD	JPY	118 419	128 946	0.05
951	MITSUBISHI GAS CHEMICAL CO INC	JPY	16 398	12 675	0.01
1 878	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	74 788	81 768	0.03
655	MITSUBISHI MATERIALS CORP	JPY	18 314	18 634	0.01
3 930	MITSUBISHI MOTORS CORP	JPY	23 699	18 822	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 316	MITSUBISHI TANABE PHARMA CORP	JPY	19 975	14 658	0.01
72 085	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	399 205	342 561	0.14
2 362	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	12 578	12 518	0.01
9 699	MITSUI & CO LTD	JPY	158 233	157 899	0.06
1 079	MITSUI CHEMICALS INC	JPY	27 245	26 710	0.01
5 229	MITSUI FUDOSAN CO LTD	JPY	124 824	126 794	0.05
672	MITSUI OSK LINES LTD	JPY	16 839	16 086	0.01
821	MIZRAHI TEFAHOT BANK LTD	ILS	15 581	18 938	0.01
141 363	MIZUHO FINANCIAL GROUP INC	JPY	230 481	204 815	0.08
361	MOHAWK INDUSTRIES INC	USD	56 363	53 237	0.02
1 113	MOLSON COORS BREWING CO - B	USD	70 376	62 328	0.03
1 049	MONCLER SPA	EUR	41 254	44 917	0.02
8 463	MONDELEZ INTERNATIONAL INC	USD	388 500	456 156	0.19
2 152	MONDI PLC	GBP	51 565	49 025	0.02
185	MONGODB INC	USD	26 367	28 137	0.01
735	MONOTARO CO LTD	JPY	18 357	17 915	0.01
2 390	MONSTER BEVERAGE CORP	USD	139 924	152 554	0.06
1 007	MOODY'S CORP	USD	167 696	196 677	0.08
7 510	MORGAN STANLEY	USD	338 622	329 013	0.14
2 146	MOSAIC CO	USD	63 503	53 714	0.02
960	MOTOROLA SOLUTIONS INC	USD	125 960	160 061	0.07
2 570	MOWI ASA	NOK	58 591	60 120	0.02
2 781	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	85 492	88 277	0.04
494	MSCI INC	USD	85 615	117 962	0.05
771	M&T BANK CORP	USD	129 873	131 124	0.05
8 995	MTR CORP LTD	HKD	49 740	60 561	0.02
304	MTU AERO ENGINES AG	EUR	62 413	72 528	0.03
876	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	200 853	220 168	0.09
3 366	MURATA MANUFACTURING CO LTD	JPY	163 473	151 211	0.06
3 022	MYLAN NV	USD	93 776	57 539	0.02
2 468	M3 INC	JPY	43 798	45 104	0.02
660	NABTESCO CORP	JPY	18 596	18 341	0.01
1 066	NAGOYA RAILROAD CO LTD	JPY	27 834	29 495	0.01
678	NASDAQ INC	USD	59 142	65 203	0.03
16 276	NATIONAL AUSTRALIA BANK LTD	AUD	304 138	305 187	0.13
1 966	NATIONAL BANK OF CANADA	CAD	91 813	93 596	0.04
19 984	NATIONAL GRID PLC	GBP	215 383	212 572	0.09
2 247	NATIONAL OILWELL VARCO INC	USD	70 338	49 951	0.02
948	NATIONAL RETAIL PROPERTIES INC	USD	46 222	50 253	0.02
5 538	NATIXIS SA	EUR	33 044	22 319	0.01
1 759	NATURGY ENERGY GROUP SA	EUR	46 778	48 536	0.02
1 450	NEC CORP	JPY	46 380	57 063	0.02
1 014	NEKTAR THERAPEUTICS	USD	47 271	36 078	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 479	NESTE OYJ	EUR	74 726	84 241	0.03
17 949	NESTLE SA	CHF	1 571 133	1 860 402	0.76
1 448	NETAPP INC	USD	98 653	89 342	0.04
2 558	NETFLIX INC	USD	846 369	939 605	0.39
35 899	NEW WORLD DEVELOPMENT CO LTD	HKD	53 640	56 152	0.02
4 502	NEWCREST MINING LTD	AUD	74 790	100 939	0.04
2 599	NEWELL BRANDS INC	USD	51 061	40 077	0.02
4 793	NEWMONT GOLDCORP CORP	USD	163 420	184 387	0.08
2 258	NEWS CORP	USD	29 802	30 460	0.01
2 883	NEXON CO LTD	JPY	41 657	41 797	0.02
806	NEXT PLC	GBP	54 325	56 685	0.02
2 802	NEXTERA ENERGY INC	USD	503 657	574 018	0.24
1 536	NGK INSULATORS LTD	JPY	23 687	22 397	0.01
918	NGK SPARK PLUG CO LTD	JPY	20 166	17 228	0.01
504	NH FOODS LTD	JPY	19 519	21 589	0.01
363	NICE LTD	ILS	41 760	49 373	0.02
1 310	NIDEC CORP	JPY	174 013	179 040	0.07
2 083	NIELSEN HOLDINGS PLC	USD	56 159	47 076	0.02
7 377	NIKE INC - B	USD	580 734	619 299	0.25
1 880	NIKON CORP	JPY	30 541	26 593	0.01
664	NINTENDO CO LTD	JPY	217 938	243 376	0.10
8	NIPPON BUILDING FUND INC	JPY	49 665	54 799	0.02
466	NIPPON ELECTRIC GLASS CO LTD	JPY	12 781	11 804	0.00
468	NIPPON EXPRESS CO LTD	JPY	27 816	24 890	0.01
858	NIPPON PAINT HOLDINGS CO LTD	JPY	31 457	33 288	0.01
10	NIPPON PROLOGIS REIT INC	JPY	21 207	23 102	0.01
4 734	NIPPON STEEL CORP	JPY	89 670	81 243	0.03
3 772	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	164 462	175 646	0.07
896	NIPPON YUSEN KK	JPY	15 374	14 379	0.01
2 183	NISOURCE INC	USD	57 234	62 870	0.03
742	NISSAN CHEMICAL CORP	JPY	36 263	33 436	0.01
13 603	NISSAN MOTOR CO LTD	JPY	118 535	97 420	0.04
1 160	NISSHIN SEIFUN GROUP INC	JPY	24 858	26 475	0.01
372	NISSIN FOODS HOLDINGS CO LTD	JPY	24 809	23 962	0.01
469	NITORI HOLDINGS CO LTD	JPY	63 415	62 162	0.03
917	NITTO DENKO CORP	JPY	54 363	45 254	0.02
549	NMC HEALTH PLC	GBP	21 353	16 790	0.01
1 799	NN GROUP NV	EUR	76 492	72 524	0.03
2 834	NOBLE ENERGY INC	USD	72 174	63 482	0.03
33 028	NOKIA OYJ	EUR	189 303	164 215	0.07
728	NOKIAN RENKAAT OYJ	EUR	25 465	22 766	0.01
19 449	NOMURA HOLDINGS INC	JPY	84 974	68 488	0.03
732	NOMURA REAL ESTATE HOLDINGS INC	JPY	14 849	15 735	0.01
23	NOMURA REAL ESTATE MASTER FUND INC	JPY	32 026	35 373	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 989	NOMURA RESEARCH INSTITUTE LTD	JPY	29 732	31 882	0.01
17 800	NORDEA BANK ABP	SEK	162 760	129 344	0.05
686	NORDSTROM INC	USD	32 970	21 856	0.01
1 567	NORFOLK SOUTHERN CORP	USD	268 200	312 350	0.13
7 881	NORSK HYDRO ASA	NOK	38 503	28 192	0.01
1 216	NORTHERN TRUST CORP	USD	115 792	109 440	0.05
945	NORTHROP GRUMMAN CORP	USD	281 817	305 339	0.13
1 275	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	67 837	68 378	0.03
12 705	NOVARTIS AG - REG	CHF	1 022 813	1 162 324	0.48
10 087	NOVO NORDISK A/S	DKK	485 495	514 819	0.21
1 283	NOVOZYMES A/S - B	DKK	61 955	59 922	0.02
1 646	NRG ENERGY INC	USD	64 983	57 808	0.02
2 100	NSK LTD	JPY	21 402	18 712	0.01
3 698	NTT DATA CORP	JPY	42 942	49 254	0.02
7 817	NTT DOCOMO INC	JPY	185 934	182 293	0.08
1 791	NUCOR CORP	USD	106 689	98 684	0.04
3 531	NUTRIEN LTD	CAD	183 109	189 287	0.08
3 373	NVIDIA CORP	USD	627 267	553 948	0.23
20	NVR INC	USD	54 096	67 405	0.03
9 150	NWS HOLDINGS LTD	HKD	19 512	18 809	0.01
1 731	NXP SEMICONDUCTORS NV	USD	162 559	168 963	0.07
3 806	OBAYASHI CORP	JPY	37 148	37 481	0.02
379	OBIC CO LTD	JPY	35 943	42 916	0.02
2 664	OCADO GROUP PLC	GBP	40 631	39 566	0.02
4 393	OCCIDENTAL PETROLEUM CORP	USD	292 189	220 880	0.09
1 727	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	38 993	42 269	0.02
1 171	OGE ENERGY CORP	USD	45 873	49 838	0.02
8 036	OIL SEARCH LTD	AUD	45 737	39 870	0.02
5 053	OJI HOLDINGS CORP	JPY	31 045	29 172	0.01
593	OKTA INC	USD	64 956	73 241	0.03
380	OLD DOMINION FREIGHT LINE INC	USD	54 331	56 719	0.02
6 828	OLYMPUS CORP	JPY	67 631	75 796	0.03
1 311	OMNICOM GROUP INC	USD	98 648	107 436	0.04
1 129	OMRON CORP	JPY	52 148	58 892	0.02
863	OMV AG	EUR	45 702	42 112	0.02
2 401	ON SEMICONDUCTOR CORP	USD	49 955	48 524	0.02
2 413	ONEOK INC	USD	154 741	166 039	0.07
498	ONEX CORP	CAD	31 023	30 103	0.01
2 229	ONO PHARMACEUTICAL CO LTD	JPY	50 189	39 971	0.02
1 575	OPEN TEXT CORP	CAD	57 645	65 135	0.03
14 722	ORACLE CORP	USD	742 914	838 712	0.35
225	ORACLE CORP JAPAN	JPY	16 418	16 435	0.01
11 691	ORANGE SA	EUR	187 612	184 595	0.08
459	O'REILLY AUTOMOTIVE INC	USD	155 298	169 518	0.07

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 226	ORICA LTD	AUD	29 101	31 664	0.01
1 172	ORIENTAL LAND	JPY	123 804	145 113	0.06
10 311	ORIGIN ENERGY LTD	AUD	57 616	52 893	0.02
611	ORION OYJ - B	EUR	21 041	22 426	0.01
7 762	ORIX CORP	JPY	119 754	115 846	0.05
4 478	ORKLA ASA	NOK	38 704	39 748	0.02
1 108	ORSTED A/S	DKK	78 203	95 957	0.04
2 197	OSAKA GAS CO LTD	JPY	42 495	38 275	0.02
613	OTSUKA CORP	JPY	23 154	24 665	0.01
2 289	OTSUKA HOLDINGS CO LTD	JPY	100 580	74 699	0.03
18 709	OVERSEA-CHINESE BANKING CORP LTD	SGD	158 958	157 642	0.06
642	OWENS CORNING	USD	35 492	37 364	0.02
2 031	PACCAR INC	USD	134 952	145 541	0.06
554	PACKAGING CORP OF AMERICA	USD	55 498	52 807	0.02
460	PADDY POWER BETFAIR PLC	EUR	39 280	34 647	0.01
549	PALO ALTO NETWORKS INC	USD	115 049	111 864	0.05
649	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	38 516	41 203	0.02
12 938	PANASONIC CORP	JPY	135 719	107 789	0.04
613	PANDORA A/S	DKK	36 809	21 840	0.01
226	PARGESA HOLDING SA - BR	CHF	17 772	17 442	0.01
758	PARKER-HANNIFIN CORP	USD	128 740	128 868	0.05
680	PARK24 CO LTD	JPY	16 939	15 836	0.01
1 642	PARSLEY ENERGY INC	USD	35 226	31 214	0.01
110	PARTNERS GROUP HOLDING AG	CHF	78 237	86 532	0.04
1 894	PAYCHEX INC - AK9420	USD	138 491	155 857	0.06
291	PAYCOM SOFTWARE INC	USD	60 663	65 976	0.03
6 532	PAYPAL HOLDINGS INC	USD	599 076	747 653	0.31
24 880	PCCW LTD	HKD	14 601	14 363	0.01
4 579	PEARSON PLC	GBP	50 729	47 752	0.02
2 977	PEMBINA PIPELINE CORP	CAD	102 999	111 063	0.05
954	PENTAIR PLC	USD	39 793	35 489	0.01
2 326	PEOPLE'S UNITED FINANCIAL INC	USD	39 555	39 030	0.02
8 231	PEPSICO INC	USD	954 425	1 079 331	0.44
545	PEPTIDREAM INC	JPY	27 460	27 872	0.01
649	PERKINELMER INC	USD	55 222	62 525	0.03
1 245	PERNOD RICARD SA	EUR	209 089	229 755	0.09
756	PERRIGO CO PLC	USD	45 107	36 001	0.01
1 861	PERSIMMON PLC	GBP	55 883	47 298	0.02
1 041	PERSOL HOLDINGS CO LTD	JPY	20 778	24 455	0.01
3 446	PEUGEOT SA	EUR	82 812	85 040	0.03
32 534	PFIZER INC	USD	1 362 621	1 409 372	0.57
9 110	PHILIP MORRIS INTERNATIONAL INC	USD	795 796	715 408	0.29
2 672	PHILLIPS 66	USD	256 244	249 939	0.10
677	PIGEON CORP	JPY	28 037	27 240	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
658	PINNACLE WEST CAPITAL CORP	USD	58 049	61 911	0.03
987	PIONEER NATURAL RESOURCES CO	USD	152 891	151 860	0.06
2 344	PIRELLI & C SPA	EUR	16 781	13 875	0.01
888	PLAINS GP HOLDINGS LP - A	USD	20 471	22 173	0.01
2 678	PNC FINANCIAL SERVICES GROUP INC	USD	352 870	367 636	0.15
537	POLA ORBIS HOLDINGS INC	JPY	17 007	15 003	0.01
339	POLARIS INDUSTRIES INC	USD	31 998	30 927	0.01
897	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	61 480	58 369	0.02
3 062	POSTE ITALIANE SPA	EUR	26 645	32 290	0.01
8 130	POWER ASSETS HOLDINGS LTD	HKD	57 524	58 484	0.02
1 764	POWER CORP OF CANADA	CAD	37 269	38 082	0.02
1 557	POWER FINANCIAL CORP	CAD	34 864	35 889	0.01
1 382	PPG INDUSTRIES INC	USD	150 545	161 293	0.07
4 225	PPL CORP	USD	128 759	131 017	0.05
1 234	PRAIRIESKY ROYALTY LTD	CAD	19 752	17 376	0.01
1 631	PRINCIPAL FINANCIAL GROUP INC	USD	86 955	94 468	0.04
14 660	PROCTER & GAMBLE CO	USD	1 370 722	1 607 469	0.65
3 422	PROGRESSIVE CORP	USD	236 028	273 520	0.11
3 694	PROLOGIS INC	USD	252 968	295 889	0.12
891	PROXIMUS SADP	EUR	24 457	26 300	0.01
2 397	PRUDENTIAL FINANCIAL INC	USD	231 717	242 097	0.10
15 196	PRUDENTIAL PLC	GBP	322 291	331 870	0.14
1 414	PRYSMIAN SPA	EUR	30 263	29 226	0.01
661	PTC INC	USD	58 212	59 331	0.02
2 962	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	163 852	174 225	0.07
920	PUBLIC STORAGE	USD	191 750	219 116	0.09
1 241	PUBLICIS GROUPE SA	EUR	73 713	65 617	0.03
1 543	PULTEGROUP INC	USD	42 648	48 790	0.02
476	PUMA SE	EUR	25 223	31 792	0.01
444	PVH CORP	USD	53 214	42 020	0.02
7 786	QBE INSURANCE GROUP LTD	AUD	63 367	64 637	0.03
1 352	QIAGEN NV	EUR	49 727	54 950	0.02
719	QORVO INC	USD	49 680	47 893	0.02
7 092	QUALCOMM INC	USD	431 978	539 488	0.22
1 047	QUEBECOR INC	CAD	24 584	24 991	0.01
787	QUEST DIAGNOSTICS INC	USD	74 145	80 124	0.03
2 377	QURATE RETAIL INC	USD	49 789	29 451	0.01
868	RAIFFEISEN BANK INTERNATIONAL AG	EUR	24 158	20 392	0.01
5 044	RAKUTEN INC	JPY	41 180	59 925	0.02
309	RALPH LAUREN CORP - A	USD	36 466	35 099	0.01
829	RAMSAY HEALTH CARE LTD	AUD	36 147	42 026	0.02
699	RANDSTAD NV	EUR	37 927	38 448	0.02
744	RAYMOND JAMES FINANCIAL INC	USD	62 420	62 905	0.03
1 654	RAYTHEON CO	USD	312 371	287 598	0.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
308	REA GROUP LTD	AUD	17 661	20 758	0.01
1 780	REALTY INCOME CORP	USD	113 879	122 767	0.05
4 146	RECKITT BENCKISER GROUP PLC	GBP	334 696	327 885	0.13
613	RECORDATI SPA	EUR	22 351	25 592	0.01
6 957	RECRUIT HOLDINGS CO LTD	JPY	196 489	232 072	0.10
2 537	RED ELECTRICA CORP SA	EUR	54 373	52 915	0.02
1 036	RED HAT INC	USD	175 431	194 519	0.08
981	REGENCY CENTERS CORP	USD	63 410	65 472	0.03
472	REGENERON PHARMACEUTICALS INC	USD	174 858	147 736	0.06
5 964	REGIONS FINANCIAL CORP	USD	97 431	89 102	0.04
368	REINSURANCE GROUP OF AMERICA INC	USD	53 684	57 419	0.02
11 501	RELX PLC	GBP	248 378	279 497	0.12
132	REMY COINTREAU SA	EUR	16 804	19 061	0.01
247	RENAISSANCERE HOLDINGS LTD	USD	35 630	43 968	0.02
1 127	RENAULT SA	EUR	85 746	70 961	0.03
4 400	RENESAS ELECTRONICS CORP	JPY	28 013	21 849	0.01
10 838	RENTOKIL INITIAL PLC	GBP	51 534	54 829	0.02
8 515	REPSOL SA	EUR	141 187	133 672	0.06
1 319	REPUBLIC SERVICES INC	USD	99 355	114 278	0.05
840	RESMED INC	USD	88 742	102 505	0.04
12 257	RESONA HOLDINGS INC	JPY	60 241	51 035	0.02
1 400	RESTAURANT BRANDS INTERNATIONAL INC	CAD	84 277	97 571	0.04
3 929	RICOH CO LTD	JPY	39 867	39 239	0.02
197	RINNAI CORP	JPY	14 283	12 525	0.01
2 175	RIO TINTO LTD	AUD	135 539	158 370	0.07
6 680	RIO TINTO PLC	GBP	359 327	414 918	0.17
875	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	16 514	17 403	0.01
698	ROBERT HALF INTERNATIONAL INC	USD	43 495	39 793	0.02
4 117	ROCHE HOLDING AG	CHF	1 053 123	1 159 706	0.48
701	ROCKWELL AUTOMATION INC	USD	120 784	114 845	0.05
2 129	ROGERS COMMUNICATIONS INC - B	CAD	109 979	114 211	0.05
554	ROHM CO LTD	JPY	39 785	37 228	0.02
864	ROLLINS INC	USD	32 920	30 992	0.01
9 998	ROLLS-ROYCE HOLDINGS PLC	GBP	116 063	106 935	0.04
607	ROPER TECHNOLOGIES INC	USD	185 268	222 320	0.09
2 172	ROSS STORES INC	USD	195 749	215 289	0.09
8 413	ROYAL BANK OF CANADA	CAD	641 510	670 026	0.28
28 243	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	90 285	79 006	0.03
1 042	ROYAL CARIBBEAN CRUISES LTD	USD	123 226	126 301	0.05
25 944	ROYAL DUTCH SHELL PLC - A	GBP	823 674	849 403	0.35
21 949	ROYAL DUTCH SHELL PLC - B	GBP	703 898	720 982	0.30
6 019	RSA INSURANCE GROUP PLC	GBP	43 975	44 185	0.02
226	RTL GROUP SA	EUR	14 096	11 592	0.00
3 205	RWE AG	EUR	76 120	79 092	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 344	RYMAN HEALTHCARE LTD	NZD	18 453	18 499	0.01
140	RYOHIN KEIKAKU CO LTD	JPY	36 288	25 287	0.01
1 613	SABRE CORP	USD	36 685	35 809	0.01
1 918	SAFRAN SA	EUR	245 661	281 437	0.12
6 363	SAGE GROUP PLC	GBP	53 808	64 979	0.03
4 483	SALESFORCE.COM INC	USD	658 678	680 206	0.28
2 598	SAMPO OYJ - A	EUR	125 440	122 782	0.05
14 206	SANDS CHINA LTD	HKD	68 985	67 916	0.03
6 616	SANDVIK AB	SEK	109 337	121 650	0.05
262	SANKYO CO LTD	JPY	9 856	9 484	0.00
6 579	SANOFI	EUR	559 548	568 730	0.23
2 147	SANTEN PHARMACEUTICAL CO LTD	JPY	33 154	35 571	0.01
10 375	SANTOS LTD	AUD	48 714	51 547	0.02
5 759	SAP SE	EUR	638 172	791 986	0.33
1 368	SAPUTO INC	CAD	43 193	41 038	0.02
208	SARTORIUS AG	EUR	32 577	42 708	0.02
162	SARTORIUS STEDIM BIOTECH	EUR	18 370	25 588	0.01
3 952	SATS LTD	SGD	14 711	15 248	0.01
659	SBA COMMUNICATIONS CORP	USD	116 997	148 170	0.06
1 386	SBI HOLDINGS INC/JAPAN	JPY	32 591	34 309	0.01
31 158	SCENTRE GROUP	AUD	88 098	83 962	0.03
575	SCHIBSTED ASA - B	NOK	14 129	14 999	0.01
239	SCHINDLER HOLDING AG	CHF	52 399	53 265	0.02
118	SCHINDLER HOLDING AG - REG	CHF	25 206	25 802	0.01
8 122	SCHLUMBERGER LTD	USD	400 816	322 768	0.13
3 223	SCHNEIDER ELECTRIC SE	EUR	251 306	292 747	0.12
728	SCHRODERS PLC	GBP	27 352	28 259	0.01
956	SCOR SE	EUR	42 416	41 980	0.02
1 485	SEAGATE TECHNOLOGY PLC	USD	69 610	69 973	0.03
912	SEALED AIR CORP	USD	37 170	39 015	0.02
659	SEATTLE GENETICS INC	USD	43 527	45 609	0.02
132	SEB SA	EUR	21 737	23 766	0.01
1 230	SECOM CO LTD	JPY	101 398	105 875	0.04
1 835	SECURITAS AB - B	SEK	30 299	32 218	0.01
1 955	SEEK LTD	AUD	26 237	29 030	0.01
1 014	SEGA SAMMY HOLDINGS INC	JPY	13 489	12 320	0.01
6 356	SEGRO PLC	GBP	53 286	59 067	0.02
765	SEI INVESTMENTS CO	USD	42 864	42 917	0.02
1 203	SEIBU HOLDINGS INC	JPY	21 081	20 054	0.01
1 639	SEIKO EPSON CORP	JPY	26 072	25 937	0.01
2 165	SEKISUI CHEMICAL CO LTD	JPY	35 372	32 513	0.01
3 643	SEKISUI HOUSE LTD	JPY	56 839	60 035	0.02
5 761	SEMBCORP INDUSTRIES LTD	SGD	11 682	10 262	0.00
1 606	SEMPRA ENERGY	USD	189 775	220 729	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
962	SENSATA TECHNOLOGIES HOLDING PLC	USD	46 565	47 138	0.02
1 058	SERVICENOW INC	USD	223 726	290 495	0.12
2 135	SES SA	EUR	40 514	33 431	0.01
4 415	SEVEN & I HOLDINGS CO LTD	JPY	185 790	149 489	0.06
3 494	SEVEN BANK LTD	JPY	10 541	9 145	0.00
1 390	SEVERN TRENT PLC	GBP	34 910	36 230	0.01
844	SG HOLDINGS CO LTD	JPY	22 333	23 932	0.01
32	SGS SA - REG	CHF	79 724	81 623	0.03
7 354	SHANGRI-LA ASIA LTD	HKD	11 125	9 272	0.00
1 248	SHARP CORP/JAPAN	JPY	19 444	13 692	0.01
2 713	SHAW COMMUNICATIONS INC	CAD	53 892	55 476	0.02
489	SHERWIN-WILLIAMS CO	USD	205 777	224 104	0.09
1 301	SHIMADZU CORP	JPY	33 229	31 903	0.01
130	SHIMAMURA CO LTD	JPY	11 599	9 713	0.00
434	SHIMANO INC	JPY	64 524	64 572	0.03
3 466	SHIMIZU CORP	JPY	29 838	28 792	0.01
2 130	SHIN-ETSU CHEMICAL CO LTD	JPY	187 887	198 390	0.08
911	SHINSEI BANK LTD	JPY	13 105	14 146	0.01
1 578	SHIONOGI & CO LTD	JPY	94 793	90 939	0.04
2 344	SHISEIDO CO LTD	JPY	159 015	176 681	0.07
2 703	SHIZUOKA BANK LTD	JPY	22 924	19 920	0.01
577	SHOPIFY INC	CAD	108 023	173 790	0.07
790	SHOWA DENKO KK	JPY	30 693	23 244	0.01
4 483	SIEMENS AG - REG	EUR	524 808	534 008	0.22
1 397	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	20 653	23 259	0.01
879	SIEMENS HEALTHINEERS AG	EUR	36 426	37 147	0.02
323	SIGNATURE BANK/NEW YORK NY	USD	40 787	39 031	0.02
748	SIKA AG	CHF	101 679	127 810	0.05
1 810	SIMON PROPERTY GROUP INC	USD	315 649	289 166	0.12
3 164	SINGAPORE AIRLINES LTD	SGD	23 055	21 679	0.01
4 710	SINGAPORE EXCHANGE LTD	SGD	25 934	27 572	0.01
9 380	SINGAPORE PRESS HOLDINGS LTD	SGD	17 515	16 916	0.01
9 149	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	24 716	27 996	0.01
47 845	SINGAPORE TELECOMMUNICATIONS LTD	SGD	110 964	123 771	0.05
17 827	SINO LAND CO LTD	HKD	31 256	29 892	0.01
9 717	SIRIUS XM HOLDINGS INC	USD	58 691	54 221	0.02
11 615	SJM HOLDINGS LTD	HKD	12 024	13 217	0.01
9 537	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	97 062	88 317	0.04
1 994	SKANSKA AB - B	SEK	35 239	36 041	0.01
2 226	SKF AB - B	SEK	38 834	40 966	0.02
1 020	SKYWORKS SOLUTIONS INC	USD	84 838	78 815	0.03
491	SL GREEN REALTY CORP	USD	45 140	39 462	0.02
416	SMART REAL ESTATE INVESTMENT TRUST	CAD	10 126	10 573	0.00
336	SMC CORP/JAPAN	JPY	117 855	125 275	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 127	SMITH & NEPHEW PLC	GBP	96 442	111 252	0.05
2 320	SMITHS GROUP PLC	GBP	44 501	46 209	0.02
1 323	SMURFIT KAPPA GROUP PLC	EUR	42 120	40 091	0.02
12 197	SNAM SPA	EUR	57 150	60 713	0.02
3 980	SNAP INC	USD	46 447	56 914	0.02
326	SNAP-ON INC	USD	51 977	53 999	0.02
1 029	SNC-LAVALIN GROUP INC	CAD	32 943	20 852	0.01
149	SOCIETE BIC SA	EUR	14 094	11 377	0.00
4 497	SOCIETE GENERALE SA	EUR	163 897	113 793	0.05
518	SODEXO SA	EUR	55 826	60 642	0.02
9 818	SOFTBANK CORP	JPY	125 981	127 532	0.05
9 674	SOFTBANK GROUP CORP	JPY	421 026	463 766	0.19
419	SOHGO SECURITY SERVICES CO LTD	JPY	19 125	19 328	0.01
434	SOLVAY SA	EUR	50 278	45 025	0.02
1 969	SOMPO HOLDINGS INC	JPY	75 683	76 044	0.03
2 638	SONIC HEALTHCARE LTD	AUD	45 874	50 168	0.02
326	SONOVA HOLDING AG	CHF	59 167	74 159	0.03
7 448	SONY CORP	JPY	377 550	390 443	0.16
892	SONY FINANCIAL HOLDINGS INC	JPY	17 993	21 427	0.01
6 063	SOUTHERN CO	USD	291 405	335 163	0.14
809	SOUTHWEST AIRLINES CO	USD	43 924	41 081	0.02
29 602	SOUTH32 LTD	AUD	76 718	66 059	0.03
1 457	S&P GLOBAL INC	USD	283 361	331 890	0.14
10 761	SPARK NEW ZEALAND LTD	NZD	27 948	28 911	0.01
431	SPIRAX-SARCO ENGINEERING PLC	GBP	47 290	50 382	0.02
618	SPIRIT AEROSYSTEMS HOLDINGS INC - A	USD	53 750	50 287	0.02
866	SPLUNK INC	USD	101 446	108 900	0.04
4 781	SPRINT CORP	USD	29 639	31 411	0.01
1 918	SQUARE INC - A	USD	133 194	139 113	0.06
1 323	SS&C TECHNOLOGIES HOLDINGS INC	USD	72 645	76 218	0.03
6 015	SSE PLC	GBP	91 527	85 891	0.04
3 103	ST JAMES'S PLACE PLC	GBP	42 260	43 362	0.02
16 484	STANDARD CHARTERED PLC	GBP	140 047	149 832	0.06
14 599	STANDARD LIFE ABERDEEN PLC	GBP	55 556	54 737	0.02
887	STANLEY BLACK & DECKER INC	USD	121 401	128 269	0.05
770	STANLEY ELECTRIC CO LTD	JPY	23 291	18 925	0.01
7 288	STARBUCKS CORP	USD	486 564	610 953	0.25
1 275	STARS GROUP INC	CAD	22 646	21 807	0.01
2 219	STATE STREET CORP	USD	166 775	124 397	0.05
1 313	STEEL DYNAMICS INC	USD	49 434	39 653	0.02
496	STERIS PLC	USD	66 604	73 844	0.03
4 002	STMICROELECTRONICS NV	EUR	69 318	71 097	0.03
14 095	STOCKLAND	AUD	39 249	41 246	0.02
3 409	STORA ENSO OYJ - R	EUR	49 026	40 122	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
60	STRAUMANN HOLDING AG - REG	CHF	43 556	53 008	0.02
1 966	STRYKER CORP	USD	348 479	404 170	0.17
3 606	SUBARU CORP	JPY	95 700	87 657	0.04
2 003	SUEZ	EUR	27 538	28 946	0.01
1 461	SUMCO CORP	JPY	21 926	17 384	0.01
8 731	SUMITOMO CHEMICAL CO LTD	JPY	45 328	40 519	0.02
6 963	SUMITOMO CORP	JPY	106 715	105 505	0.04
932	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	22 143	17 673	0.01
4 420	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	62 146	58 029	0.02
648	SUMITOMO HEAVY INDUSTRIES LTD	JPY	22 199	22 284	0.01
1 364	SUMITOMO METAL MINING CO LTD	JPY	43 596	40 753	0.02
7 791	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	291 742	275 223	0.11
1 944	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	74 792	70 478	0.03
1 953	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	72 499	69 753	0.03
1 002	SUMITOMO RUBBER INDUSTRIES LTD	JPY	13 862	11 588	0.00
506	SUN COMMUNITIES INC	USD	63 693	64 864	0.03
9 338	SUN HUNG KAI PROPERTIES LTD	HKD	147 513	158 372	0.07
3 499	SUN LIFE FINANCIAL INC	CAD	133 365	145 211	0.06
9 259	SUNCOR ENERGY INC	CAD	311 491	289 449	0.12
7 610	SUNCORP GROUP LTD	AUD	74 155	71 934	0.03
420	SUNDRUG CO LTD	JPY	14 349	11 367	0.00
10 995	SUNTEC REAL ESTATE INVESTMENT TRUST - D	SGD	15 145	15 766	0.01
814	SUNTORY BEVERAGE & FOOD LTD	JPY	35 732	35 396	0.01
2 598	SUNTRUST BANKS INC	USD	165 019	163 284	0.07
424	SUZUKEN CO LTD/AICHI JAPAN	JPY	22 037	24 872	0.01
2 158	SUZUKI MOTOR CORP	JPY	109 827	101 430	0.04
308	SVB FINANCIAL GROUP	USD	75 183	69 174	0.03
8 949	SVENSKA HANDELSBANKEN AB	SEK	101 925	88 620	0.04
172	SWATCH GROUP AG	CHF	56 609	49 306	0.02
327	SWATCH GROUP AG - REG	CHF	20 759	17 725	0.01
5 307	SWEDBANK AB - A	SEK	109 472	79 764	0.03
1 031	SWEDISH MATCH AB	SEK	47 808	43 559	0.02
2 918	SWIRE PACIFIC LTD - A	HKD	32 682	35 856	0.01
6 857	SWIRE PROPERTIES LTD	HKD	26 265	27 691	0.01
201	SWISS LIFE HOLDING AG - REG	CHF	80 385	99 735	0.04
445	SWISS PRIME SITE AG - REG	CHF	37 539	38 908	0.02
1 786	SWISS RE AG	CHF	170 417	181 784	0.07
152	SWISSCOM AG - REG	CHF	71 907	76 404	0.03
6 482	SYDNEY AIRPORT	AUD	32 717	36 572	0.02
3 746	SYMANTEC CORP	USD	83 857	81 513	0.03
754	SYMRISE AG	EUR	65 546	72 677	0.03
3 744	SYNCHRONY FINANCIAL	USD	117 382	129 804	0.05
877	SYNOPSIS INC	USD	86 333	112 861	0.05
2 858	SYSCO CORP	USD	192 625	202 118	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
980	SYSTEMEX CORP	JPY	66 648	63 917	0.03
1 385	T ROWE PRICE GROUP INC	USD	140 582	151 948	0.06
11 812	TABCORP HOLDINGS LTD	AUD	38 973	36 886	0.02
443	TABLEAU SOFTWARE INC	USD	57 916	73 547	0.03
708	TAIHEIYO CEMENT CORP	JPY	23 358	21 423	0.01
1 184	TAISEI CORP	JPY	53 415	43 024	0.02
211	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	21 397	16 196	0.01
761	TAIYO NIPPON SANSO CORP	JPY	12 130	16 161	0.01
8 713	TAKEDA PHARMACEUTICAL CO LTD	JPY	349 252	309 168	0.13
663	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	69 630	75 270	0.03
1 700	TAPESTRY INC	USD	66 880	53 941	0.02
1 344	TARGA RESOURCES CORP	USD	60 059	52 765	0.02
3 058	TARGET CORP	USD	232 407	264 853	0.11
19 213	TAYLOR WIMPEY PLC	GBP	42 143	38 573	0.02
5 403	TC ENERGY CORP	CAD	233 717	268 429	0.11
1 644	TD AMERITRADE HOLDING CORP	USD	89 084	82 068	0.03
3 263	T&D HOLDINGS INC	JPY	44 225	35 419	0.01
759	TDK CORP	JPY	63 084	58 753	0.02
1 985	TE CONNECTIVITY LTD	USD	169 975	190 123	0.08
2 506	TECHNIPFMC PLC	USD	62 916	65 006	0.03
8 026	TECHTRONIC INDUSTRIES CO LTD	HKD	48 973	61 434	0.03
2 952	TECK RESOURCES LTD - B	CAD	68 203	68 269	0.03
1 044	TEIJIN LTD	JPY	18 215	17 801	0.01
53 455	TELECOM ITALIA SPA/MILANO	EUR	34 835	29 232	0.01
35 324	TELECOM ITALIA SPA/MILANO - RSP	EUR	20 280	18 348	0.01
269	TELEFLEX INC	USD	73 790	89 079	0.04
18 004	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	156 419	170 955	0.07
5 230	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	18 778	14 634	0.01
27 384	TELEFONICA SA	EUR	237 844	225 186	0.09
276	TELENET GROUP HOLDING NV	EUR	14 260	15 401	0.01
4 312	TELENOR ASA	NOK	86 625	91 590	0.04
339	TELEPERFORMANCE	EUR	58 657	68 023	0.03
2 926	TELE2 AB	SEK	36 922	42 732	0.02
16 493	TELIA CO AB	SEK	73 960	73 309	0.03
24 394	TELSTRA CORP LTD	AUD	56 827	65 906	0.03
1 161	TELUS CORP	CAD	41 546	43 011	0.02
375	TEMENOS AG - REG	CHF	55 246	67 172	0.03
2 767	TENARIS SA	EUR	39 769	36 269	0.01
8 245	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	48 611	52 581	0.02
3 783	TERUMO CORP	JPY	108 987	112 710	0.05
57 391	TESCO PLC	GBP	167 270	165 583	0.07
759	TESLA INC	USD	223 961	169 606	0.07
6 385	TEVA PHARMACEUTICAL INDUSTRIES LTD - ADR	USD	106 736	58 934	0.02
5 499	TEXAS INSTRUMENTS INC	USD	573 162	631 065	0.26

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 375	TEXTRON INC	USD	76 240	72 930	0.03
625	THALES SA	EUR	76 071	77 332	0.03
2 338	THERMO FISHER SCIENTIFIC INC	USD	570 426	686 624	0.28
706	THK CO LTD	JPY	18 515	16 873	0.01
1 176	THOMSON REUTERS RG	CAD	62 813	76 029	0.03
2 372	THYSSENKRUPP AG	EUR	45 322	34 643	0.01
643	TIFFANY & CO	USD	63 275	60 211	0.02
7 226	TJX COS INC	USD	355 441	382 111	0.16
1 993	T-MOBILE US INC	USD	137 882	147 761	0.06
1 120	TOBU RAILWAY CO LTD	JPY	32 094	32 642	0.01
665	TOHO CO LTD/TOKYO	JPY	23 898	28 269	0.01
436	TOHO GAS CO LTD	JPY	17 131	16 045	0.01
2 505	TOHOKU ELECTRIC POWER CO INC	JPY	31 957	25 320	0.01
3 796	TOKIO MARINE HOLDINGS INC	JPY	184 310	190 223	0.08
250	TOKYO CENTURY CORP	JPY	12 368	10 546	0.00
8 946	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	48 821	46 665	0.02
920	TOKYO ELECTRON LTD	JPY	134 310	129 111	0.05
2 249	TOKYO GAS CO LTD	JPY	58 142	52 969	0.02
2 930	TOKYU CORP	JPY	49 729	51 970	0.02
3 586	TOKYU FUDOSAN HOLDINGS CORP	JPY	21 207	19 804	0.01
1 434	TOPPAN PRINTING CO LTD	JPY	22 747	21 762	0.01
8 127	TORAY INDUSTRIES INC	JPY	61 638	61 794	0.03
621	TORCHMARK CORP	USD	52 213	55 555	0.02
10 729	TORONTO-DOMINION BANK	CAD	603 377	628 275	0.26
3 263	TOSHIBA CORP	JPY	99 781	101 609	0.04
1 524	TOSOH CORP	JPY	23 037	21 430	0.01
13 933	TOTAL SA	EUR	796 164	781 842	0.32
984	TOTAL SYSTEM SERVICES INC	USD	92 884	126 218	0.05
830	TOTO LTD	JPY	33 802	32 779	0.01
1 514	TOURMALINE OIL CORP	CAD	22 890	19 326	0.01
832	TOYO SEIKAN GROUP HOLDINGS LTD	JPY	16 663	16 510	0.01
519	TOYO SUISAN KAISHA LTD	JPY	19 480	21 388	0.01
381	TOYODA GOSEI CO LTD	JPY	8 250	7 430	0.00
859	TOYOTA INDUSTRIES CORP	JPY	45 631	47 279	0.02
13 385	TOYOTA MOTOR CORP	JPY	819 231	830 879	0.34
1 245	TOYOTA TSUSHO CORP	JPY	41 261	37 729	0.02
2 175	TPG TELECOM LTD	AUD	10 687	9 829	0.00
711	TRACTOR SUPPLY CO	USD	63 024	77 357	0.03
279	TRANSDIGM GROUP INC	USD	108 048	134 980	0.06
1 090	TRANSUNION	USD	69 908	80 126	0.03
15 678	TRANSURBAN GROUP	AUD	137 370	162 170	0.07
1 544	TRAVELERS COS INC	USD	205 198	230 859	0.09
4 211	TREASURY WINE ESTATES LTD	AUD	48 130	44 090	0.02
741	TREND MICRO INC/JAPAN	JPY	39 215	33 047	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 474	TRIMBLE INC	USD	57 152	66 492	0.03
624	TRIPADVISOR INC	USD	31 662	28 885	0.01
708	TRYG A/S	DKK	18 621	23 053	0.01
216	TSURUHA HOLDINGS INC	JPY	22 120	19 968	0.01
2 584	TUI AG	GBP	37 590	25 401	0.01
653	TWILIO INC - A	USD	87 861	89 037	0.04
4 269	TWITTER INC	USD	139 240	148 988	0.06
1 730	TYSON FOODS INC - A	USD	113 875	139 680	0.06
1 082	UBER TECHNOLOGIES INC	USD	44 379	50 183	0.02
490	UBISOFT ENTERTAINMENT SA	EUR	41 507	38 414	0.02
22 597	UBS GROUP AG	CHF	297 489	268 842	0.11
741	UCB SA	EUR	62 755	61 534	0.03
1 616	UDR INC	USD	67 448	72 542	0.03
1 018	UGI CORP	USD	54 112	54 371	0.02
330	ULTA BEAUTY INC	USD	93 800	114 474	0.05
1 156	UMICORE SA	EUR	50 962	37 124	0.02
1 128	UNDER ARMOUR INC	USD	21 370	25 042	0.01
1 100	UNDER ARMOUR INC - A	USD	23 053	27 885	0.01
810	UNIBAIL RODAMCO REITS	EUR	145 771	121 530	0.05
2 364	UNICHARM CORP	JPY	72 490	71 179	0.03
11 763	UNICREDIT SPA	EUR	167 529	145 022	0.06
8 541	UNILEVER NV	EUR	476 670	520 951	0.21
6 505	UNILEVER PLC	GBP	358 753	405 207	0.17
4 236	UNION PACIFIC CORP	USD	665 009	716 350	0.29
1 179	UNIPER SE	EUR	34 069	35 755	0.01
390	UNITED AIRLINES HOLDINGS INC	USD	32 398	34 145	0.01
721	UNITED INTERNET AG - REG	EUR	32 018	23 778	0.01
7 386	UNITED OVERSEAS BANK LTD	SGD	140 081	142 647	0.06
4 078	UNITED PARCEL SERVICE INC - B	USD	439 264	421 135	0.17
466	UNITED RENTALS INC	USD	63 484	61 806	0.03
4 797	UNITED TECHNOLOGIES CORP	USD	609 483	624 569	0.26
17	UNITED URBAN INVESTMENT CORP	JPY	26 746	28 496	0.01
3 996	UNITED UTILITIES GROUP PLC	GBP	40 390	39 811	0.02
5 623	UNITEDHEALTH GROUP INC	USD	1 423 198	1 372 067	0.55
490	UNIVERSAL HEALTH SERVICES INC - B	USD	62 167	63 891	0.03
1 258	UNUM GROUP	USD	47 762	42 206	0.02
2 717	UOL GROUP LTD	SGD	13 992	15 162	0.01
3 128	UPM-KYMMENE OYJ	EUR	96 524	83 248	0.03
8 911	US BANCORP/MN	USD	460 384	466 936	0.19
1 285	USS CO LTD	JPY	23 822	25 321	0.01
237	VAIL RESORTS INC	USD	53 597	52 894	0.02
1 408	VALEO SA	EUR	53 066	45 858	0.02
2 447	VALERO ENERGY CORP	USD	215 891	209 488	0.09
532	VARIAN MEDICAL SYSTEMS INC	USD	66 316	72 421	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
733	VEEVA SYSTEMS INC	USD	79 051	118 827	0.05
2 088	VENTAS INC	USD	124 323	142 715	0.06
1 609	VENTURE CORP LTD	SGD	20 591	19 373	0.01
3 149	VEOLIA ENVIRONNEMENT SA	EUR	69 120	76 814	0.03
400	VERBUND AG	EUR	18 061	20 954	0.01
5 671	VEREIT INC	USD	44 070	51 096	0.02
631	VERISIGN INC	USD	103 188	131 980	0.05
911	VERISK ANALYTICS INC - A	USD	110 750	133 425	0.05
24 215	VERIZON COMMUNICATIONS INC	USD	1 336 802	1 383 402	0.56
895	VERMILION ENERGY INC	CAD	23 612	19 486	0.01
1 498	VERTEX PHARMACEUTICALS INC	USD	265 010	274 703	0.11
1 145	VESTAS WIND SYSTEMS A/S	DKK	87 814	99 057	0.04
1 971	VF CORP	USD	155 947	172 167	0.07
2 072	VIACOM INC - B	USD	62 680	61 891	0.03
19 084	VICINITY CENTRES	AUD	35 146	32 811	0.01
266	VIFOR PHARMA AG	CHF	36 384	38 481	0.02
2 980	VINCI SA	EUR	279 575	305 630	0.13
10 257	VISA INC	USD	1 468 526	1 780 101	0.72
2 136	VISTRA ENERGY CORP	USD	52 010	48 359	0.02
4 355	VITASOY INTERNATIONAL HOLDINGS LTD	HKD	23 101	20 932	0.01
5 358	VIVENDI SA	EUR	140 759	147 722	0.06
487	VMWARE INC - A	USD	79 481	81 431	0.03
156 585	VODAFONE GROUP PLC	GBP	320 041	257 714	0.11
680	VOESTALPINE AG	EUR	24 929	21 040	0.01
191	VOLKSWAGEN AG	EUR	33 489	32 877	0.01
1 088	VOLKSWAGEN AG - PFD	EUR	189 623	183 647	0.08
8 704	VOLVO AB - B	SEK	134 570	138 231	0.06
2 884	VONOVIA SE	EUR	141 132	137 941	0.06
1 005	VORNADO REALTY TRUST	USD	68 521	64 421	0.03
855	VOYA FINANCIAL INC	USD	41 946	47 282	0.02
772	VULCAN MATERIALS CO	USD	87 063	106 003	0.04
301	WABCO HOLDINGS INC	USD	36 919	39 913	0.02
925	WABTEC CORP	USD	71 296	66 378	0.03
4 699	WALGREENS BOOTS ALLIANCE INC	USD	323 914	256 894	0.11
8 513	WALMART INC	USD	822 274	940 601	0.39
10 548	WALT DISNEY CO	USD	971 161	1 472 922	0.60
2 601	WARTSILA OYJ ABP	EUR	45 629	37 781	0.02
702	WASHINGTON H SOUL PATTINSON & CO LTD	AUD	13 134	10 833	0.00
1 543	WASTE CONNECTIONS INC	USD	124 804	147 480	0.06
2 483	WASTE MANAGEMENT INC	USD	236 675	286 464	0.12
419	WATERS CORP	USD	88 416	90 186	0.04
351	WAYFAIR INC	USD	45 153	51 246	0.02
1 849	WEC ENERGY GROUP INC	USD	133 400	154 151	0.06
1 520	WEIR GROUP PLC	GBP	32 764	29 917	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
277	WELCIA HOLDINGS CO LTD	JPY	12 089	11 274	0.00
293	WELLCARE HEALTH PLANS INC	USD	76 390	83 526	0.03
25 327	WELLS FARGO & CO	USD	1 274 092	1 198 474	0.49
2 264	WELLTOWER INC	USD	158 869	184 584	0.08
163	WENDEL SA	EUR	21 681	22 256	0.01
6 644	WESFARMERS LTD	AUD	160 937	168 593	0.07
316	WEST FRASER TIMBER CO LTD	CAD	16 987	14 437	0.01
959	WEST JAPAN RAILWAY CO	JPY	69 435	77 582	0.03
1 705	WESTERN DIGITAL CORP	USD	92 927	81 073	0.03
2 554	WESTERN UNION CO	USD	47 456	50 799	0.02
225	WESTLAKE CHEMICAL CORP	USD	17 893	15 629	0.01
20 203	WESTPAC BANKING CORP	AUD	396 189	402 073	0.17
1 497	WESTROCK CO	USD	67 927	54 596	0.02
4 374	WEYERHAEUSER CO	USD	121 528	115 211	0.05
55 900	WH GROUP LTD	HKD	51 300	56 669	0.02
7 142	WHARF HOLDINGS LTD	HKD	21 130	18 923	0.01
7 117	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	48 474	50 149	0.02
2 602	WHEATON PRECIOUS METALS CORP	CAD	51 845	63 062	0.03
4 801	WHEELOCK & CO LTD	HKD	31 199	34 413	0.01
373	WHIRLPOOL CORP	USD	49 608	53 100	0.02
1 057	WHITBREAD PLC	GBP	63 631	62 271	0.03
7 096	WILLIAMS COS INC	USD	190 308	198 972	0.08
757	WILLIS TOWERS WATSON PLC	USD	122 510	144 996	0.06
11 258	WILMAR INTERNATIONAL LTD	SGD	27 100	30 788	0.01
687	WIRECARD AG	EUR	103 620	115 828	0.05
269	WIX.COM LTD	USD	29 181	38 225	0.02
13 878	WM MORRISON SUPERMARKETS PLC	GBP	41 599	35 572	0.01
1 639	WOLTERS KLUWER NV	EUR	101 309	119 493	0.05
5 486	WOODSIDE PETROLEUM LTD	AUD	135 079	139 979	0.06
7 376	WOOLWORTHS GROUP LTD	AUD	155 177	172 002	0.07
885	WORKDAY INC	USD	149 350	181 938	0.07
481	WORLDLINE SA	EUR	28 874	35 057	0.01
1 761	WORLDPAY INC - A	USD	164 437	215 811	0.09
1 890	WORLEYPARSONS LTD	AUD	18 647	19 510	0.01
973	WP CAREY INC	USD	69 992	78 988	0.03
7 394	WPP PLC	GBP	94 512	93 180	0.04
858	WR BERKLEY CORP - C	USD	45 838	56 568	0.02
614	WSP GLOBAL INC	CAD	31 690	33 873	0.01
279	WW GRAINGER INC	USD	82 602	74 836	0.03
9 137	WYNN MACAU LTD	HKD	23 488	20 467	0.01
568	WYNN RESORTS LTD	USD	73 700	70 426	0.03
3 013	XCEL ENERGY INC	USD	156 279	179 243	0.07
1 212	XEROX CORP	USD	35 443	42 917	0.02
1 483	XILINX INC	USD	145 046	174 875	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
640	XPO LOGISTICS INC	USD	46 472	36 998	0.02
1 052	XYLEM INC/NY	USD	77 790	87 989	0.04
16 604	YAHOO JAPAN CORP	JPY	50 899	48 699	0.02
702	YAKULT HONSHA CO LTD	JPY	49 148	41 375	0.02
3 682	YAMADA DENKI CO LTD	JPY	18 396	16 301	0.01
842	YAMAHA CORP	JPY	39 831	40 013	0.02
1 640	YAMAHA MOTOR CO LTD	JPY	37 091	29 150	0.01
1 808	YAMATO HOLDINGS CO LTD	JPY	46 740	36 767	0.02
710	YAMAZAKI BAKING CO LTD	JPY	13 217	10 735	0.00
13 973	YANGZIJANG SHIPBUILDING HOLDINGS LTD	SGD	14 027	15 801	0.01
1 041	YARA INTERNATIONAL ASA	NOK	44 840	50 523	0.02
1 407	YASKAWA ELECTRIC CORP	JPY	45 616	47 797	0.02
1 338	YOKOGAWA ELECTRIC CORP	JPY	26 258	26 228	0.01
696	YOKOHAMA RUBBER CO LTD	JPY	14 282	12 791	0.01
4 263	YUE YUEN INDUSTRIAL HOLDINGS LTD	HKD	13 423	11 677	0.00
1 796	YUM! BRANDS INC	USD	166 182	198 763	0.08
735	ZALANDO SE	EUR	28 524	32 660	0.01
1 377	ZAYO GROUP HOLDINGS INC	USD	41 584	45 317	0.02
317	ZEBRA TECHNOLOGIES CORP - A	USD	55 998	66 408	0.03
740	ZILLOW GROUP INC	USD	30 141	34 329	0.01
1 198	ZIMMER BIOMET HOLDINGS INC	USD	142 104	141 053	0.06
1 091	ZIONS BANCORP NA	USD	53 351	50 164	0.02
2 806	ZOETIS INC	USD	259 667	318 453	0.13
1 187	ZOZO INC	JPY	25 924	22 244	0.01
887	ZURICH INSURANCE GROUP AG	CHF	283 256	309 216	0.13
310	1&1 DRILLISCH AG	EUR	14 725	10 351	0.00
5 702	3I GROUP PLC	GBP	69 500	80 805	0.03
3 374	3M CO	USD	684 325	584 849	0.24
Total Shares			230 196 990	241 968 097	99.56
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			230 196 990	241 968 097	99.56
Total Investments			230 196 990	241 968 097	99.56

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software & Computer Services	9.07	United States of America	59.74
Banks	8.01	Japan	7.98
Pharmaceuticals & Biotechnology	7.61	United Kingdom	5.60
Technology Hardware & Equipment	6.60	France	3.56
General Retailers	5.72	Canada	3.50
Financial Services	4.71	Switzerland	3.43
Oil & Gas Producers	4.59	Germany	2.94
Health Care Equipment & Services	4.16	Australia	2.41
Support Services	3.14	Netherlands	1.65
Nonlife Insurance	2.88	Ireland	1.60
Travel, Leisure & Catering	2.50	Hong Kong (China)	1.00
Real Estate Investment Trusts	2.42	Spain	1.00
Aerospace & Defense	2.38	Sweden	0.83
Personal Goods	2.33	Italy	0.64
Media	2.19	Denmark	0.58
Electricity	2.02	Singapore	0.46
Beverages	2.01	Bermuda	0.39
Industrial Engineering	2.01	Finland	0.39
Chemicals	2.00	Belgium	0.33
Food Producers	1.99	Jersey	0.29
Fixed Line Telecommunications	1.97	Cayman Islands	0.23
Automobiles & Parts	1.90	Norway	0.23
General Industrials	1.82	Israel	0.20
Industrial Transportation	1.78	Curacao	0.13
Electronic & Electrical Equipment	1.58	Luxembourg	0.10
Life Insurance	1.55	Austria	0.08
Household Goods & Home Construction	1.36	New Zealand	0.08
Gas, Water & Multiutilities	1.30	Liberia	0.05
Construction & Materials	1.22	Panama	0.05
Mining	1.07	Portugal	0.05
Food & Drug Retailers	1.05	Papua New Guinea	0.02
Tobacco	0.87	British Virgin Islands	0.01
Oil Equipment, Services & Distribution	0.85	Isle of Man	0.01
Real Estate Investment & Services	0.80		
Mobile Telecommunications	0.68		
Leisure Goods	0.67		
Industrial Metals & Mining	0.33		
Alternative Energy	0.15		
Nonequity Investment Instruments	0.14		
Forestry & Paper	0.13		
	99.56		99.56

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 280	ABC-MART INC	JPY	14 926 982	16 005 600	0.07
27 566	ACOM CO LTD	JPY	11 387 596	10 695 608	0.04
13 785	ADVANTEST CORP	JPY	36 724 044	40 872 525	0.17
45 172	AEON CO LTD	JPY	107 191 007	83 613 372	0.34
7 789	AEON FINANCIAL SERVICE CO LTD	JPY	16 662 224	13 513 915	0.05
7 071	AEON MALL CO LTD	JPY	13 799 111	11 469 162	0.05
12 569	AGC INC/JAPAN	JPY	50 362 551	46 819 525	0.19
10 294	AIR WATER INC	JPY	19 184 048	18 982 136	0.08
11 195	AISIN SEIKI CO LTD	JPY	49 787 159	41 533 450	0.17
30 347	AJINOMOTO CO INC	JPY	56 393 856	56 688 196	0.23
12 987	ALFRESA HOLDINGS CORP	JPY	38 720 723	34 519 446	0.14
14 390	ALPS ALPINE CO LTD	JPY	34 838 428	26 132 240	0.11
23 507	AMADA HOLDINGS CO LTD	JPY	26 934 311	28 513 991	0.12
7 944	ANA HOLDINGS INC	JPY	30 684 570	28 344 192	0.12
8 171	AOZORA BANK LTD	JPY	28 818 612	21 130 206	0.09
25 053	ASAHI GROUP HOLDINGS LTD	JPY	123 246 589	121 381 785	0.49
13 474	ASAHI INTECC CO LTD	JPY	35 541 039	35 759 996	0.15
87 199	ASAHI KASEI CORP	JPY	113 895 249	100 148 052	0.41
129 921	ASTELLAS PHARMA INC	JPY	220 997 674	199 428 735	0.81
13 801	BANDAI NAMCO HOLDINGS INC	JPY	63 813 917	72 179 230	0.29
3 667	BANK OF KYOTO LTD	JPY	18 609 719	15 273 055	0.06
4 955	BENESSE HOLDINGS INC	JPY	15 155 229	12 427 140	0.05
39 453	BRIDGESTONE CORP	JPY	169 513 759	167 359 626	0.68
15 396	BROTHER INDUSTRIES LTD	JPY	31 372 872	31 330 860	0.13
5 550	CALBEE INC	JPY	19 218 222	16 139 400	0.07
69 098	CANON INC	JPY	232 566 197	217 382 308	0.88
13 419	CASIO COMPUTER CO LTD	JPY	21 123 070	17 954 622	0.07
9 961	CENTRAL JAPAN RAILWAY CO	JPY	224 089 567	214 958 380	0.87
38 861	CHIBA BANK LTD	JPY	26 964 633	20 440 886	0.08
44 506	CHUBU ELECTRIC POWER CO INC	JPY	72 565 789	67 270 819	0.27
15 464	CHUGAI PHARMACEUTICAL CO LTD	JPY	106 289 609	108 866 560	0.44
19 223	CHUGOKU ELECTRIC POWER CO INC	JPY	27 176 682	26 104 834	0.11
8 549	COCA-COLA BOTTLERS JAPAN HOLDINGS INC	JPY	25 995 119	23 330 221	0.09
74 252	CONCORDIA FINANCIAL GROUP LTD	JPY	37 092 328	29 775 052	0.12
10 888	CREDIT SAISON CO LTD	JPY	17 708 301	13 729 768	0.06
6 986	CYBERAGENT INC	JPY	33 604 351	27 280 330	0.11
16 798	DAI NIPPON PRINTING CO LTD	JPY	42 552 526	38 568 208	0.16
18 130	DAICEL CORP	JPY	21 358 563	17 368 540	0.07
6 997	DAIFUKU CO LTD	JPY	38 155 890	42 331 850	0.17
74 491	DAI-ICHI LIFE HOLDINGS INC	JPY	150 747 372	121 047 875	0.49
39 181	DAIICHI SANKYO CO LTD	JPY	183 931 286	220 784 935	0.90
17 210	DAIKIN INDUSTRIES LTD	JPY	226 744 182	242 058 650	0.98
4 963	DAITO TRUST CONSTRUCTION CO LTD	JPY	75 028 755	68 166 805	0.28
39 118	DAIWA HOUSE INDUSTRY CO LTD	JPY	134 812 138	122 869 638	0.50

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
128	DAIWA HOUSE REIT INVESTMENT CORP	JPY	32 258 318	33 292 800	0.14
105 648	DAIWA SECURITIES GROUP INC	JPY	64 238 250	49 876 421	0.20
29 936	DENSO CORP	JPY	151 720 856	135 699 888	0.55
14 942	DENTSU INC	JPY	74 948 305	56 181 920	0.23
1 861	DISCO CORP	JPY	33 090 820	32 902 480	0.13
21 100	EAST JAPAN RAILWAY CO	JPY	212 971 508	212 688 000	0.87
17 413	EISAI CO LTD	JPY	156 301 617	106 062 583	0.43
10 116	ELECTRIC POWER DEVELOPMENT CO LTD	JPY	28 826 422	24 763 968	0.10
17 506	FAMILYMART UNY HOLDINGS CO LTD	JPY	54 977 699	45 025 432	0.18
13 390	FANUC CORP	JPY	267 118 478	266 862 700	1.09
4 030	FAST RETAILING CO LTD	JPY	231 398 189	262 473 900	1.07
8 766	FUJI ELECTRIC CO LTD	JPY	32 714 013	32 565 690	0.13
24 884	FUJIFILM HOLDINGS CORP	JPY	123 476 910	135 941 292	0.55
13 584	FUJITSU LTD	JPY	100 222 345	102 043 008	0.42
11 883	FUKUOKA FINANCIAL GROUP INC	JPY	31 153 071	23 373 861	0.10
2 823	GMO PAYMENT GATEWAY INC	JPY	21 730 750	20 918 430	0.09
16 120	HAKUHODO DY HOLDINGS INC	JPY	29 851 302	29 241 680	0.12
9 689	HAMAMATSU PHOTONICS KK	JPY	39 137 475	40 645 355	0.17
15 808	HANKYU HANSHIN HOLDINGS INC	JPY	61 271 034	61 018 880	0.25
1 447	HIKARI TSUSHIN INC	JPY	29 243 276	33 990 030	0.14
19 845	HINO MOTORS LTD	JPY	20 994 585	17 999 415	0.07
2 261	HIROSE ELECTRIC CO LTD	JPY	26 548 681	27 177 220	0.11
3 615	HISAMITSU PHARMACEUTICAL CO INC	JPY	22 644 646	15 381 825	0.06
7 197	HITACHI CHEMICAL CO LTD	JPY	15 658 905	21 058 422	0.09
7 430	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	23 722 389	20 818 860	0.08
4 757	HITACHI HIGH-TECHNOLOGIES CORP	JPY	20 727 763	26 353 780	0.11
66 775	HITACHI LTD	JPY	239 777 849	263 694 475	1.07
14 814	HITACHI METALS LTD	JPY	19 273 716	18 028 638	0.07
112 614	HONDA MOTOR CO LTD	JPY	352 660 850	313 629 990	1.28
3 752	HOSHIZAKI CORP	JPY	34 605 366	30 091 040	0.12
26 348	HOYA CORP	JPY	181 169 116	217 476 392	0.88
18 321	HULIC CO LTD	JPY	18 510 009	15 865 986	0.06
13 549	IDEMITSU KOSAN CO LTD	JPY	60 489 192	43 898 760	0.18
10 150	IHI CORP	JPY	36 755 693	26 359 550	0.11
10 169	IIDA GROUP HOLDINGS CO LTD	JPY	20 078 085	17 694 060	0.07
70 708	INPEX CORP	JPY	85 957 639	68 678 680	0.28
23 229	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	27 444 557	20 302 146	0.08
38 094	ISUZU MOTORS LTD	JPY	57 429 487	46 741 338	0.19
93 056	ITOCHU CORP	JPY	192 457 115	191 741 888	0.78
6 631	ITOCHU TECHNO-SOLUTIONS CORP	JPY	17 985 165	18 314 822	0.07
15 886	J FRONT RETAILING CO LTD	JPY	22 880 736	19 619 210	0.08
7 956	JAPAN AIRLINES CO LTD	JPY	31 041 828	27 392 508	0.11
3 501	JAPAN AIRPORT TERMINAL CO LTD	JPY	15 452 656	16 087 095	0.07
35 197	JAPAN EXCHANGE GROUP INC	JPY	67 968 198	60 257 264	0.25

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
27 976	JAPAN POST BANK CO LTD	JPY	35 848 194	30 605 744	0.12
108 795	JAPAN POST HOLDINGS CO LTD	JPY	143 629 496	132 729 900	0.54
54	JAPAN PRIME REALTY INVESTMENT CORP	JPY	22 889 071	25 218 000	0.10
91	JAPAN REAL ESTATE INVESTMENT CORP	JPY	55 664 741	59 696 000	0.24
181	JAPAN RETAIL FUND INVESTMENT CORP	JPY	38 546 019	39 458 000	0.16
82 891	JAPAN TOBACCO INC	JPY	230 797 037	197 239 135	0.80
33 954	JFE HOLDINGS INC	JPY	71 273 645	53 732 205	0.22
15 210	JGC CORP	JPY	29 688 510	22 480 380	0.09
13 277	JSR CORP	JPY	24 429 726	22 584 177	0.09
14 228	JTEKT CORP	JPY	20 225 935	18 581 768	0.08
222 197	JXTG HOLDINGS INC	JPY	150 701 323	118 742 077	0.48
31 040	KAJIMA CORP	JPY	49 038 994	45 877 120	0.19
9 407	KAKAKU.COM INC	JPY	19 722 680	19 566 560	0.08
7 426	KAMIGUMI CO LTD	JPY	18 006 906	18 936 300	0.08
3 385	KANEKA CORP	JPY	15 610 707	13 709 250	0.06
48 633	KANSAI ELECTRIC POWER CO INC	JPY	78 004 487	60 037 439	0.24
12 241	KANSAI PAINT CO LTD	JPY	23 791 268	27 652 419	0.11
33 758	KAO CORP	JPY	274 717 211	277 153 180	1.13
9 810	KAWASAKI HEAVY INDUSTRIES LTD	JPY	27 974 486	24 848 730	0.10
122 431	KDDI CORP	JPY	333 452 472	335 889 449	1.38
6 645	KEIHAN ELECTRIC RAILWAY CO LTD	JPY	29 488 038	31 198 275	0.13
15 239	KEIKYU CORP	JPY	27 641 917	28 268 345	0.11
7 104	KEIO CORP	JPY	45 026 005	50 367 360	0.20
8 932	KEISEI ELECTRIC RAILWAY CO LTD	JPY	33 047 954	35 058 100	0.14
6 300	KEYENCE CORP	JPY	385 129 810	416 619 000	1.70
10 045	KIKKOMAN CORP	JPY	58 343 686	47 111 050	0.19
11 853	KINTETSU GROUP HOLDINGS CO LTD	JPY	54 966 849	61 161 480	0.25
56 822	KIRIN HOLDINGS CO LTD	JPY	146 988 123	132 025 917	0.54
3 401	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	27 026 183	26 221 710	0.11
21 394	KOBE STEEL LTD	JPY	19 772 208	15 082 770	0.06
7 219	KOITO MANUFACTURING CO LTD	JPY	44 719 281	41 509 250	0.17
63 802	KOMATSU LTD	JPY	188 273 490	165 885 200	0.67
6 443	KONAMI HOLDINGS CORP	JPY	30 987 410	32 537 150	0.13
31 250	KONICA MINOLTA INC	JPY	33 850 953	32 781 250	0.13
2 302	KOSE CORP	JPY	41 582 086	41 597 140	0.17
72 369	KUBOTA CORP	JPY	129 699 723	129 757 617	0.53
22 061	KURARAY CO LTD	JPY	34 223 974	28 392 507	0.12
6 823	KURITA WATER INDUSTRIES LTD	JPY	19 434 733	18 251 525	0.07
22 172	KYOCERA CORP	JPY	141 201 450	155 980 020	0.63
16 786	KYOWA HAKKO KIRIN CO LTD	JPY	35 854 170	32 548 054	0.13
26 204	KYUSHU ELECTRIC POWER CO INC	JPY	33 465 690	27 723 832	0.11
11 052	KYUSHU RAILWAY CO	JPY	38 426 074	34 703 280	0.14
3 464	LAWSON INC	JPY	23 083 054	17 908 880	0.07
4 154	LINE CORP	JPY	15 525 306	12 524 310	0.05

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Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
15 496	LION CORP	JPY	33 096 258	31 100 472	0.13
18 396	LIXIL GROUP CORP	JPY	31 803 328	31 346 784	0.13
15 474	MAKITA CORP	JPY	67 503 511	56 634 840	0.23
108 045	MARUBENI CORP	JPY	92 558 027	77 036 085	0.31
13 132	MARUI GROUP CO LTD	JPY	31 341 423	28 811 608	0.12
3 896	MARUICHI STEEL TUBE LTD	JPY	12 709 938	11 660 728	0.05
39 278	MAZDA MOTOR CORP	JPY	48 867 330	44 168 111	0.18
4 592	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	22 810 834	21 812 000	0.09
61 083	MEBUKI FINANCIAL GROUP INC	JPY	20 389 830	17 164 323	0.07
12 668	MEDIPAL HOLDINGS CORP	JPY	31 077 522	30 137 172	0.12
7 910	MEIJI HOLDINGS CO LTD	JPY	63 963 608	60 907 000	0.25
5 130	MERCARI INC	JPY	15 554 848	14 661 540	0.06
25 076	MINEBEA MITSUMI INC	JPY	45 687 605	45 763 700	0.19
19 590	MISUMI GROUP INC	JPY	50 423 979	52 932 180	0.22
88 441	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	78 940 438	66 560 697	0.27
93 361	MITSUBISHI CORP	JPY	294 676 964	265 145 240	1.08
126 072	MITSUBISHI ELECTRIC CORP	JPY	182 143 950	178 896 168	0.73
81 674	MITSUBISHI ESTATE CO LTD	JPY	155 052 402	163 756 370	0.67
11 205	MITSUBISHI GAS CHEMICAL CO INC	JPY	20 751 663	16 090 380	0.07
22 139	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	97 595 448	103 854 049	0.42
7 720	MITSUBISHI MATERIALS CORP	JPY	23 911 889	23 661 800	0.10
46 324	MITSUBISHI MOTORS CORP	JPY	31 201 044	23 903 184	0.10
15 512	MITSUBISHI TANABE PHARMA CORP	JPY	25 497 894	18 614 400	0.08
849 706	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	534 362 645	435 049 472	1.78
27 846	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	16 542 441	15 900 066	0.06
114 337	MITSUMI & CO LTD	JPY	212 422 086	200 547 098	0.82
12 714	MITSUMI CHEMICALS INC	JPY	34 935 267	33 908 238	0.14
61 635	MITSUMI FUDOSAN CO LTD	JPY	162 277 191	161 021 438	0.65
7 916	MITSUMI OSK LINES LTD	JPY	21 682 301	20 415 364	0.08
1 666 316	MIZUHO FINANCIAL GROUP INC	JPY	305 558 704	260 111 928	1.06
8 653	MONOTARO CO LTD	JPY	24 635 621	22 722 778	0.09
32 786	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	114 213 823	112 128 120	0.46
39 680	MURATA MANUFACTURING CO LTD	JPY	218 009 545	192 051 200	0.78
29 093	M3 INC	JPY	58 889 473	57 284 117	0.23
7 779	NABTESCO CORP	JPY	22 792 716	23 290 326	0.09
12 575	NAGOYA RAILROAD CO LTD	JPY	35 920 649	37 486 075	0.15
17 093	NEC CORP	JPY	59 640 877	72 474 320	0.29
33 982	NEXON CO LTD	JPY	50 557 037	53 079 884	0.22
18 101	NGK INSULATORS LTD	JPY	30 167 706	28 436 671	0.12
10 823	NGK SPARK PLUG CO LTD	JPY	27 187 446	21 884 106	0.09
5 940	NH FOODS LTD	JPY	25 343 116	27 413 100	0.11
15 446	NIDEC CORP	JPY	224 999 027	227 442 350	0.93
22 153	NIKON CORP	JPY	40 716 396	33 761 172	0.14
7 829	NINTENDO CO LTD	JPY	288 714 223	309 167 210	1.26

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Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
93	NIPPON BUILDING FUND INC	JPY	63 533 492	68 634 000	0.28
5 500	NIPPON ELECTRIC GLASS CO LTD	JPY	16 682 533	15 009 500	0.06
5 515	NIPPON EXPRESS CO LTD	JPY	36 778 917	31 600 950	0.13
10 115	NIPPON PAINT HOLDINGS CO LTD	JPY	39 871 128	42 280 700	0.17
137	NIPPON PROLOGIS REIT INC	JPY	32 241 119	34 099 300	0.14
55 798	NIPPON STEEL CORP	JPY	117 212 830	103 170 502	0.42
44 460	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	214 547 887	223 055 820	0.91
10 572	NIPPON YUSEN KK	JPY	19 713 046	18 278 988	0.07
8 749	NISSAN CHEMICAL CORP	JPY	48 236 973	42 476 395	0.17
160 353	NISSAN MOTOR CO LTD	JPY	153 921 928	123 728 375	0.50
13 666	NISSHIN SEIFUN GROUP INC	JPY	32 554 116	33 604 694	0.14
4 381	NISSIN FOODS HOLDINGS CO LTD	JPY	32 026 748	30 404 140	0.12
5 534	NITORI HOLDINGS CO LTD	JPY	81 202 814	79 025 520	0.32
10 802	NITTO DENKO CORP	JPY	71 507 769	57 434 234	0.23
229 256	NOMURA HOLDINGS INC	JPY	112 278 669	86 979 726	0.35
8 636	NOMURA REAL ESTATE HOLDINGS INC	JPY	19 252 452	20 000 976	0.08
269	NOMURA REAL ESTATE MASTER FUND INC	JPY	41 137 977	44 573 300	0.18
23 430	NOMURA RESEARCH INSTITUTE LTD	JPY	40 159 330	40 463 610	0.16
24 752	NSK LTD	JPY	27 484 412	23 761 920	0.10
43 596	NTT DATA CORP	JPY	60 213 253	62 560 260	0.25
92 154	NTT DOCOMO INC	JPY	245 218 579	231 536 925	0.94
44 855	OBAYASHI CORP	JPY	47 526 630	47 591 155	0.19
4 472	OBIC CO LTD	JPY	47 576 644	54 558 400	0.22
20 364	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	51 292 477	53 699 868	0.22
59 559	OJI HOLDINGS CORP	JPY	42 590 316	37 045 698	0.15
80 489	OLYMPUS CORP	JPY	86 223 895	96 264 844	0.39
13 301	OMRON CORP	JPY	65 947 147	74 751 620	0.30
26 272	ONO PHARMACEUTICAL CO LTD	JPY	66 583 650	50 757 504	0.21
2 654	ORACLE CORP JAPAN	JPY	21 096 629	20 886 980	0.08
13 817	ORIENTAL LAND	JPY	160 041 985	184 318 780	0.75
91 500	ORIX CORP	JPY	158 859 316	147 132 000	0.60
25 904	OSAKA GAS CO LTD	JPY	54 534 396	48 621 808	0.20
7 219	OTSUKA CORP	JPY	29 806 002	31 294 365	0.13
26 973	OTSUKA HOLDINGS CO LTD	JPY	133 844 525	94 837 068	0.39
7 653	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	51 740 098	52 346 520	0.21
152 503	PANASONIC CORP	JPY	173 304 926	136 886 693	0.56
8 018	PARK24 CO LTD	JPY	23 022 387	20 117 162	0.08
6 430	PEPTIDREAM INC	JPY	35 445 870	35 429 300	0.14
12 263	PERSOL HOLDINGS CO LTD	JPY	28 139 469	31 037 653	0.13
7 983	PIGEON CORP	JPY	36 445 875	34 606 305	0.14
6 331	POLA ORBIS HOLDINGS INC	JPY	21 047 506	19 056 310	0.08
59 457	RAKUTEN INC	JPY	55 457 320	76 104 960	0.31
82 005	RECRUIT HOLDINGS CO LTD	JPY	264 344 056	294 725 970	1.20
51 862	RENASAS ELECTRONICS CORP	JPY	33 477 547	27 746 170	0.11

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
144 487	RESONA HOLDINGS INC	JPY	81 134 297	64 816 868	0.26
46 310	RICOH CO LTD	JPY	53 681 460	49 829 560	0.20
2 318	RINNAI CORP	JPY	18 440 137	15 878 300	0.06
6 529	ROHM CO LTD	JPY	50 593 296	47 269 960	0.19
1 649	RYOHIN KEIKAKU CO LTD	JPY	46 303 941	32 089 540	0.13
3 095	SANKYO CO LTD	JPY	13 187 965	12 070 500	0.05
25 315	SANTEN PHARMACEUTICAL CO LTD	JPY	44 004 980	45 187 275	0.18
16 340	SBI HOLDINGS INC/JAPAN	JPY	46 481 596	43 578 780	0.18
14 503	SECOM CO LTD	JPY	132 612 327	134 500 822	0.55
11 954	SEGA SAMMY HOLDINGS INC	JPY	17 940 934	15 647 786	0.06
14 180	SEIBU HOLDINGS INC	JPY	28 338 411	25 467 280	0.10
19 324	SEIKO EPSON CORP	JPY	35 069 518	32 947 420	0.13
25 515	SEKISUI CHEMICAL CO LTD	JPY	45 654 903	41 283 270	0.17
42 939	SEKISUI HOUSE LTD	JPY	73 766 240	76 238 195	0.31
52 047	SEVEN & I HOLDINGS CO LTD	JPY	240 612 531	189 867 456	0.77
41 185	SEVEN BANK LTD	JPY	13 930 085	11 614 170	0.05
9 953	SG HOLDINGS CO LTD	JPY	29 273 146	30 406 415	0.12
14 711	SHARP CORP/JAPAN	JPY	24 604 744	17 388 402	0.07
15 339	SHIMADZU CORP	JPY	44 584 935	40 525 638	0.16
1 530	SHIMAMURA CO LTD	JPY	14 422 722	12 316 500	0.05
5 124	SHIMANO INC	JPY	82 027 518	82 137 720	0.33
40 851	SHIMIZU CORP	JPY	38 922 627	36 561 645	0.15
25 107	SHIN-ETSU CHEMICAL CO LTD	JPY	240 995 808	251 948 745	1.02
10 736	SHINSEI BANK LTD	JPY	18 034 603	17 961 328	0.07
18 600	SHIONOGI & CO LTD	JPY	128 875 437	115 487 400	0.47
27 630	SHISEIDO CO LTD	JPY	207 405 546	224 383 230	0.91
31 868	SHIZUOKA BANK LTD	JPY	30 564 873	25 303 192	0.10
9 307	SHOWA DENKO KK	JPY	42 882 308	29 503 190	0.12
3 956	SMC CORP/JAPAN	JPY	146 043 570	158 912 520	0.65
115 737	SOFTBANK CORP	JPY	160 482 942	161 973 932	0.66
114 044	SOFTBANK GROUP CORP	JPY	540 964 311	589 037 260	2.41
4 934	SOHGO SECURITY SERVICES CO LTD	JPY	24 618 257	24 521 980	0.10
23 209	SOMPO HOLDINGS INC	JPY	104 100 934	96 572 649	0.39
87 786	SONY CORP	JPY	516 631 054	495 815 328	2.03
10 518	SONY FINANCIAL HOLDINGS INC	JPY	25 775 773	27 220 584	0.11
9 077	STANLEY ELECTRIC CO LTD	JPY	30 318 541	24 035 896	0.10
42 505	SUBARU CORP	JPY	124 360 084	111 320 595	0.45
17 220	SUMCO CORP	JPY	26 979 509	22 076 040	0.09
102 917	SUMITOMO CHEMICAL CO LTD	JPY	59 022 071	51 458 500	0.21
82 080	SUMITOMO CORP	JPY	140 654 125	133 995 600	0.55
10 994	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	28 322 091	22 460 742	0.09
52 100	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	80 759 091	73 695 450	0.30
7 641	SUMITOMO HEAVY INDUSTRIES LTD	JPY	28 173 506	28 309 905	0.12
16 071	SUMITOMO METAL MINING CO LTD	JPY	56 642 505	51 732 549	0.21

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Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
91 832	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	390 456 943	349 512 592	1.43
22 919	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	100 071 086	89 521 614	0.36
23 020	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	93 885 281	88 580 960	0.36
11 811	SUMITOMO RUBBER INDUSTRIES LTD	JPY	17 880 464	14 716 506	0.06
4 946	SUNDRUG CO LTD	JPY	18 532 539	14 422 536	0.06
9 605	SUNTORY BEVERAGE & FOOD LTD	JPY	44 845 622	44 999 425	0.18
4 997	SUZUKEN CO LTD/AICHI JAPAN	JPY	28 973 116	31 581 040	0.13
25 440	SUZUKI MOTOR CORP	JPY	141 551 086	128 828 160	0.52
11 557	SYSMEX CORP	JPY	88 076 770	81 211 039	0.33
8 343	TAIHEIYO CEMENT CORP	JPY	29 713 118	27 198 180	0.11
13 959	TAISEI CORP	JPY	68 297 456	54 649 485	0.22
2 491	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	28 440 265	20 600 570	0.08
8 975	TAIYO NIPPON SANCO CORP	JPY	16 776 476	20 534 800	0.08
102 699	TAKEDA PHARMACEUTICAL CO LTD	JPY	423 781 937	392 618 277	1.61
38 458	T&D HOLDINGS INC	JPY	62 433 830	44 976 631	0.18
8 952	TDK CORP	JPY	85 444 392	74 659 680	0.30
12 307	TEIJIN LTD	JPY	23 901 822	22 607 959	0.09
44 595	TERUMO CORP	JPY	142 918 330	143 149 950	0.58
8 322	THK CO LTD	JPY	22 397 792	21 429 150	0.09
13 199	TOBU RAILWAY CO LTD	JPY	41 900 082	41 444 860	0.17
7 833	TOHO CO LTD/TOKYO	JPY	30 926 114	35 875 140	0.15
5 142	TOHO GAS CO LTD	JPY	21 889 690	20 388 030	0.08
29 527	TOHOKU ELECTRIC POWER CO INC	JPY	41 271 688	32 154 903	0.13
44 743	TOKIO MARINE HOLDINGS INC	JPY	244 425 516	241 567 457	0.98
2 946	TOKYO CENTURY CORP	JPY	16 757 433	13 389 570	0.05
105 456	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	62 165 144	59 266 272	0.24
10 842	TOKYO ELECTRON LTD	JPY	168 299 806	163 931 040	0.67
26 501	TOKYO GAS CO LTD	JPY	74 203 964	67 246 288	0.27
34 531	TOKYU CORP	JPY	65 224 153	65 988 741	0.27
42 265	TOKYU FUDOSAN HOLDINGS CORP	JPY	27 224 293	25 147 675	0.10
16 909	TOPPAN PRINTING CO LTD	JPY	28 562 008	27 646 215	0.11
95 792	TORAY INDUSTRIES INC	JPY	80 135 864	78 472 806	0.32
38 455	TOSHIBA CORP	JPY	131 752 167	129 016 525	0.52
17 964	TOSOH CORP	JPY	28 973 853	27 215 460	0.11
9 780	TOTO LTD	JPY	43 402 667	41 613 900	0.17
9 809	TOYO SEIKAN GROUP HOLDINGS LTD	JPY	22 511 879	20 971 642	0.09
6 127	TOYO SUISAN KAISHA LTD	JPY	25 517 879	27 203 880	0.11
4 490	TOYODA GOSEI CO LTD	JPY	10 802 801	9 433 490	0.04
10 129	TOYOTA INDUSTRIES CORP	JPY	59 222 561	60 064 970	0.24
157 777	TOYOTA MOTOR CORP	JPY	1 057 547 702	1 055 212 576	4.30
14 674	TOYOTA TSUSHO CORP	JPY	55 743 897	47 910 610	0.19
8 727	TREND MICRO INC/JAPAN	JPY	52 936 813	41 933 235	0.17
2 551	TSURUHA HOLDINGS INC	JPY	29 043 398	25 407 960	0.10
27 875	UNICHARM CORP	JPY	91 860 066	90 426 500	0.37

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
200	UNITED URBAN INVESTMENT CORP	JPY	35 005 951	36 120 000	0.15
15 147	USS CO LTD	JPY	31 224 727	32 157 081	0.13
3 258	WELCIA HOLDINGS CO LTD	JPY	16 700 256	14 286 330	0.06
11 302	WEST JAPAN RAILWAY CO	JPY	90 175 856	98 508 232	0.40
195 720	YAHOO JAPAN CORP	JPY	67 234 890	61 847 520	0.25
8 271	YAKULT HONSHA CO LTD	JPY	64 489 337	52 520 850	0.21
43 395	YAMADA DENKI CO LTD	JPY	23 227 065	20 699 415	0.08
9 924	YAMAHA CORP	JPY	52 385 632	50 810 880	0.21
19 337	YAMAHA MOTOR CO LTD	JPY	47 198 798	37 030 355	0.15
21 310	YAMATO HOLDINGS CO LTD	JPY	62 090 253	46 690 210	0.19
8 369	YAMAZAKI BAKING CO LTD	JPY	16 982 982	13 633 101	0.06
16 580	YASKAWA ELECTRIC CORP	JPY	56 399 400	60 682 800	0.25
15 772	YOKOGAWA ELECTRIC CORP	JPY	35 279 006	33 310 464	0.14
8 198	YOKOHAMA RUBBER CO LTD	JPY	18 298 370	16 232 040	0.07
13 993	ZOZO INC	JPY	35 257 680	28 251 867	0.11
Total Shares			25 849 019 667	24 626 285 654	100.17
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			25 849 019 667	24 626 285 654	100.17
Total Investments			25 849 019 667	24 626 285 654	100.17

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Automobiles & Parts	10.12	Japan	100.17
Electronic & Electrical Equipment	7.62		
Industrial Engineering	6.71		
Pharmaceuticals & Biotechnology	6.68		
Support Services	5.88		
Banks	5.74		
Leisure Goods	5.14		
Travel, Leisure & Catering	5.10		
Fixed Line Telecommunications	4.67		
Technology Hardware & Equipment	4.08		
Chemicals	4.03		
General Retailers	3.86		
Personal Goods	2.82		
Real Estate Investment & Services	2.45		
Financial Services	1.85		
Nonlife Insurance	1.83		
Software & Computer Services	1.79		
Mobile Telecommunications	1.74		
General Industrials	1.65		
Industrial Transportation	1.56		
Food Producers	1.49		
Health Care Equipment & Services	1.45		
Construction & Materials	1.35		
Beverages	1.31		
Household Goods & Home Construction	1.27		
Real Estate Investment Trusts	1.26		
Electricity	1.10		
Industrial Metals & Mining	1.03		
Oil & Gas Producers	0.94		
Media	0.88		
Tobacco	0.80		
Life Insurance	0.79		
Gas, Water & Multiutilities	0.55		
Food & Drug Retailers	0.48		
Forestry & Paper	0.15		
	100.17		

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
15 292	ADECCO GROUP AG - REG	CHF	847 353	920 013	1.27
10 428	ADEVINTA ASA	NOK	118 289	115 947	0.16
230 708	AGL ENERGY LTD	AUD	3 658 164	3 239 606	4.45
20 016	AIRBUS SE	EUR	2 765 524	2 841 983	3.91
114 441	ASAHI KASEI CORP	JPY	1 197 716	1 219 932	1.68
811 902	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	5 044 586	4 546 230	6.25
1 973 126	BANCO DE SABADELL SA	EUR	2 291 320	2 047 013	2.81
385 481	BANCO SANTANDER SA	EUR	1 771 426	1 791 281	2.46
62 526	BNP PARIBAS SA	EUR	3 375 484	2 973 860	4.09
293 952	CITIZEN WATCH CO LTD	JPY	1 436 888	1 508 775	2.07
909 204	COCA-COLA AMATIL LTD	AUD	5 644 888	6 520 708	8.96
9 820	CSL LTD	AUD	1 359 621	1 481 605	2.04
174 038	DAI-ICHI LIFE HOLDINGS INC	JPY	2 507 680	2 624 946	3.61
2 243	FAST RETAILING CO LTD	JPY	1 071 169	1 355 917	1.86
207 422	FORTESCUE METALS GROUP LTD	AUD	1 119 555	1 312 937	1.81
10 177	GALENICA AG	CHF	510 983	511 450	0.70
2 159	GEBERIT AG - REG	CHF	1 005 812	1 009 730	1.39
4 033	HELVETIA HOLDING AG	CHF	475 157	506 701	0.70
119	HULIC REIT INC	JPY	199 424	206 654	0.28
142 737	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	4 190 540	4 299 418	5.91
88 271	ITOCHU CORP	JPY	1 617 875	1 688 160	2.32
68 935	JAPAN POST HOLDINGS CO LTD	JPY	757 445	780 589	1.07
79 820	KAWASAKI HEAVY INDUSTRIES LTD	JPY	1 784 020	1 876 592	2.58
3 357	MINITUBISHI ESTATE CO LTD	JPY	63 468	62 472	0.09
135 781	MINITUBISHI & CO LTD	JPY	2 149 232	2 210 505	3.04
21 917	NEC CORP	JPY	843 272	862 521	1.19
38 268	NGK SPARK PLUG CO LTD	JPY	672 492	718 191	0.99
107	NIPPON PROLOGIS REIT INC	JPY	234 095	247 190	0.34
90 228	NOMURA HOLDINGS INC	JPY	334 512	317 732	0.44
317	NOMURA REAL ESTATE MASTER FUND INC	JPY	449 819	487 534	0.67
110 547	NTT DATA CORP	JPY	1 202 869	1 472 386	2.02
6 477	PARGESA HOLDING SA - BR	CHF	486 559	499 883	0.69
76 238	RAKUTEN INC	JPY	844 160	905 742	1.25
16 253	ROCHE HOLDING AG	CHF	4 528 505	4 578 264	6.29
5 586	SCREEN HOLDINGS CO LTD	JPY	245 026	233 052	0.32
20 501	SONY CORP	JPY	1 007 763	1 074 713	1.48
32 093	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 125 274	1 133 710	1.56
550	SWISS LIFE HOLDING AG - REG	CHF	243 805	272 908	0.38
2 862	SWISSCOM AG - REG	CHF	1 430 601	1 438 606	1.98
46 756	TABCORP HOLDINGS LTD	AUD	155 946	146 009	0.20
112 282	T&D HOLDINGS INC	JPY	1 131 476	1 218 802	1.68
446 093	TELSTRA CORP LTD	AUD	1 102 369	1 205 226	1.66
32 734	TOYOTA MOTOR CORP	JPY	2 057 626	2 031 974	2.79
55 479	TOYOTA TSUSHO CORP	JPY	1 605 591	1 681 259	2.31

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 624	UNILEVER NV	EUR	159 181	160 049	0.22
75 905	WESFARMERS LTD	AUD	1 864 407	1 926 111	2.65
43 964	WOOLWORTHS GROUP LTD	AUD	948 888	1 025 203	1.41
Total Shares			69 637 855	71 290 089	98.03
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			69 637 855	71 290 089	98.03
Total Investments			69 637 855	71 290 089	98.03

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.17	Japan	35.64
General Retailers	11.67	Australia	23.18
Pharmaceuticals & Biotechnology	9.04	Spain	17.44
Beverages	8.97	Switzerland	13.39
Support Services	6.63	Netherlands	4.13
Life Insurance	5.66	France	4.09
Gas, Water & Multiutilities	4.45	Norway	0.16
Aerospace & Defense	3.91		
Automobiles & Parts	3.78		98.03
General Industrials	3.39		
Technology Hardware & Equipment	3.16		
Industrial Engineering	2.58		
Personal Goods	2.29		
Software & Computer Services	2.02		
Fixed Line Telecommunications	1.98		
Industrial Metals & Mining	1.81		
Chemicals	1.68		
Leisure Goods	1.48		
Food & Drug Retailers	1.41		
Construction & Materials	1.39		
Financial Services	1.12		
Real Estate Investment Trusts	0.95		
Nonlife Insurance	0.70		
Real Estate Investment & Services	0.43		
Travel, Leisure & Catering	0.20		
Media	0.16		
	98.03		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 764	ABCAM PLC	GBP	22 336	26 001	0.12
1 409	ACACIA MINING PLC	GBP	2 608	2 498	0.01
2 467	ADMIRAL GROUP PLC	GBP	49 876	54 471	0.26
2 048	ADVANCED MEDICAL SOLUTIONS GROUP PLC	GBP	6 321	6 144	0.03
954	A.G. BARR PLC	GBP	6 908	8 844	0.04
2 444	AGGREKO PLC	GBP	18 455	19 308	0.09
2 915	AJ BELL PLC	GBP	11 281	11 689	0.06
1 270	AMIGO HOLDINGS PLC	GBP	3 258	2 527	0.01
13 411	ANGLO AMERICAN PLC	GBP	251 343	301 010	1.42
3 293	ANTOFAGASTA PLC	GBP	29 532	30 612	0.14
3 817	ASCENTIAL PLC	GBP	15 310	13 596	0.06
3 847	ASHMORE GROUP PLC	GBP	15 643	19 600	0.09
4 803	ASHTREAD GROUP PLC	GBP	97 549	108 260	0.51
509	ASOS PLC	GBP	25 946	12 980	0.06
3 399	ASSOCIATED BRITISH FOODS PLC	GBP	83 969	83 717	0.40
22 921	ASSURA PLC	GBP	13 229	14 624	0.07
544	ASTON MARTIN LAGONDA GLOBAL HOLDINGS PLC	GBP	6 625	5 467	0.03
12 517	ASTRAZENECA PLC	GBP	684 459	805 844	3.81
8 961	AUTO TRADER GROUP PLC	GBP	37 171	49 088	0.23
3 721	AVAST PLC	GBP	10 791	11 163	0.05
615	AVEVA GROUP	GBP	14 653	24 858	0.12
37 563	AVIVA PLC	GBP	170 696	156 450	0.74
4 784	BABCOCK INTERNATIONAL GROUP PLC	GBP	28 616	21 920	0.10
30 451	BAE SYSTEMS PLC	GBP	159 074	150 854	0.71
1 382	BAKKAVOR GRP	GBP	2 340	1 653	0.01
6 567	BALFOUR BEATTY PLC	GBP	17 759	15 892	0.08
3 662	BANK OF CYPRUS HOLDINGS PLC	EUR	5 675	5 217	0.02
375	BANK OF GEORGIA GROUP PLC	GBP	7 236	5 618	0.03
153 692	BARCLAYS PLC	GBP	282 235	230 231	1.09
9 609	BARRATT DEVELOPMENTS PLC	GBP	52 076	55 021	0.26
8 579	BBA AVIATION PLC	GBP	24 968	24 210	0.11
7 674	BCA MARKETPLACE PLC	GBP	14 732	18 648	0.09
5 017	BEAZLEY PLC	GBP	27 086	27 669	0.13
1 171	BELLWAY PLC	GBP	34 837	32 612	0.15
1 337	BERKELEY GROUP HOLDINGS	GBP	51 223	49 883	0.24
20 154	BHP GROUP PLC	GBP	331 200	406 103	1.92
2 386	BIFFA PLC	GBP	4 578	4 915	0.02
1 495	BIG YELLOW GROUP PLC	GBP	13 231	14 793	0.07
580	BLUE PRISM GROUP PLC	GBP	8 589	8 016	0.04
8 111	B&M EUROPEAN VALUE RETAIL SA	GBP	30 170	27 034	0.13
1 826	BODYCOTE PLC	GBP	15 614	15 092	0.07
6 990	BOOHOO GROUP PLC	GBP	12 974	14 798	0.07
1 276	BOVIS HOMES GROUP PLC	GBP	13 042	13 181	0.06
193 055	BP PLC	GBP	979 881	1 059 099	5.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 763	BREEDON GROUP PLC	GBP	9 105	7 836	0.04
2 893	BREWING DOLPHIN HOLDINGS PLC	GBP	9 621	8 847	0.04
21 847	BRITISH AMERICAN TOBACCO PLC	GBP	762 663	600 574	2.84
9 209	BRITISH LAND CO PLC	GBP	55 107	49 581	0.23
2 516	BRITVIC PLC	GBP	19 883	22 355	0.11
83 705	BT GROUP PLC	GBP	197 787	164 447	0.78
3 686	BTG PLC	GBP	27 640	30 797	0.15
3 202	BUNZL PLC	GBP	71 474	66 506	0.31
3 925	BURBERRY GROUP PLC	GBP	66 917	73 084	0.35
1 920	BURFORD CAPITAL LTD	GBP	27 082	29 760	0.14
5 623	CAIRN ENERGY PLC	GBP	10 680	9 733	0.05
7 527	CAIRN HOMES PLC	EUR	9 907	7 988	0.04
15 980	CAPITA PLC	GBP	18 532	16 851	0.08
7 180	CAPITAL & COUNTIES PROPERTIES PLC	GBP	18 500	15 552	0.07
3 088	CARD FACTORY PLC	GBP	6 098	5 432	0.03
1 962	CARNIVAL PLC	GBP	88 061	68 258	0.32
10 994	CENTAMIN PLC	GBP	15 199	12 577	0.06
54 658	CENTRICA PLC	GBP	72 756	47 979	0.23
1 415	CHARTER COURT FINANCIAL SERVICES GROUP PLC	GBP	4 342	4 195	0.02
9 354	CINEWORLD GROUP PLC	GBP	24 060	23 703	0.11
239	CLARKSON PLC	GBP	6 776	5 999	0.03
1 259	CLINIGEN GROUP PLC	GBP	11 276	12 678	0.06
1 448	CLOSE BROTHERS GROUP PLC	GBP	22 353	20 475	0.10
1 633	CLS HOLDINGS PLC	GBP	3 734	3 503	0.02
13 764	COATS GROUP PLC	GBP	11 682	11 280	0.05
23 541	COBHAM PLC	GBP	26 917	25 083	0.12
2 175	COCA-COLA EUROPEAN PARTNERS PLC	USD	69 692	96 558	0.46
1 916	COCA-COLA HBC AG	GBP	47 637	56 944	0.27
15 201	COMPASS GROUP PLC	GBP	247 572	286 843	1.36
700	COMPUTACENTER PLC	GBP	7 661	9 324	0.04
1 728	CONTOURGLOBAL PLC	GBP	3 340	3 283	0.02
7 170	CONVATEC GROUP PLC	GBP	12 201	10 454	0.05
4 294	COUNTRYSIDE PROPERTIES PLC	GBP	13 682	12 813	0.06
198	CRANEWARE PLC	GBP	4 853	3 762	0.02
492	CRANSWICK PLC	GBP	13 996	12 723	0.06
2 427	CREST NICHOLSON HOLDINGS PLC	GBP	10 263	8 664	0.04
1 259	CRODA INTERNATIONAL PLC	GBP	61 706	64 461	0.30
11 847	CYBG PLC	GBP	27 951	22 782	0.11
86	DAEJAN HOLDINGS PLC	GBP	5 016	4 782	0.02
1 682	DAILY MAIL & GENERAL TRUST PLC	GBP	18 045	13 136	0.06
874	DART GROUP PLC	GBP	7 156	7 298	0.03
967	DCC PLC	GBP	63 951	67 883	0.32
976	DECHRA PHARMACEUTICALS PLC	GBP	23 683	26 801	0.13
1 057	DERWENT LONDON PLC	GBP	32 086	32 936	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
22 609	DIAGEO PLC	GBP	608 032	765 089	3.62
1 081	DIPLOMA PLC	GBP	13 208	16 561	0.08
13 121	DIRECT LINE INSURANCE GROUP PLC	GBP	47 452	43 535	0.21
6 624	DIVERSIFIED GAS & OIL PLC	GBP	7 798	7 353	0.03
9 663	DIXONS CARPHONE PLC	GBP	15 422	10 576	0.05
4 418	DOMINO'S PIZZA GROUP PLC	GBP	12 616	12 282	0.06
3 881	DRAX GROUP PLC	GBP	12 004	10 098	0.05
13 051	DS SMITH PLC	GBP	51 237	47 310	0.22
946	DUNELM GROUP PLC	GBP	6 367	8 703	0.04
2 491	EASYJET PLC	GBP	35 801	23 744	0.11
4 251	EI GROUP PLC	GBP	6 981	8 357	0.04
4 221	ELECTROCOMPONENTS PLC	GBP	25 095	26 710	0.13
5 538	ELEMENTIS PLC	GBP	12 257	7 836	0.04
604	EMIS GROUP PLC	GBP	5 535	7 345	0.03
729	ENERGEAN OIL & GAS PLC	GBP	4 317	6 058	0.03
3 786	ENTERTAINMENT ONE LTD	GBP	13 468	15 030	0.07
3 477	EQUINITI GROUP PLC	GBP	8 687	7 642	0.04
2 520	ESSENTRA PLC	GBP	10 392	10 811	0.05
1 041	EUROMONEY INSTITUTIONAL INVESTOR PLC	GBP	6 779	13 554	0.06
3 163	EVRAZ PLC	GBP	15 355	21 040	0.10
8 796	EXPERIAN PLC	GBP	156 592	209 697	0.99
843	FDM GROUP HOLDINGS PLC	GBP	7 108	7 848	0.04
2 214	FERGUSON PLC	GBP	119 402	123 984	0.59
2 808	FERREXPO PLC	GBP	7 738	7 787	0.04
946	FEVERTREE DRINKS PLC	GBP	24 843	21 928	0.10
174	FIRST DERIVATIVES PLC	GBP	5 196	6 186	0.03
11 494	FIRSTGROUP PLC	GBP	10 291	11 235	0.05
1 758	FRESNILLO PLC	GBP	19 413	15 298	0.07
2 341	FUNDING CIRCLE HOLDINGS PLC	GBP	6 988	4 209	0.02
708	FUTURE PLC	GBP	7 222	6 861	0.03
1 055	GALLIFORD TRY PLC	GBP	8 124	6 652	0.03
288	GAMES WORKSHOP GROUP PLC	GBP	8 109	14 302	0.07
630	GAMMA COMMUNICATIONS PLC	GBP	5 089	7 245	0.03
1 835	GB GROUP PLC	GBP	9 452	10 148	0.05
3 918	GCP STUDENT LIVING PLC	GBP	6 465	6 355	0.03
2 045	GENEL ENERGY PLC	GBP	3 716	3 947	0.02
621	GENUS PLC	GBP	14 427	16 444	0.08
47 122	GLAXOSMITHKLINE PLC	GBP	673 532	742 925	3.51
115 524	GLENCORE PLC	GBP	380 426	315 785	1.49
293	GLOBALDATA PLC	GBP	1 734	2 227	0.01
408	GO-AHEAD GROUP PLC	GBP	6 943	8 046	0.04
2 052	GRAFTON GROUP PLC	GBP	15 787	16 539	0.08
5 855	GRAINGER PLC	GBP	13 956	14 380	0.07
2 578	GREAT PORTLAND ESTATES PLC	GBP	17 351	17 634	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 255	GREENCORE GROUP PLC	GBP	8 061	9 318	0.04
2 947	GREENE KING PLC	GBP	17 157	18 212	0.09
965	GREGGS PLC	GBP	14 190	22 176	0.10
5 517	GVC HOLDINGS PLC	GBP	46 651	35 960	0.17
14 806	G4S PLC	GBP	34 895	30 796	0.15
3 606	HALMA PLC	GBP	48 640	72 841	0.34
7 350	HAMMERSON PLC	GBP	29 771	20 367	0.10
2 580	HARGREAVES LANSDOWN PLC	GBP	46 009	49 510	0.23
3 387	HASTINGS GROUP HOLDINGS PLC	GBP	8 379	6 625	0.03
13 971	HAYS PLC	GBP	23 941	21 948	0.10
2 187	HIGHLAND GOLD MINING LTD	GBP	4 413	4 461	0.02
1 341	HIKMA PHARMACEUTICALS PLC	GBP	17 182	23 092	0.11
749	HILL & SMITH HOLDINGS PLC	GBP	9 069	8 771	0.04
644	HILTON FOOD GROUP PLC	GBP	6 035	6 234	0.03
2 797	HISCOX LTD	GBP	41 767	47 325	0.22
2 391	HOCHSCHILD MINING PLC	GBP	4 722	4 576	0.02
2 723	HOMESERVE PLC	GBP	23 016	32 322	0.15
5 799	HOWDEN JOINERY GROUP PLC	GBP	27 337	29 401	0.14
196 212	HSBC HOLDINGS PLC	GBP	1 323 762	1 288 916	6.09
1 338	HUNTING PLC	GBP	7 886	6 830	0.03
14 582	HURRICANE ENERGY PLC	GBP	6 267	7 656	0.04
2 346	HUTCHINSON CHINA MEDITECH LIMITED	GBP	9 831	8 446	0.04
3 869	IBSTOCK PLC	GBP	9 594	9 402	0.04
3 502	IG GROUP HOLDINGS PLC	GBP	24 695	20 459	0.10
2 595	IMI PLC	GBP	28 382	26 936	0.13
9 194	IMPERIAL BRANDS PLC	GBP	233 981	169 795	0.80
3 960	INCHCAPE PLC	GBP	25 079	24 394	0.12
11 943	INFORMA PLC	GBP	82 286	99 724	0.47
2 434	INGRAFIN HOLDINGS PLC	GBP	8 616	9 249	0.04
4 404	INMARSAT PLC	GBP	19 044	23 984	0.11
1 791	INTERCONTINENTAL HOTELS GROUP PLC	GBP	85 036	92 631	0.44
2 878	INTERMEDIATE CAPITAL GROUP PLC	GBP	30 314	39 745	0.19
7 603	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	GBP	46 481	36 259	0.17
1 534	INTERTEK GROUP PLC	GBP	76 558	84 401	0.40
8 212	INTU PROPERTIES PLC	GBP	12 947	6 264	0.03
6 493	INVESTEC PLC	GBP	35 935	33 179	0.16
9 568	IP GROUP PLC	GBP	10 701	7 138	0.03
7 546	IQE PLC	GBP	7 335	4 580	0.02
34 571	ITV PLC	GBP	52 886	37 337	0.18
6 608	IWG PLC	GBP	15 227	22 500	0.11
688	J D WETHERSPOON PLC	GBP	8 602	9 825	0.05
16 459	J SAINSBURY PLC	GBP	41 819	32 251	0.15
395	JAMES FISHER & SONS PLC	GBP	6 474	7 576	0.04
1 301	JAMES HALSTEAD PLC	GBP	5 716	6 687	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 993	JD SPORTS FASHION PLC	GBP	16 520	23 415	0.11
4 668	JOHN LAING GROUP PLC	GBP	14 354	18 383	0.09
6 467	JOHN WOOD GROUP PLC	GBP	38 176	29 231	0.14
1 898	JOHNSON MATTHEY PLC	GBP	58 963	63 184	0.30
9 877	JRP GROUP PLC	GBP	10 411	5 561	0.03
4 368	JUPITER FUND MANAGEMENT PLC	GBP	17 832	18 455	0.09
5 661	JUST EAT PLC	GBP	42 662	35 381	0.17
912	J2 ACQUISITION LTD	USD	6 393	6 360	0.03
619	KAINOS GROUP PLC	GBP	4 184	4 036	0.02
2 569	KAZ MINERALS PLC	GBP	18 694	15 512	0.07
542	KEYWORDS STUDIOS PLC	GBP	7 489	9 892	0.05
1 547	KIER GROUP PLC	GBP	9 844	1 644	0.01
20 337	KINGFISHER PLC	GBP	59 976	43 704	0.21
1 934	LANCASHIRE HOLDINGS LTD	GBP	11 441	13 316	0.06
7 169	LAND SECURITIES GROUP PLC	GBP	63 810	59 732	0.28
4 245	LEARNING TECHNOLOGIES GROUP PLC	GBP	4 076	4 101	0.02
56 373	LEGAL & GENERAL GROUP PLC	GBP	146 310	151 925	0.72
681 070	LLOYDS BANKING GROUP PLC	GBP	427 406	385 418	1.82
3 008	LONDON STOCK EXCHANGE GROUP PLC	GBP	127 302	165 019	0.78
7 920	LONDONMETRIC PROPERTY PLC	GBP	14 679	16 711	0.08
14 712	MAN GROUP PLC	GBP	23 401	22 921	0.11
18 608	MARKS & SPENCER GROUP PLC	GBP	50 796	39 207	0.19
1 903	MARSHALLS PLC	GBP	8 896	12 988	0.06
6 301	MARSTON'S PLC	GBP	6 433	7 353	0.03
5 127	MCCARTHY & STONE PLC	GBP	6 977	7 003	0.03
3 869	MEDICLINIC INTERNATIONAL PLC	GBP	17 848	11 797	0.06
7 402	MEGGITT PLC	GBP	36 242	38 786	0.18
46 359	MELROSE INDUSTRIES PLC	GBP	89 366	83 840	0.40
6 840	MERLIN ENTERTAINMENTS PLC	GBP	23 811	30 718	0.15
1 497	METRO BANK PLC	GBP	25 257	7 867	0.04
3 462	MICRO FOCUS INTERNATIONAL PLC	GBP	63 573	71 456	0.34
1 083	MILLENNIUM & COPTHORNE HOTELS PLC	GBP	5 559	7 419	0.04
2 042	MITCHELLS & BUTLERS PLC	GBP	5 336	5 850	0.03
3 504	MONDI PLC	GBP	64 829	62 722	0.30
5 113	MONEYSUPERMARKET.COM GROUP PLC	GBP	14 896	21 081	0.10
2 723	MORGAN ADVANCED MATERIALS PLC	GBP	8 274	7 570	0.04
389	MORGAN SINDALL GROUP PLC	GBP	4 964	4 816	0.02
4 248	NATIONAL EXPRESS GROUP PLC	GBP	16 020	17 051	0.08
35 079	NATIONAL GRID PLC	GBP	278 035	293 190	1.39
2 052	NETWORK INTERNATIONAL HOLDINGS PLC	GBP	12 025	12 168	0.06
2 922	NEWRIVER REIT PLC	GBP	7 628	5 207	0.02
1 290	NEXT PLC	GBP	63 310	71 285	0.34
279	NICHOLS PLC	GBP	5 022	4 799	0.02
814	NMC HEALTH PLC	GBP	25 801	19 560	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 599	OCADO GROUP PLC	GBP	41 905	65 340	0.31
1 070	ON THE BEACH GROUP PLC	GBP	4 929	5 102	0.02
1 809	ONESAVINGS BANK PLC	GBP	7 034	6 559	0.03
519	OXFORD INSTRUMENTS PLC	GBP	6 280	6 695	0.03
3 111	PAGEGROUP PLC	GBP	15 513	15 959	0.08
2 498	PARAGON BANKING GROUP PLC	GBP	11 324	10 961	0.05
648	PAYPOINT PLC	GBP	5 432	6 286	0.03
7 449	PEARSON PLC	GBP	62 792	61 037	0.29
3 974	PENNON GROUP PLC	GBP	27 544	29 519	0.14
3 030	PERSIMMON PLC	GBP	73 601	60 509	0.29
2 706	PETROFAC LTD	GBP	12 803	11 636	0.06
4 771	PETS AT HOME GROUP PLC	GBP	7 113	8 927	0.04
5 505	PHOENIX GROUP HOLDINGS PLC	GBP	37 134	39 030	0.18
2 774	PLAYTECH PLC	GBP	16 212	11 834	0.06
910	PLUS500 LTD	GBP	10 927	4 750	0.02
2 419	POLYMETAL INTERNATIONAL PLC	GBP	19 990	24 113	0.11
1 908	POLYPIPE GROUP PLC	GBP	7 503	8 479	0.04
118	PPHE HOTEL GROUP LTD	GBP	2 004	2 207	0.01
7 866	PREMIER OIL PLC	GBP	7 164	6 049	0.03
10 827	PRIMARY HEALTH PROPERTIES PLC	GBP	13 165	14 443	0.07
2 409	PROVIDENT FINANCIAL PLC	GBP	15 515	9 937	0.05
24 675	PRUDENTIAL PLC	GBP	408 358	423 423	2.00
809	PURECIRCLE	GBP	2 745	1 909	0.01
3 068	PZ CUSSONS PLC	GBP	7 458	6 566	0.03
5 444	QINETIQ GROUP PLC	GBP	13 990	15 211	0.07
18 152	QUILTER PLC	GBP	21 806	25 482	0.12
1 640	RANK GROUP PLC	GBP	3 112	2 608	0.01
534	RATHBONE BROTHERS PLC	GBP	13 224	11 855	0.06
7 028	RECKITT BENCKISER GROUP PLC	GBP	420 807	436 720	2.06
2 016	REDROW PLC	GBP	11 595	10 967	0.05
19 196	RELX PLC	GBP	314 784	366 548	1.73
326	RENISHAW PLC	GBP	14 812	13 881	0.07
17 532	RENTOKIL INITIAL PLC	GBP	56 268	69 690	0.33
4 690	RESTAURANT GROUP PLC	GBP	5 778	6 181	0.03
278	RHI MAGNESITA NV	GBP	12 074	13 444	0.06
8 684	RIGHTMOVE PLC	GBP	39 861	46 433	0.22
10 596	RIO TINTO PLC	GBP	435 422	517 138	2.44
18 174	ROLLS-ROYCE HOLDINGS PLC	GBP	160 431	152 734	0.72
8 279	ROTORK PLC	GBP	23 645	26 211	0.12
43 844	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	110 412	96 369	0.46
41 499	ROYAL DUTCH SHELL PLC - A	GBP	975 381	1 067 561	5.05
35 741	ROYAL DUTCH SHELL PLC - B	GBP	846 276	922 475	4.36
8 397	ROYAL MAIL PLC	GBP	34 888	17 793	0.08
9 795	RSA INSURANCE GROUP PLC	GBP	56 887	56 498	0.27

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 745	RWS HOLDINGS PLC	GBP	8 074	11 308	0.05
1 908	SABRE INSURANCE GROUP PLC	GBP	5 196	5 209	0.02
1 997	SAFESTORE HOLDINGS PLC	GBP	10 811	12 252	0.06
10 706	SAGA PLC	GBP	12 244	4 259	0.02
10 686	SAGE GROUP PLC	GBP	70 883	85 744	0.41
1 393	SANNE GROUP PLC	GBP	8 260	9 793	0.05
1 353	SAVILLS PLC	GBP	12 070	12 136	0.06
1 474	SCAPA GROUP PLC	GBP	5 830	2 733	0.01
477	SCHRODERS PLC	GBP	11 067	11 710	0.06
1 186	SCHRODERS PLC	GBP	36 039	36 173	0.17
2 700	SECURE INCOME REIT	GBP	10 246	10 800	0.05
10 349	SEGRO PLC	GBP	63 305	75 568	0.36
4 002	SENIOR PLC	GBP	10 085	8 636	0.04
11 674	SERCO GROUP PLC	GBP	12 577	16 811	0.08
2 292	SEVERN TRENT PLC	GBP	42 434	46 940	0.22
2 199	SHAFTESBURY PLC	GBP	19 940	17 680	0.08
5 638	SIG PLC	GBP	7 391	7 312	0.03
66 582	SIRIUS MINERALS PLC	GBP	14 610	9 801	0.05
9 743	SIRIUS REAL ESTATE LTD	GBP	6 123	6 489	0.03
987	SMART METERING SYSTEMS PLC	GBP	6 362	5 241	0.02
8 502	SMITH & NEPHEW PLC	GBP	116 006	144 959	0.69
3 748	SMITHS GROUP PLC	GBP	56 702	58 656	0.28
1 014	SOFTCAT PLC	GBP	6 691	9 851	0.05
7 888	SOLGOLD PLC	GBP	2 914	2 524	0.01
3 245	SOPHOS GROUP PLC	GBP	14 040	12 808	0.06
1 159	SPECTRIS PLC	GBP	30 593	33 356	0.16
702	SPIRAX-SARCO ENGINEERING PLC	GBP	43 874	64 479	0.30
5 838	SPIRENT COMMUNICATIONS PLC	GBP	7 320	8 920	0.04
1 589	SPORTS DIRECT INTERNATIONAL PLC	GBP	5 047	4 389	0.02
9 870	SSE PLC	GBP	118 109	110 741	0.52
4 245	SSP GROUP PLC	GBP	29 617	29 121	0.14
5 049	ST JAMES'S PLACE PLC	GBP	52 843	55 438	0.26
1 956	ST MODWEN PROPERTIES PLC	GBP	7 821	8 567	0.04
4 068	STAGECOACH GROUP PLC	GBP	6 015	5 162	0.02
26 377	STANDARD CHARTERED PLC	GBP	189 987	188 385	0.89
23 176	STANDARD LIFE ABERDEEN PLC	GBP	77 456	68 277	0.32
3 043	STOBART GROUP LTD	GBP	5 954	3 372	0.02
2 595	SYNTHOMER PLC	GBP	11 127	9 690	0.05
6 563	TALKTALK TELECOM GROUP PLC	GBP	6 965	7 318	0.03
4 448	TATE & LYLE PLC	GBP	28 172	32 844	0.16
31 214	TAYLOR WIMPEY PLC	GBP	54 672	49 240	0.23
372	TBC BANK GROUP PLC	GBP	5 590	5 907	0.03
276	TED BAKER PLC	GBP	6 819	2 233	0.01
599	TELECOM PLUS PLC	GBP	8 027	8 446	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
92 686	TESCO PLC	GBP	197 974	210 119	0.99
1 933	TI FLUID SYSTEMS PLC	GBP	4 464	3 804	0.02
5 376	TP ICAP PLC	GBP	22 636	16 107	0.08
2 384	TRAVIS PERKINS PLC	GBP	31 368	30 384	0.14
16 288	TRITAX BIG BOX REIT PLC	GBP	22 925	25 132	0.12
4 254	TUI AG	GBP	45 108	32 858	0.16
13 387	TULLOW OIL PLC	GBP	26 756	28 046	0.13
2 441	UDG HEALTHCARE PLC	GBP	17 551	19 504	0.09
6 448	UK COMMERCIAL PROPERTY TRUST LTD	GBP	5 644	5 694	0.03
676	ULTRA ELECTRONICS HOLDINGS PLC	GBP	9 630	11 154	0.05
11 141	UNILEVER PLC	GBP	442 616	545 296	2.58
2 510	UNITE GROUP PLC	GBP	20 888	24 460	0.12
6 507	UNITED UTILITIES GROUP PLC	GBP	48 584	50 937	0.24
2 098	VESUVIUS PLC	GBP	12 341	11 497	0.05
818	VICTREX PLC	GBP	20 339	17 702	0.08
429	VITEC GROUP	GBP	5 058	4 891	0.02
3 742	VIVO ENERGY PLC	GBP	5 020	4 962	0.02
255 686	VODAFONE GROUP PLC	GBP	444 668	330 653	1.56
2 477	WEIR GROUP PLC	GBP	43 368	38 307	0.18
1 035	WH SMITH PLC	GBP	20 804	20 390	0.10
1 713	WHITBREAD PLC	GBP	76 165	79 295	0.37
8 595	WILLIAM HILL PLC	GBP	21 351	13 284	0.06
346	WIZZ AIR HOLDINGS PLC	GBP	11 600	11 795	0.06
22 835	WM MORRISON SUPERMARKETS PLC	GBP	51 055	45 990	0.22
1 238	WORKSPACE GROUP PLC	GBP	11 508	10 820	0.05
12 029	WPP PLC	GBP	133 106	119 111	0.56
171	YOUNG AND COS BREWERY CL A P.L.C.	GBP	2 568	2 924	0.01
183	YOUNG COS BREWERY PLC	GBP	2 058	1 949	0.01
9 268	3I GROUP PLC	GBP	84 860	103 199	0.49
267	4IMPRINT GROUP	GBP	7 129	7 209	0.03
2 642	888 HOLDINGS PLC	GBP	5 894	4 306	0.02
Total Shares			20 520 797	21 092 885	99.72
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			20 520 797	21 092 885	99.72
Investment Funds					
Open-ended Investment Funds					
13 788	RENEWABLES INFRASTRUCTURE GROUP	GBP	15 837	17 676	0.08
Total Open-ended Investment Funds			15 837	17 676	0.08
Total Investment Funds			15 837	17 676	0.08
Total Investments			20 536 634	21 110 561	99.80

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Oil & Gas Producers	14.70	United Kingdom	93.05
Banks	10.57	Jersey	4.30
Pharmaceuticals & Biotechnology	7.88	Ireland	0.60
Mining	6.45	Guernsey	0.31
Support Services	5.00	Bermuda	0.30
Beverages	4.51	Switzerland	0.27
Travel, Leisure & Catering	4.28	Isle of Man	0.23
Life Insurance	4.13	Spain	0.17
Financial Services	4.08	Germany	0.16
Media	3.95	Luxembourg	0.13
Tobacco	3.64	Canada	0.07
Household Goods & Home Construction	3.49	Netherlands	0.06
Personal Goods	2.93	Cayman Islands	0.04
General Industrials	2.58	United States of America	0.04
Gas, Water & Multiutilities	2.22	British Virgin Islands	0.03
Real Estate Investment Trusts	2.10	Gibraltar	0.02
Aerospace & Defense	1.83	Israel	0.02
Food & Drug Retailers	1.81		99.80
Mobile Telecommunications	1.71		
General Retailers	1.70		
Software & Computer Services	1.42		
Industrial Engineering	1.33		
Health Care Equipment & Services	1.00		
Fixed Line Telecommunications	0.85		
Food Producers	0.81		
Chemicals	0.78		
Nonlife Insurance	0.72		
Electronic & Electrical Equipment	0.64		
Electricity	0.57		
Real Estate Investment & Services	0.48		
Construction & Materials	0.35		
Industrial Transportation	0.35		
Forestry & Paper	0.32		
Oil Equipment, Services & Distribution	0.23		
Industrial Metals & Mining	0.15		
Investment Fund	0.08		
Leisure Goods	0.07		
Technology Hardware & Equipment	0.06		
Nonequity Investment Instruments	0.03		
	99.80		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 653	ABBOTT LABORATORIES	USD	223 921	307 217	0.56
3 061	ABBVIE INC	USD	310 462	222 596	0.40
93	ABIOMED INC	USD	28 192	24 226	0.04
1 321	ACCENTURE PLC - A	USD	203 091	244 081	0.44
1 586	ACTIVISION BLIZZARD INC	USD	110 209	74 859	0.14
83	ACUITY BRANDS INC	USD	11 157	11 447	0.02
1 010	ADOBE INC	USD	224 679	297 597	0.54
251	ADT INC	USD	2 152	1 536	0.00
149	ADVANCE AUTO PARTS INC	USD	16 817	22 967	0.04
1 837	ADVANCED MICRO DEVICES INC	USD	23 346	55 790	0.10
326	AECOM	USD	11 612	12 339	0.02
1 374	AES CORP/VA	USD	15 470	23 028	0.04
106	AFFILIATED MANAGERS GROUP INC	USD	19 332	9 767	0.02
1 544	AFLAC INC	USD	68 911	84 627	0.15
134	AGCO CORP	USD	8 636	10 394	0.02
654	AGILENT TECHNOLOGIES INC	USD	44 138	48 834	0.09
1 111	AGNC INVESTMENT CORP	USD	20 592	18 687	0.03
456	AIR PRODUCTS & CHEMICALS INC	USD	74 381	103 225	0.19
340	AKAMAI TECHNOLOGIES INC	USD	24 406	27 248	0.05
256	ALASKA AIR GROUP INC	USD	16 054	16 361	0.03
219	ALBEMARLE CORP	USD	21 370	15 420	0.03
384	ALCOA CORP	USD	17 608	8 989	0.02
234	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	28 996	33 015	0.06
464	ALEXION PHARMACEUTICALS INC	USD	53 592	60 775	0.11
151	ALIGN TECHNOLOGY INC	USD	40 425	41 329	0.07
30	ALLEGHANY CORP	USD	17 824	20 433	0.04
195	ALLEGION PLC	USD	16 482	21 557	0.04
638	ALLERGAN PLC	USD	103 369	106 820	0.19
93	ALLIANCE DATA SYSTEMS CORP	USD	20 703	13 032	0.02
489	ALLIANT ENERGY CORP	USD	19 616	24 000	0.04
249	ALLISON TRANSMISSION HOLDINGS INC	USD	9 754	11 541	0.02
690	ALLSTATE CORP	USD	65 495	70 166	0.13
822	ALLY FINANCIAL INC	USD	22 083	25 474	0.05
196	ALNYLAM PHARMACEUTICALS INC	USD	24 437	14 222	0.03
620	ALPHABET CLASS - A	USD	662 035	671 336	1.21
635	ALPHABET INC	USD	676 364	686 378	1.24
244	ALTICE USA INC	USD	4 502	5 941	0.01
3 874	ALTRIA GROUP INC	USD	235 494	183 434	0.33
856	AMAZON.COM INC	USD	1 324 237	1 620 946	2.94
16	AMERCO	USD	5 552	6 057	0.01
509	AMEREN CORP	USD	28 464	38 231	0.07
820	AMERICAN AIRLINES GROUP INC	USD	41 845	26 740	0.05
284	AMERICAN CAMPUS COMMUNITIES INC	USD	10 524	13 109	0.02
1 022	AMERICAN ELECTRIC POWER CO INC	USD	68 992	89 946	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 418	AMERICAN EXPRESS CO	USD	133 479	175 038	0.32
147	AMERICAN FINANCIAL GROUP INC/OH	USD	16 439	15 063	0.03
539	AMERICAN HOMES 4 RENT	USD	10 583	13 103	0.02
1 801	AMERICAN INTERNATIONAL GROUP INC	USD	99 429	95 957	0.17
915	AMERICAN TOWER CORP	USD	130 848	187 072	0.34
374	AMERICAN WATER WORKS CO INC	USD	30 315	43 384	0.08
397	AMERICOLD REALTY TRUST	USD	13 490	12 871	0.02
277	AMERIPRISE FINANCIAL INC	USD	41 763	40 209	0.07
322	AMERISOURCEBERGEN CORP	USD	28 073	27 454	0.05
472	AMETEK INC	USD	36 011	42 876	0.08
1 263	AMGEN INC	USD	224 241	232 746	0.42
619	AMPHENOL CORP - A	USD	54 836	59 387	0.11
1 040	ANADARKO PETROLEUM CORP	USD	63 918	73 382	0.13
766	ANALOG DEVICES INC	USD	70 414	86 458	0.16
3 015	ANNALY CAPITAL MANAGEMENT INC	USD	31 221	27 527	0.05
174	ANSYS INC	USD	28 321	35 639	0.06
533	ANTHEM INC	USD	120 466	150 418	0.27
292	AO SMITH CORP	USD	18 811	13 771	0.02
498	AON PLC	USD	70 285	96 104	0.17
778	APACHE CORP	USD	29 304	22 539	0.04
308	APARTMENT INVESTMENT AND MANAGEMENT CO REITS	USD	12 551	15 437	0.03
9 051	APPLE INC	USD	1 566 637	1 791 373	3.25
1 938	APPLIED MATERIALS INC	USD	111 273	87 036	0.16
131	APTARGROUP INC	USD	11 799	16 289	0.03
534	APTIV PLC	USD	46 435	43 163	0.08
447	AQUA AMERICA INC	USD	15 700	18 492	0.03
510	ARAMARK	USD	20 213	18 391	0.03
836	ARCH CAPITAL GROUP LTD	USD	23 586	30 999	0.06
1 160	ARCHER-DANIELS-MIDLAND CO	USD	49 316	47 328	0.09
827	ARCONIC INC	USD	18 656	21 353	0.04
109	ARISTA NETWORKS INC	USD	28 952	28 299	0.05
175	ARROW ELECTRONICS INC	USD	13 595	12 472	0.02
384	ARTHUR J GALLAGHER & CO	USD	26 566	33 635	0.06
143	ASPEN TECHNOLOGY INC	USD	11 572	17 772	0.03
127	ASSURANT INC	USD	11 512	13 510	0.02
258	ATHENE HOLDING LTD	USD	12 431	11 109	0.02
242	ATMOS ENERGY CORP	USD	20 116	25 546	0.05
15 112	AT&T INC	USD	515 660	506 403	0.92
455	AUTODESK INC	USD	59 148	74 120	0.13
180	AUTOLIV INC	USD	18 970	12 692	0.02
901	AUTOMATIC DATA PROCESSING INC	USD	104 704	148 962	0.27
51	AUTOZONE INC	USD	32 632	56 073	0.10
289	AVALONBAY COMMUNITIES INC	USD	46 888	58 719	0.11
115	AVANGRID INC	USD	5 759	5 808	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
175	AVERY DENNISON CORP	USD	18 963	20 244	0.04
220	AVNET INC	USD	9 264	9 959	0.02
519	AXA EQUITABLE HOLDINGS INC	USD	11 175	10 847	0.02
432	AXALTA COATING SYSTEMS LTD	USD	13 202	12 861	0.02
1 066	BAKER HUGHES A GE CO	USD	30 222	26 256	0.05
693	BALL CORP	USD	27 448	48 503	0.09
18 311	BANK OF AMERICA CORP	USD	562 715	531 019	0.96
1 824	BANK OF NEW YORK MELLON CORP	USD	97 552	80 530	0.15
982	BAXTER INTERNATIONAL INC	USD	65 768	80 426	0.15
1 586	BB&T CORP	USD	84 017	77 920	0.14
559	BECTON DICKINSON AND CO	USD	122 306	140 874	0.25
4 013	BERKSHIRE HATHAWAY INC - B	USD	801 719	855 450	1.56
273	BERRY GLOBAL GROUP INC	USD	14 598	14 357	0.03
481	BEST BUY CO INC	USD	33 314	33 540	0.06
402	BIOGEN INC	USD	110 881	94 016	0.17
371	BIOMARIN PHARMACEUTICAL INC	USD	30 819	31 776	0.06
41	BIO-RAD LABORATORIES INC	USD	10 565	12 816	0.02
78	BIO-TECHNE CORP	USD	11 585	16 262	0.03
295	BLACK KNIGHT INC	USD	14 265	17 744	0.03
246	BLACKROCK INC	USD	132 582	115 448	0.21
114	BLUEBIRD BIO INC	USD	20 474	14 501	0.03
1 084	BOEING CO	USD	360 864	394 587	0.71
65	BOK FINANCIAL CORP	USD	6 342	4 906	0.01
90	BOOKING HOLDINGS INC	USD	186 372	168 724	0.30
290	BOOZ ALLEN HAMILTON HOLDING CORP	USD	11 352	19 201	0.03
429	BORGWARNER INC	USD	21 411	18 009	0.03
320	BOSTON PROPERTIES INC	USD	38 980	41 280	0.07
2 880	BOSTON SCIENTIFIC CORP	USD	80 551	123 782	0.22
121	BRIGHT HORIZONS FAMILY SOLUTIONS INC	USD	12 229	18 255	0.03
3 387	BRISTOL-MYERS SQUIBB CO	USD	211 610	153 600	0.28
617	BRIXMOR PROPERTY GROUP INC	USD	9 290	11 032	0.02
820	BROADCOM INC	USD	201 255	236 045	0.43
240	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	25 689	30 643	0.06
485	BROWN & BROWN INC	USD	12 690	16 248	0.03
129	BROWN FORMAN A	USD	7 208	7 095	0.01
344	BROWN-FORMAN CORP - B	USD	18 720	19 068	0.03
208	BRUKER CORP	USD	6 313	10 390	0.02
293	BUNGE LTD	USD	21 134	16 323	0.03
138	BURLINGTON STORES INC	USD	17 883	23 481	0.04
197	BWX TECHNOLOGIES INC	USD	12 838	10 264	0.02
10	CABLE ONE INC	USD	7 945	11 710	0.02
877	CABOT OIL & GAS CORP	USD	20 919	20 136	0.04
582	CADENCE DESIGN SYSTEMS INC	USD	22 596	41 211	0.07
1 212	CAESARS ENTERTAINMENT CORP	USD	13 354	14 326	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
200	CAMDEN PROPERTY TRUST	USD	16 711	20 878	0.04
399	CAMPBELL SOUP CO	USD	16 571	15 988	0.03
972	CAPITAL ONE FINANCIAL CORP	USD	92 975	88 199	0.16
313	CAPRI HOLDINGS LTD	USD	19 579	10 855	0.02
617	CARDINAL HEALTH INC	USD	38 950	29 061	0.05
118	CARLISLE COS INC	USD	12 344	16 568	0.03
344	CARMAX INC	USD	21 033	29 870	0.05
829	CARNIVAL CORP	USD	54 452	38 590	0.07
302	CATALENT INC	USD	12 388	16 371	0.03
1 184	CATERPILLAR INC	USD	178 450	161 367	0.29
648	CBRE GROUP INC	USD	30 262	33 242	0.06
729	CBS CORP - B	USD	37 072	36 377	0.07
252	CDK GLOBAL INC	USD	16 522	12 459	0.02
302	CDW CORP/DE	USD	22 333	33 522	0.06
262	CELANESE CORP - A	USD	26 891	28 244	0.05
1 460	CELGENE CORP	USD	128 378	134 962	0.24
856	CENTENE CORP	USD	46 035	44 889	0.08
1 040	CENTERPOINT ENERGY INC	USD	27 993	29 775	0.05
1 987	CENTURYLINK INC	USD	32 804	23 367	0.04
140	CERIDIAN HCM HOLDING INC	USD	5 713	7 028	0.01
674	CERNER CORP	USD	39 848	49 404	0.09
458	CF INDUSTRIES HOLDINGS INC	USD	17 697	21 393	0.04
283	CH ROBINSON WORLDWIDE INC	USD	26 119	23 871	0.04
101	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	10 881	14 332	0.03
2 460	CHARLES SCHWAB CORP	USD	131 893	98 867	0.18
356	CHARTER COMMUNICATIONS INC	USD	114 264	140 684	0.25
33	CHEMED CORP	USD	10 684	11 908	0.02
340	CHEMOURS CO	USD	16 717	8 160	0.01
458	CHENIERE ENERGY INC	USD	25 368	31 350	0.06
3 945	CHEVRON CORP	USD	457 794	490 916	0.89
51	CHIPOTLE MEXICAN GRILL INC	USD	18 122	37 377	0.07
948	CHUBB LTD	USD	130 880	139 631	0.25
510	CHURCH & DWIGHT CO INC	USD	25 065	37 261	0.07
296	CIENA CORP	USD	12 882	12 174	0.02
786	CIGNA CORP	USD	115 325	123 834	0.22
210	CIMAREX ENERGY CO	USD	19 475	12 459	0.02
314	CINCINNATI FINANCIAL CORP	USD	23 269	32 552	0.06
175	CINTAS CORP	USD	29 323	41 526	0.08
8 864	CISCO SYSTEMS INC	USD	385 016	485 127	0.88
200	CIT GROUP INC	USD	10 520	10 508	0.02
4 789	CITIGROUP INC	USD	341 779	335 374	0.61
949	CITIZENS FINANCIAL GROUP INC	USD	40 608	33 557	0.06
259	CITRIX SYSTEMS INC	USD	24 543	25 418	0.05
264	CLOROX CO	USD	33 371	40 421	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
741	CME GROUP INC	USD	120 858	143 836	0.26
588	CMS ENERGY CORP	USD	25 968	34 051	0.06
7 951	COCA-COLA CO	USD	343 107	404 865	0.73
355	COGNEX CORP	USD	18 709	17 033	0.03
1 179	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	95 043	74 737	0.14
1 778	COLGATE-PALMOLIVE CO	USD	122 155	127 429	0.23
61	COLUMBIA SPORTSWEAR CO	USD	5 599	6 110	0.01
9 379	COMCAST CORP	USD	317 274	396 544	0.72
319	COMERICA INC	USD	30 617	23 172	0.04
204	COMMERCE BANCSHARES INC/MO	USD	11 827	12 171	0.02
1 006	CONAGRA BRANDS INC	USD	32 706	26 679	0.05
415	CONCHO RESOURCES INC	USD	60 059	42 820	0.08
2 340	CONOCOPHILLIPS	USD	136 873	142 740	0.26
677	CONSOLIDATED EDISON INC	USD	52 172	59 359	0.11
346	CONSTELLATION BRANDS INC - A	USD	76 477	68 141	0.12
179	CONTINENTAL RESOURCES INC/OK	USD	11 074	7 534	0.01
102	COOPER COS INC	USD	23 343	34 363	0.06
418	COPART INC	USD	21 035	31 241	0.06
1 625	CORNING INC	USD	46 235	53 999	0.10
76	COSTAR GROUP INC	USD	27 636	42 109	0.08
911	COSTCO WHOLESALE CORP	USD	171 052	240 741	0.44
622	COTY INC - A	USD	9 180	8 335	0.02
113	COUPA SOFTWARE INC	USD	14 319	14 307	0.03
105	CRANE CO	USD	9 638	8 761	0.02
25	CREDIT ACCEPTANCE CORP	USD	8 277	12 096	0.02
218	CREE INC	USD	12 459	12 247	0.02
861	CROWN CASTLE INTERNATIONAL CORP	USD	93 418	112 231	0.20
280	CROWN HOLDINGS INC	USD	13 723	17 108	0.03
1 592	CSX CORP	USD	89 412	123 173	0.22
390	CUBESMART	USD	10 877	13 042	0.02
131	CULLEN/FROST BANKERS INC	USD	14 001	12 269	0.02
300	CUMMINS INC	USD	47 818	51 402	0.09
2 690	CVS HEALTH CORP	USD	153 039	146 578	0.26
758	CYPRESS SEMICONDUCTOR CORP	USD	13 247	16 858	0.03
234	CYRUSONE INC	USD	12 170	13 506	0.02
1 305	DANAHER CORP	USD	130 466	186 511	0.34
255	DARDEN RESTAURANTS INC	USD	22 430	31 041	0.06
262	DAVITA INC	USD	17 550	14 740	0.03
656	DEERE & CO	USD	101 003	108 706	0.20
308	DELL TECHNOLOGIES INC	USD	12 799	15 646	0.03
1 234	DELTA AIR LINES INC	USD	66 862	70 030	0.13
485	DENTSPLY SIRONA INC	USD	25 588	28 305	0.05
860	DEVON ENERGY CORP	USD	28 686	24 527	0.04
189	DEXCOM INC	USD	19 298	28 320	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
321	DIAMONDBACK ENERGY INC	USD	36 547	34 979	0.06
431	DIGITAL REALTY TRUST INC	USD	44 542	50 767	0.09
670	DISCOVER FINANCIAL SERVICES	USD	49 350	51 985	0.09
327	DISCOVERY COMMUNICATIONS INC - A	USD	7 450	10 039	0.02
747	DISCOVERY COMMUNICATIONS INC - C	USD	18 250	21 252	0.04
478	DISH NETWORK CORP - A	USD	18 161	18 360	0.03
50	DOCUSIGN INC	USD	1 996	2 486	0.00
535	DOLLAR GENERAL CORP	USD	50 405	72 311	0.13
492	DOLLAR TREE INC	USD	47 101	52 836	0.10
1 661	DOMINION ENERGY INC	USD	112 369	128 429	0.23
85	DOMINO'S PIZZA INC	USD	19 539	23 654	0.04
264	DONALDSON CO INC	USD	11 969	13 427	0.02
335	DOUGLAS EMMETT INC	USD	12 234	13 346	0.02
301	DOVER CORP	USD	24 122	30 160	0.05
1 551	DOW INC	USD	75 006	76 480	0.14
703	DR HORTON INC	USD	30 495	30 320	0.05
405	DROPBOX INC	USD	10 129	10 145	0.02
379	DTE ENERGY CO	USD	39 043	48 467	0.09
1 508	DUKE ENERGY CORP	USD	115 833	133 066	0.24
744	DUKE REALTY CORP	USD	19 327	23 518	0.04
171	DUNKIN' BRANDS GROUP INC	USD	10 441	13 622	0.02
1 551	DUPONT DE NEMOURS INC	USD	147 430	116 434	0.21
556	DXC TECHNOLOGY CO	USD	49 212	30 663	0.06
301	EAST WEST BANCORP INC	USD	19 228	14 078	0.03
287	EASTMAN CHEMICAL CO	USD	29 863	22 337	0.04
876	EATON CORP PLC	USD	69 714	72 953	0.13
1 696	EBAY INC	USD	68 933	66 992	0.12
525	ECOLAB INC	USD	71 559	103 656	0.19
675	EDISON INTERNATIONAL	USD	42 239	45 502	0.08
432	EDWARDS LIFESCIENCES CORP	USD	59 766	79 808	0.14
757	ELANCO ANIMAL HEALTH INC	USD	23 994	25 587	0.05
614	ELECTRONIC ARTS INC	USD	76 365	62 174	0.11
1 789	ELI LILLY & CO	USD	140 054	198 203	0.36
1 273	EMERSON ELECTRIC CO	USD	88 950	84 935	0.15
205	ENCOMPASS HEALTH CORP	USD	11 784	12 989	0.02
393	ENTERGY CORP	USD	31 139	40 451	0.07
1 202	EOG RESOURCES INC	USD	128 634	111 978	0.20
107	EPAM SYSTEMS INC	USD	13 464	18 522	0.03
156	EPR PROPERTIES	USD	10 520	11 636	0.02
529	EQT CORP	USD	14 186	8 363	0.02
250	EQUIFAX INC	USD	29 202	33 810	0.06
174	EQUINIX INC	USD	71 532	87 746	0.16
422	EQUITRANS MIDSTREAM CORPORATION	USD	8 524	8 318	0.02
186	EQUITY LIFESTYLE PROPERTIES INC	USD	15 976	22 569	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
767	EQUITY RESIDENTIAL	USD	46 132	58 231	0.11
41	ERIE INDEMNITY CO - A	USD	4 807	10 425	0.02
136	ESSEX PROPERTY TRUST INC	USD	31 796	39 702	0.07
454	ESTEE LAUDER COS INC - A	USD	66 011	83 132	0.15
507	E*TRADE FINANCIAL CORP	USD	28 329	22 612	0.04
249	ETSY INC	USD	10 995	15 281	0.03
108	EURONET WORLDWIDE INC	USD	10 652	18 170	0.03
84	EVEREST RE GROUP LTD	USD	20 818	20 763	0.04
505	EVERGY INC	USD	25 715	30 376	0.05
665	EVERSOURCE ENERGY	USD	38 661	50 380	0.09
267	EXACT SCIENCES CORP	USD	13 557	31 517	0.06
625	EXELIXIS INC	USD	13 356	13 356	0.02
2 011	EXELON CORP	USD	77 892	96 407	0.17
245	EXPEDIA GROUP INC	USD	26 405	32 592	0.06
356	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	22 959	27 006	0.05
264	EXTRA SPACE STORAGE INC	USD	22 781	28 010	0.05
8 761	EXXON MOBIL CORP	USD	662 253	671 355	1.21
4 975	FACEBOOK INC	USD	846 639	960 175	1.75
79	FACTSET RESEARCH SYSTEMS INC	USD	16 297	22 638	0.04
60	FAIR ISAAC CORP	USD	12 059	18 841	0.03
1 185	FASTENAL CO	USD	32 385	38 619	0.07
155	FEDERAL REALTY INVESTMENT TRUST	USD	17 848	19 958	0.04
496	FEDEX CORP	USD	119 099	81 438	0.15
569	FIDELITY NATIONAL FINANCIAL INC - A	USD	22 785	22 931	0.04
671	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	66 125	82 318	0.15
1 506	FIFTH THIRD BANCORP	USD	47 415	42 017	0.08
232	FIRST AMERICAN FINANCIAL CORP	USD	13 431	12 458	0.02
1 191	FIRST DATA CORP	USD	22 250	32 240	0.06
341	FIRST REPUBLIC BANK/CA	USD	31 882	33 299	0.06
157	FIRST SOLAR INC	USD	10 910	10 312	0.02
1 045	FIRSTENERGY CORP	USD	36 327	44 736	0.08
813	FISERV INC	USD	58 294	74 113	0.13
116	FIVE BELOW INC	USD	10 591	13 922	0.03
178	FLEETCOR TECHNOLOGIES INC	USD	36 106	49 991	0.09
1 064	FLEX LTD	USD	10 034	10 182	0.02
280	FLIR SYSTEMS INC	USD	14 049	15 148	0.03
272	FLOWERVE CORP	USD	11 878	14 332	0.03
290	FLUOR CORP	USD	15 995	9 770	0.02
273	FMC CORP	USD	18 922	22 645	0.04
233	FOOT LOCKER INC	USD	13 236	9 767	0.02
8 115	FORD MOTOR CO	USD	87 743	83 016	0.15
301	FORTINET INC	USD	16 401	23 126	0.04
611	FORTIVE CORP	USD	46 964	49 809	0.09
290	FORTUNE BRANDS HOME & SECURITY INC	USD	17 299	16 568	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
734	FOX CORP	USD	362	26 894	0.05
336	FOX CORP	USD	108	12 274	0.02
610	FRANKLIN RESOURCES INC	USD	22 450	21 228	0.04
3 004	FREEMPORT-MCMORAN INC - B	USD	53 198	34 876	0.06
124	F5 NETWORKS INC	USD	18 691	18 058	0.03
418	GAMING AND LEISURE PROPERTIES INC	USD	13 990	16 294	0.03
438	GAP INC	USD	13 616	7 871	0.01
268	GARDNER DENVER HOLDINGS INC	USD	7 857	9 273	0.02
251	GARMIN LTD	USD	15 154	20 030	0.04
187	GARTNER INC	USD	22 545	30 096	0.05
199	GCI LIBERTY INC	USD	10 168	12 231	0.02
562	GENERAL DYNAMICS CORP	USD	121 138	102 183	0.18
18 059	GENERAL ELECTRIC CO	USD	234 838	189 620	0.34
1 240	GENERAL MILLS INC	USD	56 359	65 125	0.12
2 732	GENERAL MOTORS CO	USD	102 040	105 264	0.19
315	GENPACT LTD	USD	9 991	11 998	0.02
529	GENTEX CORP	USD	12 211	13 019	0.02
302	GENUINE PARTS CO	USD	27 043	31 281	0.06
2 633	GILEAD SCIENCES INC	USD	198 860	177 885	0.32
324	GLOBAL PAYMENTS INC	USD	36 751	51 882	0.09
364	GODADDY INC	USD	24 290	25 535	0.05
705	GOLDMAN SACHS GROUP INC	USD	178 799	144 243	0.26
345	GRACO INC	USD	15 673	17 312	0.03
100	GRAND CANYON EDUCATION INC	USD	11 493	11 702	0.02
189	GRUBHUB INC	USD	19 533	14 740	0.03
169	GUIDEWIRE SOFTWARE INC	USD	14 190	17 133	0.03
1 810	HALLIBURTON CO	USD	85 374	41 159	0.07
749	HANESBRANDS INC	USD	14 003	12 898	0.02
329	HARLEY-DAVIDSON INC	USD	14 048	11 788	0.02
245	HARRIS CORP	USD	38 318	46 337	0.08
749	HARTFORD FINANCIAL SERVICES GROUP INC	USD	39 186	41 734	0.08
240	HASBRO INC	USD	21 159	25 363	0.05
553	HCA HEALTHCARE INC	USD	55 654	74 749	0.14
990	HCP INC	USD	22 623	31 660	0.06
354	HD SUPPLY HOLDINGS INC	USD	13 443	14 259	0.03
425	HEALTHCARE TRUST OF AMERICA INC	USD	10 806	11 658	0.02
86	HEICO CORP	USD	6 111	11 508	0.02
148	HEICO CORP	USD	8 487	15 299	0.03
229	HELMERICH & PAYNE INC	USD	15 315	11 592	0.02
309	HENRY SCHEIN INC	USD	16 234	21 599	0.04
210	HERBALIFE LTD	USD	10 187	8 980	0.02
288	HERSHEY CO	USD	28 016	38 601	0.07
528	HESS CORP	USD	27 289	33 565	0.06
2 773	HEWLETT PACKARD ENTERPRISE CO	USD	49 997	41 456	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
176	HEXCEL CORP	USD	11 602	14 235	0.03
138	HILL-ROM HOLDINGS INC	USD	11 813	14 438	0.03
603	HILTON WORLDWIDE HOLDINGS INC	USD	48 857	58 937	0.11
325	HOLLYFRONTIER CORP	USD	16 511	15 041	0.03
555	HOLOGIC INC	USD	21 366	26 651	0.05
2 278	HOME DEPOT INC	USD	405 316	473 756	0.86
1 507	HONEYWELL INTERNATIONAL INC	USD	214 446	263 107	0.48
564	HORMEL FOODS CORP	USD	18 921	22 865	0.04
1 534	HOST HOTELS & RESORTS INC	USD	28 889	27 949	0.05
3 119	HP INC	USD	70 281	64 844	0.12
421	H&R BLOCK INC	USD	10 791	12 335	0.02
113	HUBBELL INC	USD	13 793	14 735	0.03
81	HUBSPOT INC	USD	9 704	13 812	0.02
320	HUDSON PACIFIC PROPERTIES INC	USD	10 285	10 646	0.02
280	HUMANA INC	USD	76 333	74 284	0.13
2 167	HUNTINGTON BANCSHARES INC/OH	USD	33 168	29 948	0.05
86	HUNTINGTON INGALLS INDUSTRIES INC	USD	21 446	19 328	0.03
435	HUNTSMAN CORP	USD	13 205	8 891	0.02
276	IAA INC	USD	9 126	10 703	0.02
162	IAC/INTERACTIVECORP	USD	25 516	35 240	0.06
104	IDACORP INC	USD	8 936	10 445	0.02
157	IDEX CORP	USD	22 389	27 026	0.05
178	IDEXX LABORATORIES INC	USD	34 622	49 009	0.09
753	IHS MARKIT LTD	USD	36 374	47 981	0.09
621	ILLINOIS TOOL WORKS INC	USD	99 369	93 653	0.17
304	ILLUMINA INC	USD	74 332	111 918	0.20
369	INCYTE CORP	USD	30 316	31 350	0.06
499	INGERSOLL-RAND PLC	USD	43 498	63 208	0.11
138	INGREDION INC	USD	17 505	11 384	0.02
124	INSULET CORP	USD	12 126	14 803	0.03
9 271	INTEL CORP	USD	474 571	443 803	0.80
1 168	INTERCONTINENTAL EXCHANGE INC	USD	84 193	100 378	0.18
1 836	INTERNATIONAL BUSINESS MACHINES CORP	USD	279 734	253 184	0.46
210	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	28 328	30 469	0.06
823	INTERNATIONAL PAPER CO	USD	44 023	35 652	0.06
801	INTERPUBLIC GROUP OF COS INC	USD	18 180	18 095	0.03
537	INTUIT INC	USD	96 882	140 334	0.25
239	INTUITIVE SURGICAL INC	USD	102 061	125 367	0.23
830	INVESCO LTD	USD	25 736	16 982	0.03
794	INVITATION HOMES INC REITS	USD	18 167	21 224	0.04
291	IONIS PHARMACEUTICALS INC	USD	14 629	18 703	0.03
74	IPG PHOTONICS CORP	USD	17 700	11 415	0.02
327	IQVIA HOLDINGS INC	USD	34 304	52 614	0.10
594	IRON MOUNTAIN INC	USD	18 983	18 592	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
160	JACK HENRY & ASSOCIATES INC	USD	19 526	21 427	0.04
238	JACOBS ENGINEERING GROUP INC	USD	14 071	20 085	0.04
117	JAZZ PHARMACEUTICALS PLC	USD	17 712	16 680	0.03
180	JB HUNT TRANSPORT SERVICES INC	USD	21 394	16 454	0.03
525	JEFFERIES FINANCIAL GROUP INC	USD	12 089	10 096	0.02
623	JETBLUE AIRWAYS CORP	USD	12 942	11 519	0.02
236	JM SMUCKER CO	USD	28 080	27 185	0.05
5 498	JOHNSON & JOHNSON	USD	704 518	765 760	1.39
1 648	JOHNSON CONTROLS INTERNATIONAL PLC	USD	58 747	68 079	0.12
95	JONES LANG LASALLE INC	USD	16 224	13 366	0.02
6 717	JPMORGAN CHASE & CO	USD	748 670	750 960	1.37
713	JUNIPER NETWORKS INC	USD	18 082	18 987	0.03
208	KANSAS CITY SOUTHERN	USD	22 492	25 339	0.05
276	KAR AUCTION SERVICES INC	USD	5 555	6 900	0.01
515	KELLOGG CO	USD	32 959	27 589	0.05
129	KEMPER CORP	USD	11 327	11 131	0.02
379	KEURIG DR PEPPER INC	USD	43 345	10 953	0.02
2 088	KEYCORP	USD	42 053	37 062	0.07
390	KEYSIGHT TECHNOLOGIES INC	USD	20 445	35 026	0.06
209	KILROY REALTY CORP	USD	14 684	15 426	0.03
712	KIMBERLY-CLARK CORP	USD	76 977	94 895	0.17
874	KIMCO REALTY CORP	USD	12 669	16 152	0.03
4 031	KINDER MORGAN	USD	63 993	84 167	0.15
1 126	KKR & CO INC	USD	27 688	28 454	0.05
335	KLA-TENCOR CORP	USD	37 875	39 597	0.07
258	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	12 173	8 473	0.02
336	KOHL'S CORP	USD	21 268	15 977	0.03
1 288	KRAFT HEINZ CO	USD	78 085	39 980	0.07
1 670	KROGER CO	USD	40 413	36 256	0.07
475	L BRANDS INC	USD	17 773	12 398	0.02
204	LABORATORY CORP OF AMERICA HOLDINGS	USD	34 366	35 272	0.06
310	LAM RESEARCH CORP	USD	64 532	58 230	0.11
177	LAMAR ADVERTISING CO	USD	11 527	14 286	0.03
303	LAMB WESTON HOLDINGS INC	USD	17 227	19 198	0.03
752	LAS VEGAS SANDS CORP	USD	54 238	44 436	0.08
129	LEAR CORPORATION	USD	24 392	17 966	0.03
272	LEGGETT & PLATT INC	USD	11 909	10 437	0.02
299	LEIDOS HOLDINGS INC	USD	19 552	23 875	0.04
591	LENNAR CORP	USD	33 661	28 640	0.05
33	LENNAR CORP	USD	1 529	1 271	0.00
73	LENNOX INTERNATIONAL INC	USD	15 005	20 075	0.04
55	LIBERTY BROADBAND CORP	USD	4 640	5 656	0.01
316	LIBERTY BROADBAND CORP	USD	26 781	32 934	0.06
420	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	13 088	15 712	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
53	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	1 581	1 901	0.00
323	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	13 400	12 268	0.02
173	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	7 192	6 541	0.01
307	LIBERTY PROPERTY TRUST	USD	12 243	15 362	0.03
419	LINCOLN NATIONAL CORP	USD	30 814	27 005	0.05
1 124	LINDE PLC	USD	176 678	225 699	0.41
289	LIVE NATION ENTERTAINMENT INC	USD	12 722	19 146	0.03
650	LKQ CORP	USD	24 076	17 297	0.03
509	LOCKHEED MARTIN CORP	USD	170 288	185 042	0.33
556	LOEWS CORP	USD	27 974	30 397	0.05
1 621	LOWE'S COS INC	USD	143 462	163 575	0.30
173	LPL FINANCIAL HOLDINGS INC	USD	12 041	14 112	0.03
219	LULULEMON ATHLETICA INC	USD	20 859	39 466	0.07
69	LYFT INC - A	USD	4 434	4 534	0.01
629	LYONDELLBASELL INDUSTRIES NV - A	USD	67 672	54 176	0.10
165	L3 TECHNOLOGIES INC	USD	33 564	40 453	0.07
219	MACERICH CO	USD	12 505	7 334	0.01
640	MACY'S INC	USD	18 455	13 734	0.02
36	MADISON SQUARE GARDEN CO	USD	8 940	10 078	0.02
124	MANPOWERGROUP INC	USD	14 139	11 978	0.02
1 694	MARATHON OIL CORP	USD	27 998	24 072	0.04
1 372	MARATHON PETROLEUM CORP	USD	90 877	76 667	0.14
29	MARKEL CORP	USD	33 318	31 598	0.06
78	MARKETAXESS HOLDINGS INC	USD	16 886	25 071	0.05
572	MARRIOTT INTERNATIONAL INC/MD - A	USD	78 209	80 246	0.15
1 059	MARSH & MCLENNAN COS INC	USD	87 958	105 635	0.19
129	MARTIN MARIETTA MATERIALS INC	USD	26 335	29 684	0.05
1 228	MARVELL TECHNOLOGY GROUP LTD	USD	26 617	29 312	0.05
608	MASCO CORP	USD	24 772	23 858	0.04
102	MASIMO CORP	USD	9 112	15 180	0.03
1 861	MASTERCARD INC	USD	331 090	492 290	0.89
564	MAXIM INTEGRATED PRODUCTS INC	USD	33 878	33 738	0.06
254	MCCORMICK & CO INC/MD	USD	27 239	39 373	0.07
1 581	MCDONALD'S CORP	USD	251 340	328 310	0.59
393	MCKESSON CORP	USD	56 750	52 815	0.10
410	MDU RESOURCES GROUP INC	USD	11 224	10 578	0.02
817	MEDICAL PROPERTIES TRUST INC	USD	10 773	14 248	0.03
2 776	MEDTRONIC PLC	USD	221 831	270 355	0.49
97	MELLANOX TECHNOLOGIES LTD	USD	10 815	10 735	0.02
93	MERCADOLIBRE INC	USD	32 312	56 895	0.10
5 331	MERCK & CO INC	USD	295 304	447 004	0.81
1 968	METLIFE INC	USD	91 264	97 751	0.18
51	METTLER-TOLEDO INTERNATIONAL INC	USD	30 042	42 840	0.08
1 057	MGM RESORTS INTERNATIONAL	USD	35 661	30 198	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
493	MICROCHIP TECHNOLOGY INC	USD	46 109	42 743	0.08
2 292	MICRON TECHNOLOGY INC	USD	128 946	88 448	0.16
15 868	MICROSOFT CORP	USD	1 465 126	2 125 676	3.85
236	MID-AMERICA APARTMENT COMMUNITIES INC	USD	21 008	27 791	0.05
115	MIDDLEBY CORP	USD	14 095	15 606	0.03
127	MOHAWK INDUSTRIES INC	USD	30 161	18 729	0.03
130	MOLINA HEALTHCARE INC	USD	14 485	18 608	0.03
389	MOLSON COORS BREWING CO - B	USD	28 311	21 784	0.04
2 983	MONDELEZ INTERNATIONAL INC	USD	124 084	160 784	0.29
82	MONOLITHIC POWER SYSTEMS INC	USD	9 961	11 134	0.02
810	MONSTER BEVERAGE CORP	USD	46 453	51 702	0.09
342	MOODY'S CORP	USD	56 080	66 796	0.12
2 647	MORGAN STANLEY	USD	144 783	115 965	0.21
38	MORNINGSTAR INC	USD	4 069	5 496	0.01
735	MOSAIC CO	USD	18 773	18 397	0.03
341	MOTOROLA SOLUTIONS INC	USD	37 159	56 855	0.10
175	MSCI INC	USD	26 994	41 788	0.08
283	M&T BANK CORP	USD	52 067	48 130	0.09
1 067	MYLAN NV	USD	42 438	20 316	0.04
240	NASDAQ INC	USD	20 062	23 081	0.04
179	NATIONAL FUEL GAS CO	USD	9 096	9 442	0.02
232	NATIONAL INSTRUMENTS CORP	USD	11 556	9 742	0.02
799	NATIONAL OILWELL VARCO INC	USD	30 006	17 762	0.03
337	NATIONAL RETAIL PROPERTIES INC	USD	13 148	17 864	0.03
361	NEKTAR THERAPEUTICS	USD	20 623	12 844	0.02
511	NETAPP INC	USD	32 098	31 529	0.06
905	NETFLIX INC	USD	280 419	332 425	0.60
189	NEUROCRINE BIOSCIENCES INC	USD	16 055	15 957	0.03
96	NEW RELIC INC	USD	7 204	8 305	0.02
860	NEW RESIDENTIAL INVESTMENT CORP	USD	14 320	13 235	0.02
968	NEW YORK COMMUNITY BANCORP INC	USD	12 846	9 661	0.02
806	NEWELL BRANDS INC	USD	20 887	12 429	0.02
1 697	NEWMONT GOLDCORP CORP	USD	62 503	65 284	0.12
798	NEWS CORP	USD	12 796	10 765	0.02
256	NEWS CORP - B	USD	4 200	3 574	0.01
992	NEXTERA ENERGY INC	USD	159 695	203 221	0.37
736	NIELSEN HOLDINGS PLC	USD	23 200	16 634	0.03
2 602	NIKE INC - B	USD	172 338	218 438	0.39
773	NISOURCE INC	USD	18 478	22 262	0.04
990	NOBLE ENERGY INC	USD	30 744	22 176	0.04
107	NORDSON CORP	USD	14 459	15 120	0.03
218	NORDSTROM INC	USD	10 405	6 945	0.01
551	NORFOLK SOUTHERN CORP	USD	75 760	109 831	0.20
451	NORTHERN TRUST CORP	USD	46 938	40 590	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
352	NORTHROP GRUMMAN CORP	USD	120 035	113 735	0.21
446	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	23 324	23 919	0.04
553	NRG ENERGY INC	USD	16 562	19 421	0.04
631	NUCOR CORP	USD	39 409	34 768	0.06
164	NUTANIX INC	USD	9 373	4 254	0.01
1 261	NVIDIA CORP	USD	302 334	207 094	0.37
7	NVR INC	USD	20 980	23 592	0.04
1 549	OCCIDENTAL PETROLEUM CORP	USD	105 622	77 884	0.14
415	OGE ENERGY CORP	USD	13 408	17 662	0.03
215	OKTA INC	USD	15 888	26 555	0.05
134	OLD DOMINION FREIGHT LINE INC	USD	19 496	20 001	0.04
590	OLD REPUBLIC INTERNATIONAL CORP	USD	12 534	13 204	0.02
108	OLLIE'S BARGAIN OUTLET HOLDINGS INC	USD	6 737	9 408	0.02
444	OMEGA HEALTHCARE INVESTORS INC	USD	12 308	16 317	0.03
456	OMNICOM GROUP INC	USD	32 907	37 369	0.07
854	ON SEMICONDUCTOR CORP	USD	21 562	17 259	0.03
855	ONEOK INC	USD	50 141	58 833	0.11
5 025	ORACLE CORP	USD	235 230	286 274	0.52
162	O'REILLY AUTOMOTIVE INC	USD	39 402	59 830	0.11
145	OSHKOSH CORP	USD	11 923	12 106	0.02
225	OWENS CORNING	USD	17 536	13 095	0.02
717	PACCAR INC	USD	47 283	51 380	0.09
196	PACKAGING CORP OF AMERICA	USD	22 338	18 683	0.03
199	PALO ALTO NETWORKS INC	USD	37 267	40 548	0.07
417	PARK HOTELS & RESORTS INC	USD	11 330	11 493	0.02
266	PARKER-HANNIFIN CORP	USD	46 956	45 223	0.08
547	PARSLEY ENERGY INC	USD	15 101	10 398	0.02
662	PAYCHEX INC - AK9420	USD	42 606	54 476	0.10
102	PAYCOM SOFTWARE INC	USD	11 443	23 125	0.04
2 433	PAYPAL HOLDINGS INC	USD	194 621	278 481	0.50
77	PEGASYSTEMS INC	USD	5 647	5 483	0.01
327	PENTAIR PLC	USD	15 248	12 164	0.02
817	PEOPLE'S UNITED FINANCIAL INC	USD	15 363	13 709	0.02
2 903	PEPSICO INC	USD	313 655	380 670	0.69
230	PERKINELMER INC	USD	17 471	22 158	0.04
259	PERRIGO CO PLC	USD	20 787	12 334	0.02
11 496	PFIZER INC	USD	413 915	498 007	0.90
3 222	PHILIP MORRIS INTERNATIONAL INC	USD	312 693	253 024	0.46
865	PHILLIPS 66	USD	84 700	80 912	0.15
108	PILGRIM'S PRIDE CORP	USD	2 582	2 742	0.00
232	PINNACLE WEST CAPITAL CORP	USD	18 178	21 829	0.04
349	PIONEER NATURAL RESOURCES CO	USD	61 625	53 697	0.10
175	PLANET FITNESS INC	USD	13 302	12 677	0.02
935	PNC FINANCIAL SERVICES GROUP INC	USD	143 231	128 357	0.23

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
119	POLARIS INDUSTRIES INC	USD	13 804	10 856	0.02
82	POOL CORP	USD	11 864	15 662	0.03
200	POPULAR INC	USD	9 197	10 848	0.02
138	POST HOLDINGS INC	USD	10 345	14 348	0.03
489	PPG INDUSTRIES INC	USD	54 283	57 071	0.10
1 495	PPL CORP	USD	41 636	46 360	0.08
122	PRA HEALTH SCIENCES INC	USD	10 805	12 096	0.02
88	PRIMERICA INC	USD	10 642	10 556	0.02
536	PRINCIPAL FINANCIAL GROUP INC	USD	32 445	31 045	0.06
5 194	PROCTER & GAMBLE CO	USD	404 972	569 522	1.03
1 209	PROGRESSIVE CORP	USD	73 421	96 635	0.17
1 306	PROLOGIS INC	USD	80 055	104 611	0.19
115	PROOFPOINT INC	USD	14 153	13 829	0.02
137	PROSPERITY BANCSHARES INC	USD	10 110	9 049	0.02
841	PRUDENTIAL FINANCIAL INC	USD	88 308	84 941	0.15
214	PTC INC	USD	16 930	19 209	0.03
1 047	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	51 431	61 585	0.11
311	PUBLIC STORAGE	USD	61 402	74 071	0.13
528	PULTEGROUP INC	USD	15 352	16 695	0.03
155	PVH CORP	USD	22 558	14 669	0.03
247	QORVO INC	USD	18 528	16 453	0.03
2 517	QUALCOMM INC	USD	145 898	191 468	0.35
294	QUANTA SERVICES INC	USD	10 152	11 228	0.02
278	QUEST DIAGNOSTICS INC	USD	28 390	28 303	0.05
829	QURATE RETAIL INC	USD	21 072	10 271	0.02
108	RALPH LAUREN CORP - A	USD	12 010	12 268	0.02
262	RAYMOND JAMES FINANCIAL INC	USD	24 209	22 152	0.04
577	RAYTHEON CO	USD	122 334	100 329	0.18
153	REALPAGE INC	USD	6 980	9 004	0.02
652	REALTY INCOME CORP	USD	34 255	44 968	0.08
368	RED HAT INC	USD	56 378	69 096	0.12
346	REGENCY CENTERS CORP	USD	19 912	23 092	0.04
163	REGENERON PHARMACEUTICALS INC	USD	53 010	51 019	0.09
2 098	REGIONS FINANCIAL CORP	USD	39 495	31 344	0.06
130	REINSURANCE GROUP OF AMERICA INC	USD	20 149	20 284	0.04
139	RELIANCE STEEL & ALUMINUM CO	USD	12 040	13 152	0.02
91	RENAISSANCERE HOLDINGS LTD	USD	12 444	16 199	0.03
446	REPUBLIC SERVICES INC	USD	29 844	38 641	0.07
297	RESMED INC	USD	28 978	36 243	0.07
146	RINGCENTRAL INC - A	USD	10 722	16 778	0.03
245	ROBERT HALF INTERNATIONAL INC	USD	14 350	13 967	0.03
245	ROCKWELL AUTOMATION INC	USD	43 484	40 138	0.07
305	ROLLINS INC	USD	10 418	10 940	0.02
215	ROPER TECHNOLOGIES INC	USD	60 428	78 746	0.14

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
761	ROSS STORES INC	USD	58 179	75 430	0.14
356	ROYAL CARIBBEAN CRUISES LTD	USD	42 582	43 151	0.08
136	ROYAL GOLD INC	USD	11 532	13 939	0.03
271	RPM INTERNATIONAL INC	USD	13 236	16 561	0.03
569	SABRE CORP	USD	12 707	12 632	0.02
106	SAGE THERAPEUTICS INC	USD	17 390	19 408	0.04
1 608	SALESFORCE.COM INC	USD	198 042	243 982	0.44
233	SANTANDER CONSUMER USA HOLDINGS INC	USD	3 896	5 583	0.01
144	SAREPTA THERAPEUTICS INC	USD	14 491	21 881	0.04
235	SBA COMMUNICATIONS CORP	USD	39 459	52 837	0.10
2 868	SCHLUMBERGER LTD	USD	189 664	113 974	0.21
522	SEAGATE TECHNOLOGY PLC	USD	30 265	24 597	0.04
322	SEALED AIR CORP	USD	13 665	13 775	0.02
224	SEATTLE GENETICS INC	USD	12 153	15 503	0.03
265	SEI INVESTMENTS CO	USD	19 297	14 867	0.03
568	SEMPRA ENERGY	USD	62 841	78 066	0.14
335	SENSATA TECHNOLOGIES HOLDING PLC	USD	17 462	16 415	0.03
377	SERVICE CORP INTERNATIONAL/US	USD	14 275	17 636	0.03
282	SERVICEMASTER GLOBAL HOLDINGS INC	USD	9 800	14 689	0.03
382	SERVICENOW INC	USD	66 365	104 886	0.19
168	SHERWIN-WILLIAMS CO	USD	66 070	76 993	0.14
114	SIGNATURE BANK/NEW YORK NY	USD	16 370	13 776	0.02
640	SIMON PROPERTY GROUP INC	USD	98 508	102 246	0.18
3 339	SIRIUS XM HOLDINGS INC	USD	21 017	18 632	0.03
358	SKYWORKS SOLUTIONS INC	USD	37 517	27 663	0.05
175	SL GREEN REALTY CORP	USD	16 637	14 065	0.03
1 566	SNAP INC	USD	18 009	22 394	0.04
115	SNAP-ON INC	USD	17 246	19 049	0.03
207	SONOCO PRODUCTS CO	USD	9 981	13 525	0.02
2 155	SOUTHERN CO	USD	95 152	119 128	0.22
176	SOUTHERN COPPER CORP	USD	9 409	6 838	0.01
1 012	SOUTHWEST AIRLINES CO	USD	57 057	51 389	0.09
510	S&P GLOBAL INC	USD	97 551	116 173	0.21
214	SPIRIT AEROSYSTEMS HOLDINGS INC - A	USD	18 137	17 413	0.03
311	SPLUNK INC	USD	32 885	39 108	0.07
1 186	SPRINT CORP	USD	6 147	7 792	0.01
655	SQUARE INC - A	USD	36 081	47 507	0.09
451	SS&C TECHNOLOGIES HOLDINGS INC	USD	23 166	25 982	0.05
314	STANLEY BLACK & DECKER INC	USD	48 358	45 408	0.08
2 508	STARBUCKS CORP	USD	145 069	210 246	0.38
580	STARWOOD PROPERTY TRUST INC	USD	12 191	13 178	0.02
773	STATE STREET CORP	USD	78 267	43 334	0.08
460	STEEL DYNAMICS INC	USD	20 456	13 892	0.03
175	STERIS PLC	USD	16 576	26 054	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
418	STORE CAPITAL CORP	USD	10 726	13 873	0.03
641	STRYKER CORP	USD	104 649	131 777	0.24
187	SUN COMMUNITIES INC	USD	17 320	23 972	0.04
919	SUNTRUST BANKS INC	USD	63 132	57 759	0.10
108	SVB FINANCIAL GROUP	USD	27 938	24 256	0.04
1 280	SYMANTEC CORP	USD	32 964	27 853	0.05
1 313	SYNCHRONY FINANCIAL	USD	45 363	45 522	0.08
310	SYNOPSIS INC	USD	26 658	39 894	0.07
326	SYNOVUS FINANCIAL CORP	USD	15 384	11 410	0.02
979	SYSCO CORP	USD	59 154	69 235	0.13
490	T ROWE PRICE GROUP INC	USD	53 745	53 758	0.10
149	TABLEAU SOFTWARE INC	USD	12 926	24 737	0.04
233	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	24 384	26 452	0.05
601	TAPESTRY INC	USD	30 267	19 070	0.03
481	TARGA RESOURCES CORP	USD	22 262	18 884	0.03
1 061	TARGET CORP	USD	74 924	91 893	0.17
550	TD AMERITRADE HOLDING CORP	USD	32 265	27 456	0.05
698	TE CONNECTIVITY LTD	USD	70 075	66 854	0.12
75	TELEDYNE TECHNOLOGIES INC	USD	14 337	20 540	0.04
96	TELEFLEX INC	USD	24 929	31 790	0.06
355	TERADYNE INC	USD	16 269	17 008	0.03
286	TESLA INC	USD	88 557	63 910	0.12
1 943	TEXAS INSTRUMENTS INC	USD	204 556	222 979	0.40
482	TEXTRON INC	USD	28 122	25 565	0.05
828	THERMO FISHER SCIENTIFIC INC	USD	174 294	243 167	0.44
224	TIFFANY & CO	USD	22 837	20 975	0.04
2 511	TJX COS INC	USD	102 258	132 782	0.24
655	T-MOBILE US INC	USD	40 282	48 562	0.09
274	TOLL BROTHERS INC	USD	11 945	10 034	0.02
209	TORCHMARK CORP	USD	17 706	18 697	0.03
220	TORO CO	USD	13 536	14 718	0.03
337	TOTAL SYSTEM SERVICES INC	USD	29 483	43 227	0.08
250	TRACTOR SUPPLY CO	USD	15 681	27 200	0.05
76	TRADE DESK INC - A	USD	18 342	17 311	0.03
101	TRANSDIGM GROUP INC	USD	31 232	48 864	0.09
388	TRANSUNION	USD	24 153	28 522	0.05
542	TRAVELERS COS INC	USD	74 692	81 040	0.15
521	TRIMBLE INC	USD	18 829	23 502	0.04
214	TRIPADVISOR INC	USD	8 835	9 906	0.02
242	TWILIO INC - A	USD	23 415	32 997	0.06
1 512	TWITTER INC	USD	47 187	52 769	0.10
79	TYLER TECHNOLOGIES INC	USD	16 933	17 066	0.03
610	TYSON FOODS INC - A	USD	44 149	49 251	0.09
39	UBIQUITI NETWORKS INC	USD	2 717	5 129	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
584	UDR INC	USD	20 659	26 216	0.05
361	UGI CORP	USD	16 092	19 281	0.03
115	ULTA BEAUTY INC	USD	24 550	39 892	0.07
402	UNDER ARMOUR INC	USD	5 995	8 924	0.02
389	UNDER ARMOUR INC - A	USD	6 498	9 861	0.02
1 466	UNION PACIFIC CORP	USD	198 642	247 915	0.45
458	UNITED AIRLINES HOLDINGS INC	USD	31 285	40 098	0.07
1 444	UNITED PARCEL SERVICE INC - B	USD	153 222	149 122	0.27
163	UNITED RENTALS INC	USD	28 987	21 619	0.04
1 680	UNITED TECHNOLOGIES CORP	USD	210 448	218 736	0.40
1 968	UNITEDHEALTH GROUP INC	USD	438 182	480 212	0.87
88	UNIVERSAL DISPLAY CORP	USD	7 742	16 549	0.03
172	UNIVERSAL HEALTH SERVICES INC - B	USD	20 823	22 427	0.04
439	UNUM GROUP	USD	21 037	14 728	0.03
3 099	US BANCORP/MN	USD	159 309	162 388	0.29
452	US FOODS HOLDING CORP	USD	14 817	16 164	0.03
83	VAIL RESORTS INC	USD	18 705	18 524	0.03
864	VALERO ENERGY CORP	USD	83 416	73 967	0.13
188	VARIAN MEDICAL SYSTEMS INC	USD	22 792	25 592	0.05
265	VEEVA SYSTEMS INC	USD	20 766	42 959	0.08
765	VENTAS INC	USD	38 838	52 288	0.09
2 015	VEREIT INC	USD	13 838	18 155	0.03
217	VERISIGN INC	USD	27 661	45 388	0.08
339	VERISK ANALYTICS INC - A	USD	35 787	49 650	0.09
8 564	VERIZON COMMUNICATIONS INC	USD	407 857	489 261	0.88
226	VERSUM MATERIALS INC	USD	11 718	11 657	0.02
530	VERTEX PHARMACEUTICALS INC	USD	87 473	97 191	0.18
674	VF CORP	USD	47 269	58 874	0.11
18	VIACOM INC - A	USD	677	614	0.00
732	VIACOM INC - B	USD	22 451	21 865	0.04
757	VICI PROPERTIES INC	USD	14 482	16 684	0.03
3 601	VISA INC	USD	440 032	624 954	1.13
780	VISTRA ENERGY CORP	USD	16 510	17 659	0.03
158	VMWARE INC - A	USD	20 362	26 419	0.05
359	VORNADO REALTY TRUST	USD	24 087	23 012	0.04
298	VOYA FINANCIAL INC	USD	15 284	16 479	0.03
274	VULCAN MATERIALS CO	USD	31 860	37 623	0.07
106	WABCO HOLDINGS INC	USD	14 118	14 056	0.03
335	WABTEC CORP	USD	28 860	24 040	0.04
1 609	WALGREENS BOOTS ALLIANCE INC	USD	106 250	87 964	0.16
2 897	WALMART INC	USD	253 487	320 090	0.58
3 615	WALT DISNEY CO	USD	275 513	504 799	0.91
809	WASTE MANAGEMENT INC	USD	68 675	93 334	0.17
144	WATERS CORP	USD	29 296	30 995	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
67	WATSCO INC	USD	11 659	10 957	0.02
133	WAYFAIR INC	USD	11 442	19 418	0.04
653	WEC ENERGY GROUP INC	USD	40 321	54 441	0.10
104	WELLCARE HEALTH PLANS INC	USD	21 636	29 647	0.05
8 376	WELLS FARGO & CO	USD	451 308	396 352	0.72
839	WELLTOWER INC	USD	46 937	68 404	0.12
152	WEST PHARMACEUTICAL SERVICES INC	USD	13 537	19 023	0.03
199	WESTERN ALLIANCE BANCORP	USD	11 562	8 899	0.02
607	WESTERN DIGITAL CORP	USD	57 197	28 863	0.05
892	WESTERN UNION CO	USD	17 402	17 742	0.03
75	WESTLAKE CHEMICAL CORP	USD	8 432	5 210	0.01
532	WESTROCK CO	USD	33 256	19 402	0.04
90	WEX INC	USD	14 565	18 729	0.03
1 542	WEYERHAEUSER CO	USD	54 473	40 616	0.07
131	WHIRLPOOL CORP	USD	20 608	18 649	0.03
2 509	WILLIAMS COS INC	USD	70 878	70 352	0.13
268	WILLIS TOWERS WATSON PLC	USD	41 808	51 333	0.09
116	WOODWARD INC	USD	13 020	13 127	0.02
335	WORKDAY INC	USD	46 419	68 869	0.12
644	WORLDPAY INC - A	USD	53 643	78 922	0.14
353	WP CAREY INC	USD	23 070	28 657	0.05
822	WPX ENERGY INC	USD	12 195	9 461	0.02
300	WR BERKLEY CORP - C	USD	14 428	19 779	0.04
93	WW GRAINGER INC	USD	26 026	24 945	0.05
201	WYNDHAM HOTELS & RESORTS INC	USD	11 081	11 204	0.02
201	WYNN RESORTS LTD	USD	34 362	24 922	0.05
1 066	XCEL ENERGY INC	USD	47 742	63 416	0.11
405	XEROX CORP	USD	11 933	14 341	0.03
526	XILINX INC	USD	38 660	62 026	0.11
190	XPO LOGISTICS INC	USD	19 764	10 984	0.02
373	XYLEM INC/NY	USD	28 455	31 198	0.06
634	YUM! BRANDS INC	USD	52 325	70 165	0.13
420	ZAYO GROUP HOLDINGS INC	USD	14 725	13 822	0.02
112	ZEBRA TECHNOLOGIES CORP - A	USD	15 972	23 463	0.04
227	ZENDESK INC	USD	11 988	20 210	0.04
103	ZILLOW GROUP INC	USD	5 453	4 713	0.01
242	ZILLOW GROUP INC	USD	12 727	11 226	0.02
424	ZIMMER BIOMET HOLDINGS INC	USD	47 633	49 922	0.09
378	ZIONS BANCORP NA	USD	20 371	17 380	0.03
991	ZOETIS INC	USD	82 014	112 469	0.20
31	ZSCALER INC	USD	2 394	2 376	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 194	3M CO	USD	265 311	206 968	0.37
Total Shares			49 933 539	55 298 370	99.96
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			49 933 539	55 298 370	99.96
Other transferable securities					
Shares					
130	LINCOLN ELECTRIC HOLDINGS INC	USD	11 798	10 702	0.02
Total Shares			11 798	10 702	0.02
Total Other transferable securities			11 798	10 702	0.02
Total Investments			49 945 337	55 309 072	99.98

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software & Computer Services	13.10	United States of America	96.13
Technology Hardware & Equipment	8.68	Ireland	2.11
General Retailers	7.77	Bermuda	0.43
Pharmaceuticals & Biotechnology	7.18	Switzerland	0.41
Financial Services	5.69	United Kingdom	0.23
Health Care Equipment & Services	5.56	Curacao	0.21
Banks	5.36	Netherlands	0.13
Oil & Gas Producers	3.92	Jersey	0.08
Support Services	3.37	Liberia	0.08
Nonlife Insurance	3.26	Panama	0.07
Real Estate Investment Trusts	3.26	British Virgin Islands	0.02
Aerospace & Defense	2.87	Cayman Islands	0.02
Travel, Leisure & Catering	2.78	Israel	0.02
Media	2.49	Puerto Rico	0.02
Electricity	2.12	Singapore	0.02
Fixed Line Telecommunications	1.89		
General Industrials	1.87		99.98
Beverages	1.74		
Industrial Engineering	1.62		
Industrial Transportation	1.51		
Household Goods & Home Construction	1.47		
Personal Goods	1.38		
Chemicals	1.33		
Electronic & Electrical Equipment	1.28		
Food Producers	1.10		
Gas, Water & Multiutilities	1.02		
Life Insurance	0.87		
Food & Drug Retailers	0.83		
Tobacco	0.79		
Automobiles & Parts	0.78		
Construction & Materials	0.75		
Oil Equipment, Services & Distribution	0.68		
Leisure Goods	0.40		
Real Estate Investment & Services	0.39		
Nonequity Investment Instruments	0.21		
Industrial Metals & Mining	0.20		
Alternative Energy	0.16		
Mining	0.14		
Mobile Telecommunications	0.10		
Forestry & Paper	0.06		
	99.98		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
600	ACCOR SA	EUR	26 338	22 650	0.35
5 819	AEGON NV	EUR	31 250	25 476	0.39
97	AEROPORTS DE PARIS	EUR	17 562	15 054	0.23
597	AGEAS	EUR	26 013	27 289	0.42
744	AKZO NOBEL NV	EUR	59 263	61 484	0.95
1 387	ALLIANZ SE - REG	EUR	262 671	294 044	4.56
1 434	AMADEUS IT GROUP SA - A	EUR	98 705	99 892	1.55
238	ANDRITZ AG	EUR	11 407	7 878	0.12
225	ARKEMA SA	EUR	23 048	18 401	0.28
3 579	ASSICURAZIONI GENERALI SPA	EUR	55 171	59 268	0.92
314	ATOS SE	EUR	24 389	23 085	0.36
6 337	AXA SA	EUR	141 844	146 385	2.26
159	AXEL SPRINGER SE	EUR	9 971	9 850	0.15
21 782	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	133 247	107 102	1.66
329	BEIERSDORF AG	EUR	28 841	34 726	0.54
135	BIOMERIEUX	EUR	9 028	9 835	0.15
728	BOUYGUES SA	EUR	27 724	23 711	0.37
505	BRENNTAG AG	EUR	24 061	21 872	0.34
1 934	CARREFOUR SA	EUR	32 555	32 839	0.51
179	CASINO GUICHARD PERRACHON SA	EUR	7 206	5 370	0.08
558	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	64 877	62 245	0.96
3 317	CNH INDUSTRIAL NV	EUR	33 643	29 913	0.46
561	CNP ASSURANCES	EUR	11 482	11 198	0.17
775	COCA-COLA EUROPEAN PARTNERS PLC	USD	28 712	38 451	0.59
188	COLRUYT SA	EUR	9 042	9 588	0.15
3 273	COMMERZBANK AG	EUR	34 435	20 682	0.32
359	CONTINENTAL AG	EUR	69 551	46 031	0.71
150	COVIVIO	EUR	13 122	13 808	0.21
3 746	CREDIT AGRICOLE SA	EUR	43 440	39 502	0.61
2 650	CRH PLC	EUR	72 117	76 029	1.18
2 014	DANONE	EUR	132 941	150 043	2.32
367	DELIVERY HERO SE	EUR	12 389	14 640	0.23
621	DEUTSCHE BOERSE AG	EUR	69 294	77 252	1.20
1 166	DEUTSCHE WOHNEN SE	EUR	47 338	37 627	0.58
783	EDENRED	EUR	24 211	35 125	0.54
8 361	EDP - ENERGIAS DE PORTUGAL SA	EUR	25 682	27 942	0.43
256	EIFFAGE SA	EUR	23 294	22 257	0.34
741	ENAGAS SA	EUR	16 429	17 391	0.27
1 038	ENDESA SA	EUR	19 038	23 469	0.36
7 190	E.ON SE	EUR	64 465	68 672	1.06
920	ESSILORLUXOTTICA SA	EUR	102 160	105 570	1.63
131	EURAZEO SE	EUR	8 869	8 030	0.12
37	EUROFINS SCIENTIFIC SE	EUR	16 191	14 393	0.22
570	EUTELSAT COMMUNICATIONS SA	EUR	10 172	9 371	0.14

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
609	EVONIK INDUSTRIES AG	EUR	16 616	15 596	0.24
399	FERRARI NV	EUR	40 929	56 977	0.88
1 591	FERROVIAL SA	EUR	34 620	35 813	0.55
704	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	54 757	48 604	0.75
1 363	FRESENIUS SE & CO KGAA	EUR	81 364	64 988	1.01
227	FUCHS PETROLUB SE - PFD	EUR	10 309	7 850	0.12
1 637	GALP ENERGIA SGPS SA	EUR	25 069	22 140	0.34
501	GEA GROUP AG	EUR	15 947	12 525	0.19
149	GECINA SA	EUR	20 721	19 608	0.30
1 437	GETLINK SE - REG	EUR	16 786	20 247	0.31
974	GRIFOLS SA	EUR	22 011	25 324	0.39
197	HANNOVER RUECK SE - REG	EUR	22 501	28 013	0.43
486	HEIDELBERGCEMENT AG	EUR	36 370	34 584	0.54
339	HENKEL AG & CO KGAA	EUR	31 892	27 374	0.42
582	HENKEL AG & CO KGAA - PFD	EUR	58 988	50 064	0.77
103	HERMES INTERNATIONAL	EUR	49 343	65 323	1.01
19 171	IBERDROLA SA	EUR	115 185	168 053	2.60
117	IMERYS SA	EUR	8 305	5 455	0.08
3 563	INDUSTRIA DE DISENO TEXTIL SA	EUR	93 872	94 241	1.46
196	INGENICO GROUP SA	EUR	12 981	15 245	0.24
48 619	INTESA SANPAOLO SPA	EUR	128 129	91 501	1.42
123	IPSEN SA	EUR	15 091	14 760	0.23
243	JCDECAUX SA	EUR	6 878	6 474	0.10
822	JERONIMO MARTINS SGPS SA	EUR	11 547	11 644	0.18
816	KBC GROUP NV	EUR	56 566	47 034	0.73
518	KERRY GROUP PLC	EUR	43 316	54 390	0.84
501	KINGSPAN GROUP PLC	EUR	22 465	23 928	0.37
212	KION GROUP AG	EUR	10 926	11 753	0.18
1 107	KONE OYJ - B	EUR	45 769	57 453	0.89
3 867	KONINKLIJKE AHOLD DELHAIZE NV	EUR	75 723	76 482	1.18
593	KONINKLIJKE DSM NV	EUR	49 346	64 459	1.00
11 670	KONINKLIJKE KPN NV	EUR	29 324	31 509	0.49
3 026	KONINKLIJKE PHILIPS NV	EUR	99 484	115 548	1.79
230	KONINKLIJKE VOPAK NV	EUR	9 112	9 327	0.14
872	LEGRAND SA	EUR	53 707	56 070	0.87
824	L'OREAL SA	EUR	157 314	206 412	3.19
422	MERCK KGAA	EUR	35 080	38 807	0.60
588	METRO AG	EUR	8 686	9 452	0.15
344	METSO OYJ	EUR	9 282	11 885	0.18
585	MONCLER SPA	EUR	21 607	21 996	0.34
170	MTU AERO ENGINES AG	EUR	28 848	35 615	0.55
489	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	95 025	107 922	1.67
3 087	NATIXIS SA	EUR	19 286	10 925	0.17

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
981	NATURGY ENERGY GROUP SA	EUR	25 506	23 770	0.37
1 382	NESTE OYJ	EUR	31 196	41 239	0.64
18 411	NOKIA OYJ	EUR	91 696	80 382	1.24
406	NOKIAN RENKAAT OYJ	EUR	13 912	11 149	0.17
481	OMV AG	EUR	22 882	20 611	0.32
6 517	ORANGE SA	EUR	89 963	90 358	1.40
340	ORION OYJ - B	EUR	9 768	10 958	0.17
1 921	PEUGEOT SA	EUR	37 733	41 628	0.64
1 307	PIRELLI & C SPA	EUR	8 898	6 794	0.11
692	PUBLICIS GROUPE SA	EUR	37 757	32 130	0.50
754	QIAGEN NV	EUR	22 148	26 910	0.42
389	RANDSTAD NV	EUR	20 622	18 789	0.29
342	RECORDATI SPA	EUR	10 156	12 538	0.19
1 414	RED ELECTRICA CORP SA	EUR	23 826	25 897	0.40
4 746	REPSOL SA	EUR	64 271	65 424	1.01
126	RTL GROUP SA	EUR	7 965	5 675	0.09
1 787	RWE AG	EUR	35 948	38 724	0.60
3 211	SAP SE	EUR	285 668	387 759	6.01
116	SARTORIUS AG	EUR	14 756	20 915	0.32
90	SARTORIUS STEDIM BIOTECH	EUR	9 361	12 483	0.19
1 797	SCHNEIDER ELECTRIC SE	EUR	123 338	143 329	2.22
74	SEB SA	EUR	11 268	11 699	0.18
1 190	SES SA	EUR	17 476	16 363	0.25
2 499	SIEMENS AG - REG	EUR	258 552	261 394	4.05
779	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	9 943	11 389	0.18
490	SIEMENS HEALTHINEERS AG	EUR	17 460	18 184	0.28
737	SMURFIT KAPPA GROUP PLC	EUR	18 536	19 612	0.30
6 799	SNAM SPA	EUR	25 440	29 718	0.46
83	SOCIETE BIC SA	EUR	6 499	5 565	0.09
289	SODEXO SA	EUR	27 852	29 709	0.46
242	SOLVAY SA	EUR	26 473	22 046	0.34
2 231	STMICROELECTRONICS NV	EUR	40 655	34 804	0.54
1 900	STORA ENSO OYJ - R	EUR	27 041	19 637	0.30
420	SYMRISE AG	EUR	28 842	35 549	0.55
2 915	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	7 238	7 162	0.11
15 265	TELEFONICA SA	EUR	117 965	110 229	1.71
154	TELENET GROUP HOLDING NV	EUR	7 684	7 546	0.12
189	TELEPERFORMANCE	EUR	26 948	33 302	0.52
4 596	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	22 193	25 738	0.40
7 767	TOTAL SA	EUR	371 914	382 718	5.93
273	UBISOFT ENTERTAINMENT SA	EUR	19 520	18 793	0.29
413	UCB SA	EUR	28 572	30 116	0.47
644	UMICORE SA	EUR	28 668	18 161	0.28
452	UNIBAIL RODAMCO REITS	EUR	80 245	59 551	0.92

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 744	UPM-KYMMENE OYJ	EUR	50 671	40 757	0.63
785	VALEO SA	EUR	36 106	22 451	0.35
379	VOESTALPINE AG	EUR	14 790	10 297	0.16
1 450	WARTSILA OYJ ABP	EUR	24 616	18 495	0.29
91	WENDEL SA	EUR	12 052	10 911	0.17
914	WOLTERS KLUWER NV	EUR	42 756	58 514	0.91
409	ZALANDO SE	EUR	16 835	15 959	0.25
Total Shares			6 216 445	6 442 641	99.67
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			6 216 445	6 442 641	99.67
Total Investments			6 216 445	6 442 641	99.67

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Nonlife Insurance	9.84	France	32.03
Oil & Gas Producers	8.23	Germany	29.46
Software & Computer Services	6.36	Spain	12.50
Health Care Equipment & Services	5.75	Netherlands	9.44
Personal Goods	5.08	Finland	4.52
Banks	4.90	Italy	3.83
General Industrials	4.74	Ireland	2.69
Chemicals	4.11	Belgium	2.50
Electricity	3.83	Portugal	0.95
Automobiles & Parts	3.72	Austria	0.60
Fixed Line Telecommunications	3.59	United Kingdom	0.59
Construction & Materials	3.35	Luxembourg	0.56
Food Producers	3.16		
Gas, Water & Multiutilities	3.12		99.67
Electronic & Electrical Equipment	3.08		
Pharmaceuticals & Biotechnology	2.75		
Industrial Engineering	2.64		
Support Services	2.60		
Media	2.26		
Food & Drug Retailers	2.25		
Technology Hardware & Equipment	2.02		
General Retailers	1.93		
Financial Services	1.49		
Household Goods & Home Construction	1.47		
Real Estate Investment Trusts	1.44		
Life Insurance	0.99		
Forestry & Paper	0.93		
Travel, Leisure & Catering	0.81		
Industrial Transportation	0.69		
Beverages	0.59		
Real Estate Investment & Services	0.58		
Aerospace & Defense	0.55		
Leisure Goods	0.29		
Alternative Energy	0.18		
Industrial Metals & Mining	0.16		
Mobile Telecommunications	0.11		
Mining	0.08		
	99.67		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 389	ABBOTT LABORATORIES	USD	186 584	200 915	1.19
2 007	ABBVIE INC	USD	168 790	145 949	0.86
61	ABIOMED INC	USD	17 567	15 890	0.09
867	ACCENTURE PLC - A	USD	152 714	160 196	0.95
1 039	ACTIVISION BLIZZARD INC	USD	45 471	49 041	0.29
54	ACUITY BRANDS INC	USD	7 196	7 447	0.04
663	ADOBE INC	USD	176 473	195 353	1.15
97	ADVANCE AUTO PARTS INC	USD	15 009	14 952	0.09
901	AES CORP/VA	USD	14 630	15 101	0.09
71	AFFILIATED MANAGERS GROUP INC	USD	7 366	6 542	0.04
432	AGILENT TECHNOLOGIES INC	USD	31 276	32 257	0.19
299	AIR PRODUCTS & CHEMICALS INC	USD	58 635	67 685	0.40
103	ALIGN TECHNOLOGY INC	USD	30 106	28 191	0.17
212	ALKERMES PLC	USD	6 979	4 778	0.03
129	ALLEGION PLC	USD	12 296	14 261	0.08
321	ALLIANT ENERGY CORP	USD	14 907	15 755	0.09
452	ALLSTATE CORP	USD	43 428	45 964	0.27
548	ALLY FINANCIAL INC	USD	15 642	16 983	0.10
407	ALPHABET CLASS - A	USD	464 394	440 699	2.61
428	ALPHABET INC	USD	485 715	462 628	2.74
12	AMERCO	USD	4 502	4 543	0.03
975	AMERICAN EXPRESS CO	USD	109 561	120 354	0.71
103	AMERICAN FINANCIAL GROUP INC/OH	USD	10 351	10 554	0.06
1 183	AMERICAN INTERNATIONAL GROUP INC	USD	58 935	63 030	0.37
600	AMERICAN TOWER CORP	USD	115 721	122 670	0.72
246	AMERICAN WATER WORKS CO INC	USD	26 111	28 536	0.17
184	AMERIPRISE FINANCIAL INC	USD	26 186	26 709	0.16
215	AMERISOURCEBERGEN CORP	USD	17 537	18 331	0.11
847	AMGEN INC	USD	151 911	156 085	0.92
193	AO SMITH CORP	USD	9 690	9 102	0.05
326	AON PLC	USD	56 266	62 911	0.37
510	APACHE CORP	USD	16 164	14 775	0.09
1 292	APPLIED MATERIALS INC	USD	55 480	58 024	0.34
354	APTIV PLC	USD	27 258	28 614	0.17
335	ARAMARK	USD	11 049	12 080	0.07
547	ARCH CAPITAL GROUP LTD	USD	17 929	20 283	0.12
250	ARTHUR J GALLAGHER & CO	USD	20 084	21 898	0.13
84	ASSURANT INC	USD	8 232	8 936	0.05
298	AUTODESK INC	USD	46 676	48 544	0.29
113	AUTOLIV INC	USD	8 574	7 968	0.05
114	AVERY DENNISON CORP	USD	12 395	13 188	0.08
401	AXA EQUITABLE HOLDINGS INC	USD	8 604	8 381	0.05
287	AXALTA COATING SYSTEMS LTD	USD	7 434	8 544	0.05
698	BAKER HUGHES A GE CO	USD	17 491	17 192	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 169	BANK OF NEW YORK MELLON CORP	USD	56 723	51 611	0.30
662	BAXTER INTERNATIONAL INC	USD	50 924	54 218	0.32
1 039	BB&T CORP	USD	50 576	51 046	0.30
366	BECTON DICKINSON AND CO	USD	86 911	92 236	0.54
329	BEST BUY CO INC	USD	22 413	22 941	0.14
268	BIOGEN INC	USD	63 667	62 677	0.37
243	BIOMARIN PHARMACEUTICAL INC	USD	20 932	20 813	0.12
162	BLACKROCK INC	USD	73 190	76 027	0.45
61	BOOKING HOLDINGS INC	USD	109 099	114 357	0.68
283	BORGWARNER INC	USD	11 356	11 880	0.07
210	BOSTON PROPERTIES INC	USD	27 884	27 090	0.16
92	BURLINGTON STORES INC	USD	14 289	15 654	0.09
381	CADENCE DESIGN SYSTEMS INC	USD	23 071	26 979	0.16
225	CAMPBELL SOUP CO	USD	8 795	9 016	0.05
636	CAPITAL ONE FINANCIAL CORP	USD	56 152	57 711	0.34
205	CAPRI HOLDINGS LTD	USD	9 102	7 109	0.04
405	CARDINAL HEALTH INC	USD	19 825	19 076	0.11
231	CARMAX INC	USD	16 475	20 058	0.12
783	CATERPILLAR INC	USD	103 363	106 715	0.63
152	CBOE GLOBAL MARKETS INC	USD	16 129	15 752	0.09
441	CBRE GROUP INC	USD	21 555	22 623	0.13
174	CELANESE CORP - A	USD	17 609	18 757	0.11
955	CELGENE CORP	USD	88 099	88 280	0.52
562	CENTENE CORP	USD	30 685	29 471	0.17
682	CENTERPOINT ENERGY INC	USD	19 878	19 526	0.12
1 323	CENTURYLINK INC	USD	15 654	15 558	0.09
441	CERNER CORP	USD	28 642	32 325	0.19
186	CH ROBINSON WORLDWIDE INC	USD	15 692	15 689	0.09
1 632	CHARLES SCHWAB CORP	USD	73 134	65 590	0.39
315	CHENIERE ENERGY INC	USD	19 964	21 562	0.13
36	CHIPOTLE MEXICAN GRILL INC	USD	23 989	26 384	0.16
624	CHUBB LTD	USD	89 352	91 909	0.54
335	CHURCH & DWIGHT CO INC	USD	23 327	24 475	0.14
517	CIGNA CORP	USD	81 199	81 453	0.48
138	CIMAREX ENERGY CO	USD	9 464	8 188	0.05
121	CINTAS CORP	USD	25 347	28 712	0.17
5 988	CISCO SYSTEMS INC	USD	315 019	327 723	1.94
137	CIT GROUP INC	USD	6 825	7 198	0.04
626	CITIZENS FINANCIAL GROUP INC	USD	22 070	22 135	0.13
179	CITRIX SYSTEMS INC	USD	17 340	17 567	0.10
174	CLOROX CO	USD	26 021	26 641	0.16
487	CME GROUP INC	USD	86 882	94 532	0.56
386	CMS ENERGY CORP	USD	20 991	22 353	0.13
5 525	COCA-COLA CO	USD	263 727	281 333	1.66

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 114	COLGATE-PALMOLIVE CO	USD	77 448	79 840	0.47
216	COMERICA INC	USD	16 488	15 690	0.09
1 543	CONOCOPHILLIPS	USD	99 087	94 123	0.56
437	CONSOLIDATED EDISON INC	USD	37 993	38 316	0.23
67	COOPER COS INC	USD	19 188	22 572	0.13
279	COPART INC	USD	18 405	20 852	0.12
1 054	CSX CORP	USD	76 375	81 548	0.48
203	CUMMINS INC	USD	32 369	34 782	0.21
859	DANAHER CORP	USD	112 857	122 768	0.73
168	DARDEN RESTAURANTS INC	USD	19 417	20 451	0.12
413	DEERE & CO	USD	61 969	68 438	0.40
231	DELTA AIR LINES INC	USD	12 480	13 109	0.08
303	DENTSPLY SIRONA INC	USD	15 998	17 683	0.10
596	DEVON ENERGY CORP	USD	17 537	16 998	0.10
122	DEXCOM INC	USD	15 050	18 280	0.11
447	DISCOVER FINANCIAL SERVICES	USD	33 430	34 683	0.20
214	DISCOVERY COMMUNICATIONS INC - A	USD	5 823	6 570	0.04
490	DISCOVERY COMMUNICATIONS INC - C	USD	12 476	13 941	0.08
1 087	DOMINION ENERGY INC	USD	81 300	84 047	0.50
53	DOMINO'S PIZZA INC	USD	14 904	14 749	0.09
197	DOVER CORP	USD	18 036	19 739	0.12
247	DTE ENERGY CO	USD	30 209	31 586	0.19
197	EAST WEST BANCORP INC	USD	9 700	9 214	0.05
576	EATON CORP PLC	USD	45 551	47 969	0.28
1 182	EBAY INC	USD	42 459	46 689	0.28
354	ECOLAB INC	USD	62 539	69 894	0.41
283	EDWARDS LIFESCIENCES CORP	USD	49 255	52 281	0.31
373	ELANCO ANIMAL HEALTH INC	USD	11 982	12 607	0.07
408	ELECTRONIC ARTS INC	USD	38 766	41 314	0.24
110	EQUINIX INC	USD	51 601	55 472	0.33
503	EQUITY RESIDENTIAL	USD	38 456	38 188	0.23
35	ERIE INDEMNITY CO - A	USD	7 315	8 900	0.05
297	ESTEE LAUDER COS INC - A	USD	48 822	54 384	0.32
335	E*TRADE FINANCIAL CORP	USD	16 041	14 941	0.09
431	EVERSOURCE ENERGY	USD	30 548	32 653	0.19
165	EXPEDIA GROUP INC	USD	19 702	21 950	0.13
234	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	16 864	17 751	0.10
173	EXTRA SPACE STORAGE INC	USD	18 320	18 355	0.11
52	FACTSET RESEARCH SYSTEMS INC	USD	14 538	14 901	0.09
779	FASTENAL CO	USD	24 185	25 388	0.15
1 101	FIFTH THIRD BANCORP	USD	30 130	30 718	0.18
227	FIRST REPUBLIC BANK/CA	USD	22 608	22 167	0.13
721	FIRSTENERGY CORP	USD	30 198	30 866	0.18
178	FLOWSERVE CORP	USD	8 346	9 379	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
410	FORTIVE CORP	USD	32 739	33 423	0.20
191	FORTUNE BRANDS HOME & SECURITY INC	USD	9 840	10 912	0.06
416	FRANKLIN RESOURCES INC	USD	14 131	14 477	0.09
180	GARMIN LTD	USD	14 046	14 364	0.08
199	GENUINE PARTS CO	USD	20 372	20 612	0.12
1 735	GILEAD SCIENCES INC	USD	115 344	117 217	0.69
492	HANESBRANDS INC	USD	8 384	8 472	0.05
217	HARLEY-DAVIDSON INC	USD	7 928	7 775	0.05
163	HASBRO INC	USD	15 224	17 226	0.10
373	HCA HEALTHCARE INC	USD	45 937	50 418	0.30
242	HD SUPPLY HOLDINGS INC	USD	10 074	9 748	0.06
206	HENRY SCHEIN INC	USD	12 933	14 399	0.09
371	HESS CORP	USD	21 681	23 584	0.14
1 873	HEWLETT PACKARD ENTERPRISE CO	USD	28 763	28 001	0.17
378	HILTON WORLDWIDE HOLDINGS INC	USD	32 884	36 946	0.22
364	HOLOGIC INC	USD	16 378	17 479	0.10
1 537	HOME DEPOT INC	USD	295 936	319 650	1.89
400	HORMEL FOODS CORP	USD	16 028	16 216	0.10
1 007	HOST HOTELS & RESORTS INC	USD	18 995	18 348	0.11
2 086	HP INC	USD	41 887	43 368	0.26
280	H&R BLOCK INC	USD	7 300	8 204	0.05
184	HUMANA INC	USD	47 759	48 815	0.29
1 424	HUNTINGTON BANCSHARES INC/OH	USD	19 170	19 680	0.12
103	IDEX CORP	USD	15 776	17 730	0.10
117	IDEXX LABORATORIES INC	USD	27 458	32 214	0.19
516	IHS MARKIT LTD	USD	28 593	32 880	0.19
446	ILLINOIS TOOL WORKS INC	USD	66 010	67 261	0.40
200	ILLUMINA INC	USD	61 332	73 630	0.43
329	INGERSOLL-RAND PLC	USD	36 799	41 674	0.25
91	INGREDION INC	USD	8 388	7 507	0.04
6 118	INTEL CORP	USD	298 436	292 869	1.73
773	INTERCONTINENTAL EXCHANGE INC	USD	60 867	66 432	0.39
1 211	INTERNATIONAL BUSINESS MACHINES CORP	USD	167 785	166 997	0.99
138	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	18 794	20 022	0.12
517	INTERNATIONAL PAPER CO	USD	23 652	22 396	0.13
524	INTERPUBLIC GROUP OF COS INC	USD	11 426	11 837	0.07
352	INTUIT INC	USD	86 873	91 988	0.54
540	INVESCO LTD	USD	11 851	11 048	0.07
179	IONIS PHARMACEUTICALS INC	USD	11 615	11 504	0.07
229	IQVIA HOLDINGS INC	USD	30 828	36 846	0.22
390	IRON MOUNTAIN INC	USD	12 782	12 207	0.07
105	JACK HENRY & ASSOCIATES INC	USD	14 067	14 062	0.08
78	JAZZ PHARMACEUTICALS PLC	USD	10 827	11 120	0.07
1 083	JOHNSON CONTROLS INTERNATIONAL PLC	USD	40 651	44 739	0.26

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
62	JONES LANG LASALLE INC	USD	9 060	8 723	0.05
137	KANSAS CITY SOUTHERN	USD	16 059	16 689	0.10
351	KELLOGG CO	USD	20 022	18 803	0.11
1 372	KEYCORP	USD	23 297	24 353	0.14
255	KEYSIGHT TECHNOLOGIES INC	USD	19 789	22 902	0.14
469	KIMBERLY-CLARK CORP	USD	58 576	62 508	0.37
573	KIMCO REALTY CORP	USD	10 239	10 589	0.06
2 772	KINDER MORGAN	USD	54 322	57 879	0.34
662	KKR & CO INC	USD	15 640	16 729	0.10
225	KOHL'S CORP	USD	13 287	10 699	0.06
912	KRAFT HEINZ CO	USD	31 601	28 308	0.17
318	L BRANDS INC	USD	8 183	8 300	0.05
134	LABORATORY CORP OF AMERICA HOLDINGS	USD	21 696	23 169	0.14
208	LAM RESEARCH CORP	USD	38 953	39 071	0.23
178	LEGGETT & PLATT INC	USD	7 149	6 830	0.04
390	LENNAR CORP	USD	20 435	18 899	0.11
49	LENNOX INTERNATIONAL INC	USD	12 877	13 475	0.08
145	LIBERTY BROADBAND CORP	USD	13 883	15 112	0.09
250	LIBERTY GLOBAL PLC - A	USD	6 654	6 748	0.04
680	LIBERTY GLOBAL PLC - C	USD	17 648	18 040	0.11
201	LIBERTY PROPERTY TRUST	USD	9 520	10 058	0.06
278	LINCOLN NATIONAL CORP	USD	17 703	17 917	0.11
750	LINDE PLC	USD	135 544	150 600	0.89
201	LIVE NATION ENTERTAINMENT INC	USD	12 092	13 316	0.08
430	LKQ CORP	USD	12 514	11 442	0.07
381	LOEWS CORP	USD	19 292	20 829	0.12
1 090	LOWE'S COS INC	USD	107 351	109 992	0.65
153	LULULEMON ATHLETICA INC	USD	24 459	27 572	0.16
108	L3 TECHNOLOGIES INC	USD	24 441	26 478	0.16
418	MACY'S INC	USD	9 774	8 970	0.05
82	MANPOWERGROUP INC	USD	7 562	7 921	0.05
1 113	MARATHON OIL CORP	USD	17 161	15 816	0.09
394	MARRIOTT INTERNATIONAL INC/MD - A	USD	50 719	55 274	0.33
687	MARSH & MCLENNAN COS INC	USD	64 181	68 528	0.40
850	MARVELL TECHNOLOGY GROUP LTD	USD	18 181	20 290	0.12
401	MASCO CORP	USD	15 485	15 735	0.09
372	MAXIM INTEGRATED PRODUCTS INC	USD	20 275	22 253	0.13
167	MCCORMICK & CO INC/MD	USD	24 383	25 887	0.15
58	MERCADOLIBRE INC	USD	30 302	35 483	0.21
34	METTLER-TOLEDO INTERNATIONAL INC	USD	24 239	28 560	0.17
9 915	MICROSOFT CORP	USD	1 183 000	1 328 212	7.86
76	MIDDLEBY CORP	USD	10 062	10 313	0.06
84	MOHAWK INDUSTRIES INC	USD	12 850	12 387	0.07
234	MOODY'S CORP	USD	42 851	45 703	0.27

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
498	MOSAIC CO	USD	12 049	12 465	0.07
179	M&T BANK CORP	USD	29 615	30 443	0.18
158	NASDAQ INC	USD	14 262	15 195	0.09
522	NATIONAL OILWELL VARCO INC	USD	13 471	11 604	0.07
235	NEKTAR THERAPEUTICS	USD	9 324	8 361	0.05
594	NETFLIX INC	USD	208 050	218 188	1.29
603	NEWELL BRANDS INC	USD	10 074	9 298	0.05
1 113	NEWMONT GOLDCORP CORP	USD	37 860	42 817	0.25
484	NIELSEN HOLDINGS PLC	USD	11 959	10 938	0.06
507	NISOURCE INC	USD	13 968	14 602	0.09
658	NOBLE ENERGY INC	USD	15 837	14 739	0.09
159	NORDSTROM INC	USD	6 224	5 066	0.03
364	NORFOLK SOUTHERN CORP	USD	67 878	72 556	0.43
282	NORTHERN TRUST CORP	USD	26 114	25 380	0.15
296	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	16 215	15 874	0.09
416	NUCOR CORP	USD	23 222	22 922	0.14
783	NVIDIA CORP	USD	134 947	128 592	0.76
5	NVR INC	USD	15 530	16 851	0.10
1 020	OCCIDENTAL PETROLEUM CORP	USD	60 065	51 286	0.30
304	OMNICOM GROUP INC	USD	23 154	24 913	0.15
560	ONEOK INC	USD	36 730	38 534	0.23
149	OWENS CORNING	USD	7 643	8 672	0.05
472	PACCAR INC	USD	32 099	33 824	0.20
176	PARKER-HANNIFIN CORP	USD	29 455	29 922	0.18
221	PENTAIR PLC	USD	8 797	8 221	0.05
540	PEOPLE'S UNITED FINANCIAL INC	USD	9 005	9 061	0.05
1 911	PEPSICO INC	USD	236 494	250 589	1.48
151	PERKINELMER INC	USD	12 981	14 547	0.09
176	PERRIGO CO PLC	USD	8 990	8 381	0.05
153	PINNACLE WEST CAPITAL CORP	USD	14 227	14 396	0.09
229	PIONEER NATURAL RESOURCES CO	USD	34 935	35 234	0.21
622	PNC FINANCIAL SERVICES GROUP INC	USD	82 535	85 388	0.50
321	PPG INDUSTRIES INC	USD	35 817	37 464	0.22
981	PPL CORP	USD	30 013	30 421	0.18
379	PRINCIPAL FINANCIAL GROUP INC	USD	20 597	21 952	0.13
3 403	PROCTER & GAMBLE CO	USD	343 657	373 139	2.21
794	PROGRESSIVE CORP	USD	59 522	63 464	0.37
858	PROLOGIS INC	USD	62 410	68 726	0.41
556	PRUDENTIAL FINANCIAL INC	USD	54 300	56 156	0.33
688	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	39 905	40 468	0.24
358	PULTEGROUP INC	USD	10 715	11 320	0.07
103	PVH CORP	USD	11 943	9 748	0.06
183	QUEST DIAGNOSTICS INC	USD	17 526	18 631	0.11
72	RALPH LAUREN CORP - A	USD	8 385	8 178	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
173	RAYMOND JAMES FINANCIAL INC	USD	14 774	14 627	0.09
1 384	REGIONS FINANCIAL CORP	USD	20 719	20 677	0.12
85	REINSURANCE GROUP OF AMERICA INC	USD	12 650	13 263	0.08
195	RESMED INC	USD	21 089	23 796	0.14
162	ROBERT HALF INTERNATIONAL INC	USD	9 652	9 236	0.05
163	ROCKWELL AUTOMATION INC	USD	27 034	26 704	0.16
200	ROLLINS INC	USD	7 660	7 174	0.04
141	ROPER TECHNOLOGIES INC	USD	47 861	51 643	0.31
504	ROSS STORES INC	USD	46 121	49 956	0.30
242	ROYAL CARIBBEAN CRUISES LTD	USD	29 064	29 333	0.17
1 041	SALESFORCE.COM INC	USD	157 328	157 951	0.93
153	SBA COMMUNICATIONS CORP	USD	30 498	34 401	0.20
1 885	SCHLUMBERGER LTD	USD	81 902	74 910	0.44
223	SENSATA TECHNOLOGIES HOLDING PLC	USD	10 299	10 927	0.06
75	SIGNATURE BANK/NEW YORK NY	USD	9 504	9 063	0.05
420	SIMON PROPERTY GROUP INC	USD	70 267	67 099	0.40
2 256	SIRIUS XM HOLDINGS INC	USD	12 754	12 588	0.07
76	SNAP-ON INC	USD	11 884	12 589	0.07
1 407	SOUTHERN CO	USD	72 703	77 779	0.46
188	SOUTHWEST AIRLINES CO	USD	9 725	9 547	0.06
338	S&P GLOBAL INC	USD	71 496	76 993	0.45
143	SPIRIT AEROSYSTEMS HOLDINGS INC - A	USD	12 235	11 636	0.07
1 110	SPRINT CORP	USD	6 896	7 293	0.04
206	STANLEY BLACK & DECKER INC	USD	28 458	29 790	0.18
1 692	STARBUCKS CORP	USD	124 922	141 840	0.84
515	STATE STREET CORP	USD	34 887	28 871	0.17
115	STERIS PLC	USD	15 518	17 121	0.10
603	SUNTRUST BANKS INC	USD	37 657	37 899	0.22
72	SVB FINANCIAL GROUP	USD	16 408	16 170	0.10
321	T ROWE PRICE GROUP INC	USD	33 308	35 217	0.21
154	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	15 987	17 484	0.10
394	TAPESTRY INC	USD	13 445	12 502	0.07
312	TARGA RESOURCES CORP	USD	12 787	12 249	0.07
382	TD AMERITRADE HOLDING CORP	USD	19 997	19 069	0.11
461	TE CONNECTIVITY LTD	USD	40 657	44 155	0.26
582	TECHNIPFMC PLC	USD	13 983	15 097	0.09
63	TELEFLEX INC	USD	18 586	20 862	0.12
176	TESLA INC	USD	42 308	39 329	0.23
1 277	TEXAS INSTRUMENTS INC	USD	136 402	146 549	0.87
543	THERMO FISHER SCIENTIFIC INC	USD	146 701	159 468	0.94
149	TIFFANY & CO	USD	14 456	13 952	0.08
1 678	TJX COS INC	USD	84 435	88 733	0.52
165	TRACTOR SUPPLY CO	USD	15 649	17 952	0.11
65	TRANSDIGM GROUP INC	USD	28 222	31 447	0.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
358	TRAVELERS COS INC	USD	51 096	53 528	0.32
342	TRIMBLE INC	USD	13 792	15 428	0.09
145	TRIPADVISOR INC	USD	6 762	6 712	0.04
375	UDR INC	USD	16 491	16 834	0.10
77	ULTA BEAUTY INC	USD	24 888	26 711	0.16
262	UNDER ARMOUR INC	USD	5 150	5 816	0.03
255	UNDER ARMOUR INC - A	USD	5 635	6 464	0.04
983	UNION PACIFIC CORP	USD	161 503	166 235	0.98
947	UNITED PARCEL SERVICE INC - B	USD	97 472	97 797	0.58
108	UNITED RENTALS INC	USD	13 716	14 324	0.08
2 069	US BANCORP/MN	USD	105 011	108 416	0.64
55	VAIL RESORTS INC	USD	12 218	12 275	0.07
568	VALERO ENERGY CORP	USD	46 473	48 626	0.29
123	VARIAN MEDICAL SYSTEMS INC	USD	16 177	16 744	0.10
170	VEEVA SYSTEMS INC	USD	22 081	27 559	0.16
485	VENTAS INC	USD	31 384	33 150	0.20
211	VERISK ANALYTICS INC - A	USD	28 406	30 903	0.18
5 621	VERIZON COMMUNICATIONS INC	USD	330 840	321 128	1.90
348	VERTEX PHARMACEUTICALS INC	USD	61 376	63 816	0.38
2 381	VISA INC	USD	374 488	413 223	2.45
113	VMWARE INC - A	USD	19 936	18 895	0.11
199	VOYA FINANCIAL INC	USD	10 402	11 005	0.07
70	WABCO HOLDINGS INC	USD	9 253	9 282	0.05
577	WASTE MANAGEMENT INC	USD	60 074	66 568	0.39
97	WATERS CORP	USD	21 558	20 878	0.12
81	WAYFAIR INC	USD	11 597	11 826	0.07
429	WEC ENERGY GROUP INC	USD	33 343	35 766	0.21
593	WESTERN UNION CO	USD	11 476	11 795	0.07
1 016	WEYERHAEUSER CO	USD	26 627	26 761	0.16
86	WHIRLPOOL CORP	USD	11 387	12 243	0.07
1 647	WILLIAMS COS INC	USD	45 863	46 182	0.27
176	WILLIS TOWERS WATSON PLC	USD	30 875	33 711	0.20
65	WW GRAINGER INC	USD	18 206	17 435	0.10
700	XCEL ENERGY INC	USD	38 928	41 643	0.25
281	XEROX CORP	USD	9 115	9 950	0.06
344	XILINX INC	USD	36 701	40 564	0.24
244	XYLEM INC/NY	USD	18 951	20 408	0.12
253	ZIONS BANCORP NA	USD	11 759	11 633	0.07
651	ZOETIS INC	USD	65 231	73 882	0.44
Total Shares			16 224 907	16 924 777	99.97
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			16 224 907	16 924 777	99.97
Total Investments			16 224 907	16 924 777	99.97

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software & Computer Services	18.13	United States of America	93.86
Financial Services	8.32	Ireland	3.02
Technology Hardware & Equipment	7.03	Switzerland	0.89
General Retailers	6.47	United Kingdom	0.74
Health Care Equipment & Services	6.15	Bermuda	0.64
Pharmaceuticals & Biotechnology	5.61	Curacao	0.44
Banks	3.40	Jersey	0.17
Real Estate Investment Trusts	3.31	Liberia	0.17
Beverages	3.14	British Virgin Islands	0.04
Support Services	3.12		
Nonlife Insurance	3.02		99.97
Travel, Leisure & Catering	3.01		
Household Goods & Home Construction	3.00		
Industrial Transportation	2.77		
Industrial Engineering	2.69		
Electricity	2.36		
Fixed Line Telecommunications	1.99		
Oil & Gas Producers	1.98		
Chemicals	1.81		
Personal Goods	1.81		
Electronic & Electrical Equipment	1.41		
Oil Equipment, Services & Distribution	1.38		
General Industrials	1.10		
Gas, Water & Multiutilities	0.94		
Life Insurance	0.89		
Automobiles & Parts	0.81		
Construction & Materials	0.80		
Media	0.80		
Leisure Goods	0.74		
Food Producers	0.62		
Aerospace & Defense	0.41		
Mining	0.25		
Alternative Energy	0.23		
Industrial Metals & Mining	0.14		
Forestry & Paper	0.13		
Food & Drug Retailers	0.11		
Real Estate Investment & Services	0.05		
Mobile Telecommunications	0.04		
	99.97		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
999	ABB LTD	CHF	23 224	20 072	0.19
952	ABBOTT LABORATORIES	USD	73 808	80 062	0.75
799	ABBVIE INC	USD	77 924	58 103	0.54
24	ABIOMED INC	USD	8 924	6 252	0.06
229	ABN AMRO BANK NV	EUR	6 668	4 907	0.05
345	ACCENTURE PLC - A	USD	52 596	63 746	0.59
100	ACCOR SA	EUR	5 499	4 299	0.04
414	ACTIVISION BLIZZARD INC	USD	18 009	19 541	0.18
22	ACUITY BRANDS INC	USD	2 963	3 034	0.03
86	ADECCO GROUP AG - REG	CHF	5 978	5 174	0.05
264	ADOBE INC	USD	59 058	77 787	0.73
39	ADVANCE AUTO PARTS INC	USD	4 400	6 011	0.06
108	ADVANTEST CORP	JPY	2 644	2 972	0.03
965	AEGON NV	EUR	6 316	4 811	0.04
354	AEON CO LTD	JPY	6 139	6 082	0.06
359	AES CORP/VA	USD	3 978	6 017	0.06
28	AFFILIATED MANAGERS GROUP INC	USD	4 031	2 580	0.02
99	AGEAS	EUR	5 005	5 153	0.05
172	AGILENT TECHNOLOGIES INC	USD	11 602	12 843	0.12
127	AGNICO EAGLE MINES LTD	CAD	5 108	6 525	0.06
6 544	AIA GROUP LTD	HKD	56 472	70 570	0.65
233	AIR LIQUIDE SA	EUR	28 630	32 650	0.30
119	AIR PRODUCTS & CHEMICALS INC	USD	19 433	26 938	0.25
238	AJINOMOTO CO INC	JPY	4 225	4 126	0.04
59	AKER BP ASA	NOK	2 133	1 693	0.02
123	AKZO NOBEL NV	EUR	11 934	11 576	0.11
235	ALCON INC	CHF	13 676	14 529	0.13
41	ALIGN TECHNOLOGY INC	USD	10 755	11 222	0.10
237	ALIMENTATION COUCHE-TARD INC - B	CAD	10 734	14 947	0.14
85	ALKERMES PLC	USD	4 855	1 916	0.02
51	ALLEGION PLC	USD	4 343	5 638	0.05
128	ALLIANT ENERGY CORP	USD	5 145	6 282	0.06
230	ALLIANZ SE - REG	EUR	52 286	55 528	0.51
180	ALLSTATE CORP	USD	17 038	18 304	0.17
218	ALLY FINANCIAL INC	USD	5 787	6 756	0.06
162	ALPHABET CLASS - A	USD	180 004	175 413	1.63
170	ALPHABET INC	USD	179 105	183 754	1.71
149	ALTAGAS LTD	CAD	2 829	2 259	0.02
238	AMADEUS IT GROUP SA - A	EUR	17 630	18 880	0.17
5	AMERCO	USD	1 683	1 893	0.02
388	AMERICAN EXPRESS CO	USD	35 869	47 895	0.44
41	AMERICAN FINANCIAL GROUP INC/OH	USD	4 556	4 201	0.04
471	AMERICAN INTERNATIONAL GROUP INC	USD	25 777	25 095	0.23
239	AMERICAN TOWER CORP	USD	34 927	48 864	0.45

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
98	AMERICAN WATER WORKS CO INC	USD	8 021	11 368	0.11
73	AMERIPRISE FINANCIAL INC	USD	11 021	10 597	0.10
86	AMERISOURCEBERGEN CORP	USD	7 302	7 332	0.07
337	AMGEN INC	USD	59 235	62 102	0.58
62	ANA HOLDINGS INC	JPY	2 390	2 053	0.02
214	ANTOFAGASTA PLC	GBP	2 837	2 532	0.02
77	AO SMITH CORP	USD	4 901	3 631	0.03
130	AON PLC	USD	18 350	25 087	0.23
639	APA GROUP	AUD	3 872	4 843	0.04
203	APACHE CORP	USD	7 507	5 881	0.05
514	APPLIED MATERIALS INC	USD	30 095	23 084	0.21
141	APTIV PLC	USD	11 751	11 397	0.11
133	ARAMARK	USD	5 244	4 796	0.04
218	ARCH CAPITAL GROUP LTD	USD	5 958	8 083	0.07
37	ARKEMA SA	EUR	4 849	3 446	0.03
100	ARTHUR J GALLAGHER & CO	USD	6 934	8 759	0.08
1 348	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	2 718	3 109	0.03
165	ASM PACIFIC TECHNOLOGY LTD	HKD	2 132	1 690	0.02
231	ASML HOLDING NV	EUR	47 751	48 335	0.45
543	ASSA ABLOY AB	SEK	11 504	12 284	0.11
594	ASSICURAZIONI GENERALI SPA	EUR	11 390	11 202	0.10
193	ASSOCIATED BRITISH FOODS PLC	GBP	5 776	6 050	0.06
33	ASSURANT INC	USD	3 020	3 511	0.03
1 019	ASTELLAS PHARMA INC	JPY	15 465	14 518	0.13
105	ASX LTD	AUD	4 692	6 069	0.06
364	ATLAS COPCO AB	SEK	11 879	11 644	0.11
211	ATLAS COPCO AB - B	SEK	6 035	6 058	0.06
52	ATOS SE	EUR	5 277	4 354	0.04
523	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	2 348	3 460	0.03
1 078	AURIZON HOLDINGS LTD	AUD	3 565	4 085	0.04
379	AURORA CANNABIS INC	CAD	2 594	2 976	0.03
990	AUSNET SERVICES	AUD	1 289	1 303	0.01
119	AUTODESK INC	USD	15 806	19 385	0.18
45	AUTOLIV INC	USD	4 782	3 173	0.03
46	AVERY DENNISON CORP	USD	4 868	5 321	0.05
2 115	AVIVA PLC	GBP	14 826	11 211	0.10
146	AXA EQUITABLE HOLDINGS INC	USD	3 146	3 051	0.03
1 051	AXA SA	EUR	28 064	27 648	0.26
114	AXALTA COATING SYSTEMS LTD	USD	3 426	3 394	0.03
26	AXEL SPRINGER SE	EUR	2 130	1 834	0.02
278	BAKER HUGHES A GE CO	USD	7 977	6 847	0.06
3 613	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	28 231	20 231	0.19
8 798	BANCO SANTANDER SA	EUR	55 108	40 883	0.38
614	BANK HAPOALIM BM	ILS	4 350	4 555	0.04

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
809	BANK LEUMI LE-ISRAEL BM	ILS	5 009	5 843	0.05
346	BANK OF MONTREAL	CAD	26 244	26 192	0.24
466	BANK OF NEW YORK MELLON CORP	USD	24 242	20 574	0.19
669	BANKIA SA	EUR	2 944	1 583	0.01
365	BANKINTER SA	EUR	3 706	2 518	0.02
550	BARRATT DEVELOPMENTS PLC	GBP	4 027	4 008	0.04
264	BAXTER INTERNATIONAL INC	USD	19 727	21 622	0.20
414	BB&T CORP	USD	21 579	20 340	0.19
146	BECTON DICKINSON AND CO	USD	31 372	36 793	0.34
55	BEIERSDORF AG	EUR	5 944	6 611	0.06
264	BENDIGO & ADELAIDE BANK LTD	AUD	2 137	2 145	0.02
66	BERKELEY GROUP HOLDINGS	GBP	3 451	3 134	0.03
131	BEST BUY CO INC	USD	8 804	9 135	0.08
107	BIOGEN INC	USD	28 935	25 024	0.23
97	BIOMARIN PHARMACEUTICAL INC	USD	7 912	8 308	0.08
22	BIOMERIEUX	EUR	1 744	1 825	0.02
64	BLACKROCK INC	USD	34 158	30 035	0.28
289	BLUESCOPE STEEL LTD	AUD	3 444	2 444	0.02
2 005	BOC HONG KONG HOLDINGS LTD	HKD	10 101	7 892	0.07
148	BOLIDEN AB	SEK	5 125	3 788	0.04
24	BOOKING HOLDINGS INC	USD	50 731	44 993	0.42
635	BORAL LTD	AUD	3 604	2 282	0.02
113	BORGWARNER INC	USD	5 565	4 744	0.04
84	BOSTON PROPERTIES INC	USD	10 309	10 836	0.10
121	BOUYGUES SA	EUR	5 866	4 488	0.04
864	BRAMBLES LTD	AUD	6 657	7 809	0.07
84	BRENNTAG AG	EUR	4 929	4 143	0.04
309	BRIDGESTONE CORP	JPY	13 313	12 166	0.11
491	BRITISH LAND CO PLC	GBP	4 401	3 364	0.03
457	BROOKFIELD ASSET MANAGEMENT INC	CAD	17 860	21 911	0.20
4 570	BT GROUP PLC	GBP	12 410	11 426	0.11
223	BURBERRY GROUP PLC	GBP	5 199	5 285	0.05
37	BURLINGTON STORES INC	USD	6 097	6 296	0.06
152	CADENCE DESIGN SYSTEMS INC	USD	5 842	10 763	0.10
144	CAE INC	CAD	2 599	3 880	0.04
44	CALBEE INC	JPY	1 474	1 188	0.01
135	CALTEX AUSTRALIA LTD	AUD	3 317	2 345	0.02
90	CAMPBELL SOUP CO	USD	3 789	3 606	0.03
240	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	21 416	18 914	0.18
392	CANADIAN NATIONAL RAILWAY CO	CAD	28 479	36 358	0.34
32	CANADIAN TIRE CORP LTD - A	CAD	4 153	3 494	0.03
542	CANON INC	JPY	19 871	15 826	0.15
112	CANOPY GROWTH CORP	CAD	3 869	4 532	0.04
254	CAPITAL ONE FINANCIAL CORP	USD	23 992	23 048	0.21

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 422	CAPITALAND COMMERCIAL TRUST	SGD	1 966	2 281	0.02
1 390	CAPITALAND LTD	SGD	3 816	3 627	0.03
1 399	CAPITALAND MALL TRUST	SGD	2 202	2 720	0.03
82	CAPRI HOLDINGS LTD	USD	4 999	2 844	0.03
161	CARDINAL HEALTH INC	USD	10 153	7 583	0.07
22	CARL ZEISS MEDITEC AG	EUR	2 149	2 173	0.02
92	CARMAX INC	USD	5 556	7 988	0.07
330	CARREFOUR SA	EUR	5 958	6 381	0.06
30	CASINO GUICHARD PERRACHON SA	EUR	1 405	1 025	0.01
105	CASIO COMPUTER CO LTD	JPY	1 595	1 304	0.01
312	CATERPILLAR INC	USD	45 731	42 522	0.39
60	CBOE GLOBAL MARKETS INC	USD	6 330	6 218	0.06
175	CBRE GROUP INC	USD	8 147	8 978	0.08
81	CCL INDUSTRIES INC	CAD	4 001	3 981	0.04
69	CELANESE CORP - A	USD	6 926	7 438	0.07
380	CELGENE CORP	USD	33 162	35 127	0.33
566	CENOVUS ENERGY INC	CAD	4 759	5 003	0.05
224	CENTENE CORP	USD	11 881	11 747	0.11
272	CENTERPOINT ENERGY INC	USD	7 342	7 787	0.07
527	CENTURYLINK INC	USD	8 229	6 198	0.06
176	CERNER CORP	USD	10 407	12 901	0.12
133	CGI INC	CAD	7 664	10 247	0.09
74	CH ROBINSON WORLDWIDE INC	USD	6 816	6 242	0.06
650	CHARLES SCHWAB CORP	USD	34 593	26 124	0.24
126	CHENIERE ENERGY INC	USD	6 792	8 625	0.08
14	CHIPOTLE MEXICAN GRILL INC	USD	6 857	10 260	0.10
57	CHR HANSEN HOLDING A/S	DKK	5 028	5 361	0.05
248	CHUBB LTD	USD	34 216	36 528	0.34
133	CHURCH & DWIGHT CO INC	USD	6 401	9 717	0.09
126	CI FINANCIAL CORP	CAD	2 741	2 058	0.02
283	CIE FINANCIERE RICHEMONT SA - REG	CHF	25 488	24 044	0.22
93	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	13 925	11 814	0.11
206	CIGNA CORP	USD	34 503	32 455	0.30
55	CIMAREX ENERGY CO	USD	5 068	3 263	0.03
48	CINTAS CORP	USD	7 887	11 390	0.11
2 385	CISCO SYSTEMS INC	USD	102 570	130 530	1.22
55	CIT GROUP INC	USD	2 855	2 890	0.03
249	CITIZENS FINANCIAL GROUP INC	USD	10 630	8 805	0.08
71	CITRIX SYSTEMS INC	USD	6 627	6 968	0.06
246	CITY DEVELOPMENTS LTD	SGD	2 324	1 722	0.02
359	CK INFRASTRUCTURE HOLDINGS LTD	HKD	2 746	2 927	0.03
108	CLARIANT AG - REG	CHF	2 527	2 198	0.02
69	CLOROX CO	USD	8 742	10 565	0.10
890	CLP HOLDINGS LTD	HKD	9 384	9 820	0.09

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
194	CME GROUP INC	USD	31 375	37 657	0.35
154	CMS ENERGY CORP	USD	6 866	8 918	0.08
550	CNH INDUSTRIAL NV	EUR	6 789	5 648	0.05
93	CNP ASSURANCES	EUR	2 346	2 114	0.02
275	COCA-COLA AMATIL LTD	AUD	1 867	1 972	0.02
2 201	COCA-COLA CO	USD	94 820	112 074	1.05
128	COCA-COLA EUROPEAN PARTNERS PLC	USD	5 410	7 232	0.07
109	COCA-COLA HBC AG	GBP	3 809	4 123	0.04
31	COCHLEAR LTD	AUD	4 424	4 500	0.04
444	COLGATE-PALMOLIVE CO	USD	30 575	31 821	0.29
31	COLRUYT SA	EUR	1 679	1 800	0.02
86	COMERICA INC	USD	8 103	6 247	0.06
1 173	COMFORTDELGRO CORP LTD	SGD	2 149	2 306	0.02
543	COMMERZBANK AG	EUR	7 308	3 907	0.04
859	COMPASS GROUP PLC	GBP	18 112	20 629	0.19
265	COMPUTERSHARE LTD	AUD	3 569	3 014	0.03
615	CONOCOPHILLIPS	USD	44 892	37 515	0.35
174	CONSOLIDATED EDISON INC	USD	15 095	15 256	0.14
60	CONTINENTAL AG	EUR	8 959	8 761	0.08
27	COOPER COS INC	USD	6 193	9 096	0.08
111	COPART INC	USD	6 120	8 296	0.08
94	COVESTRO AG	EUR	9 508	4 786	0.04
25	COVIVIO	EUR	2 690	2 621	0.02
621	CREDIT AGRICOLE SA	EUR	8 447	7 457	0.07
440	CRH PLC	EUR	14 783	14 376	0.13
70	CRODA INTERNATIONAL PLC	GBP	4 565	4 561	0.04
245	CSL LTD	AUD	34 505	36 965	0.34
420	CSX CORP	USD	23 337	32 495	0.30
81	CUMMINS INC	USD	12 764	13 879	0.13
142	DAICEL CORP	JPY	1 614	1 263	0.01
55	DAIFUKU CO LTD	JPY	2 853	3 088	0.03
307	DAIICHI SANKYO CO LTD	JPY	10 965	16 057	0.15
135	DAIKIN INDUSTRIES LTD	JPY	15 298	17 624	0.16
307	DAIWA HOUSE INDUSTRY CO LTD	JPY	11 548	8 950	0.08
342	DANAHER CORP	USD	44 504	48 879	0.45
334	DANONE	EUR	26 678	28 337	0.26
67	DARDEN RESTAURANTS INC	USD	5 855	8 156	0.08
972	DBS GROUP HOLDINGS LTD	SGD	20 549	18 650	0.17
53	DCC PLC	GBP	4 873	4 735	0.04
165	DEERE & CO	USD	24 864	27 342	0.25
92	DELTA AIR LINES INC	USD	5 027	5 221	0.05
62	DEMANT A/S	DKK	2 307	1 931	0.02
121	DENTSPLY SIRONA INC	USD	6 378	7 062	0.07
103	DEUTSCHE BOERSE AG	EUR	14 168	14 592	0.14

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
193	DEUTSCHE WOHNEN SE	EUR	9 248	7 093	0.07
237	DEVON ENERGY CORP	USD	7 759	6 759	0.06
49	DEXCOM INC	USD	6 323	7 342	0.07
591	DEXUS	AUD	4 364	5 383	0.05
178	DISCOVER FINANCIAL SERVICES	USD	12 814	13 811	0.13
85	DISCOVERY COMMUNICATIONS INC - A	USD	1 855	2 610	0.02
195	DISCOVERY COMMUNICATIONS INC - C	USD	4 100	5 548	0.05
522	DNB ASA	NOK	10 112	9 716	0.09
433	DOMINION ENERGY INC	USD	29 239	33 480	0.31
21	DOMINO'S PIZZA INC	USD	5 895	5 844	0.05
79	DOVER CORP	USD	6 342	7 916	0.07
99	DTE ENERGY CO	USD	10 280	12 660	0.12
23	DUFREY AG - REG	CHF	2 668	1 950	0.02
166	EAST JAPAN RAILWAY CO	JPY	15 293	15 531	0.14
79	EAST WEST BANCORP INC	USD	4 903	3 695	0.03
86	EASYJET PLC	GBP	1 889	1 043	0.01
230	EATON CORP PLC	USD	18 249	19 154	0.18
471	EBAY INC	USD	14 059	18 605	0.17
141	ECOLAB INC	USD	19 261	27 839	0.26
130	EDENRED	EUR	5 856	6 641	0.06
1 387	EDP - ENERGIAS DE PORTUGAL SA	EUR	5 072	5 279	0.05
113	EDWARDS LIFESCIENCES CORP	USD	15 681	20 876	0.19
42	EIFFAGE SA	EUR	4 779	4 158	0.04
137	EISAI CO LTD	JPY	8 777	7 745	0.07
149	ELANCO ANIMAL HEALTH INC	USD	4 764	5 036	0.05
122	ELECTROLUX AB	SEK	3 921	3 120	0.03
162	ELECTRONIC ARTS INC	USD	13 676	16 404	0.15
77	ELISA OYJ	EUR	3 359	3 763	0.03
94	EMPIRE CO LTD	CAD	1 853	2 372	0.02
123	ENAGAS SA	EUR	3 224	3 288	0.03
811	ENCANA CORP	CAD	8 178	4 171	0.04
172	ENDESA SA	EUR	3 676	4 429	0.04
44	EQUINIX INC	USD	18 521	22 189	0.21
543	EQUINOR ASA	NOK	12 640	10 728	0.10
200	EQUITY RESIDENTIAL	USD	15 242	15 184	0.14
14	ERIE INDEMNITY CO - A	USD	2 833	3 560	0.03
163	ERSTE GROUP BANK AG	EUR	7 651	6 059	0.06
153	ESSILORLUXOTTICA SA	EUR	19 892	19 994	0.19
329	ESSITY AB	SEK	8 792	10 120	0.09
118	ESTEE LAUDER COS INC - A	USD	17 139	21 607	0.20
133	E*TRADE FINANCIAL CORP	USD	7 292	5 932	0.05
22	EURAZEO SE	EUR	1 877	1 536	0.01
6	EUROFINS SCIENTIFIC SE	EUR	3 402	2 658	0.02
95	EUTELSAT COMMUNICATIONS SA	EUR	1 951	1 779	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
172	EVERSOURCE ENERGY	USD	10 025	13 031	0.12
101	EVONIK INDUSTRIES AG	EUR	3 403	2 946	0.03
66	EXPEDIA GROUP INC	USD	7 973	8 780	0.08
93	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	5 843	7 055	0.07
69	EXTRA SPACE STORAGE INC	USD	7 266	7 321	0.07
21	FACTSET RESEARCH SYSTEMS INC	USD	5 805	6 018	0.06
310	FASTENAL CO	USD	8 607	10 103	0.09
126	FERGUSON PLC	GBP	9 747	8 980	0.08
66	FERRARI NV	EUR	8 117	10 733	0.10
264	FERROVIAL SA	EUR	6 419	6 767	0.06
438	FIFTH THIRD BANCORP	USD	13 629	12 220	0.11
95	FIRST CAPITAL REALTY INC	CAD	1 504	1 589	0.01
374	FIRST QUANTUM MINERALS LTD	CAD	5 033	3 560	0.03
91	FIRST REPUBLIC BANK/CA	USD	8 421	8 886	0.08
287	FIRSTENERGY CORP	USD	11 951	12 286	0.11
462	FLETCHER BUILDING LTD	NZD	2 034	1 505	0.01
71	FLOWSERVE CORP	USD	3 086	3 741	0.03
751	FORTESCUE METALS GROUP LTD	AUD	2 665	4 754	0.04
232	FORTIS INC/CANADA	CAD	7 820	9 181	0.09
163	FORTIVE CORP	USD	12 522	13 288	0.12
76	FORTUNE BRANDS HOME & SECURITY INC	USD	4 510	4 342	0.04
101	FRANCO-NEVADA CORP	CAD	6 901	8 591	0.08
166	FRANKLIN RESOURCES INC	USD	6 155	5 777	0.05
117	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	11 642	9 199	0.09
226	FRESENIUS SE & CO KGAA	EUR	16 936	12 271	0.11
272	GALP ENERGIA SGPS SA	EUR	5 085	4 189	0.04
72	GARMIN LTD	USD	4 441	5 746	0.05
20	GEBERIT AG - REG	CHF	8 694	9 354	0.09
25	GECINA SA	EUR	4 353	3 747	0.03
33	GENMAB A/S	DKK	6 756	6 077	0.06
79	GENUINE PARTS CO	USD	6 978	8 183	0.08
238	GETLINK SE - REG	EUR	3 220	3 819	0.04
112	GILDAN ACTIVEWEAR INC	CAD	3 273	4 344	0.04
691	GILEAD SCIENCES INC	USD	51 943	46 684	0.43
5	GIVAUDAN SA - REG	CHF	11 331	14 133	0.13
885	GOODMAN GROUP	AUD	5 830	9 334	0.09
978	GPT GROUP	AUD	3 609	4 221	0.04
162	GRIFOLS SA	EUR	4 459	4 797	0.04
38	H LUNDBECK A/S	DKK	2 053	1 503	0.01
126	HAKUHODO DY HOLDINGS INC	JPY	1 776	2 121	0.02
196	HANESBRANDS INC	USD	3 615	3 375	0.03
414	HANG SENG BANK LTD	HKD	9 917	10 307	0.10
124	HANKYU HANSHIN HOLDINGS INC	JPY	4 569	4 443	0.04
86	HARLEY-DAVIDSON INC	USD	3 607	3 081	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
288	HARVEY NORMAN HOLDINGS LTD	AUD	808	823	0.01
65	HASBRO INC	USD	5 548	6 869	0.06
148	HCA HEALTHCARE INC	USD	14 925	20 005	0.19
97	HD SUPPLY HOLDINGS INC	USD	3 710	3 907	0.04
81	HEIDELBERGCEMENT AG	EUR	7 862	6 564	0.06
56	HENKEL AG & CO KGAA	EUR	6 951	5 150	0.05
97	HENKEL AG & CO KGAA - PFD	EUR	12 440	9 502	0.09
435	HENNES & MAURITZ AB - B	SEK	6 685	7 753	0.07
82	HENRY SCHEIN INC	USD	4 281	5 732	0.05
17	HERMES INTERNATIONAL	EUR	9 330	12 278	0.11
148	HESS CORP	USD	7 506	9 408	0.09
746	HEWLETT PACKARD ENTERPRISE CO	USD	13 667	11 153	0.10
151	HILTON WORLDWIDE HOLDINGS INC	USD	12 351	14 759	0.14
156	HINO MOTORS LTD	JPY	1 914	1 313	0.01
18	HIROSE ELECTRIC CO LTD	JPY	2 308	2 008	0.02
28	HISAMITSU PHARMACEUTICAL CO INC	JPY	1 389	1 106	0.01
56	HITACHI CHEMICAL CO LTD	JPY	1 274	1 521	0.01
58	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	2 309	1 508	0.01
37	HITACHI HIGH-TECHNOLOGIES CORP	JPY	1 759	1 903	0.02
116	HITACHI METALS LTD	JPY	1 397	1 310	0.01
145	HOLOGIC INC	USD	5 567	6 963	0.06
612	HOME DEPOT INC	USD	113 492	127 277	1.19
5 502	HONG KONG & CHINA GAS CO LTD	HKD	9 570	12 198	0.11
644	HONG KONG EXCHANGES & CLEARING LTD	HKD	21 555	22 735	0.21
159	HORMEL FOODS CORP	USD	5 249	6 446	0.06
401	HOST HOTELS & RESORTS INC	USD	7 387	7 306	0.07
831	HP INC	USD	18 648	17 276	0.16
111	H&R BLOCK INC	USD	2 806	3 252	0.03
144	HULIC CO LTD	JPY	1 579	1 157	0.01
73	HUMANA INC	USD	19 433	19 367	0.18
567	HUNTINGTON BANCSHARES INC/OH	USD	8 635	7 836	0.07
226	HUSQVARNA AB - B	SEK	2 251	2 116	0.02
340	HYSAN DEVELOPMENT CO LTD	HKD	1 749	1 756	0.02
3 180	IBERDROLA SA	EUR	21 590	31 745	0.29
49	ICA GRUPPEN AB	SEK	1 761	2 108	0.02
41	IDEX CORP	USD	5 940	7 058	0.07
47	IDEXX LABORATORIES INC	USD	9 218	12 941	0.12
206	IHS MARKIT LTD	USD	9 861	13 126	0.12
178	ILLINOIS TOOL WORKS INC	USD	28 481	26 844	0.25
80	ILLUMINA INC	USD	19 673	29 452	0.27
19	IMERYS SA	EUR	1 793	1 009	0.01
147	IMPERIAL OIL LTD	CAD	3 932	4 079	0.04
591	INDUSTRIA DE DISENO TEXTIL SA	EUR	18 533	17 802	0.16
678	INFORMA PLC	GBP	6 704	7 205	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 109	ING GROEP NV	EUR	34 653	24 488	0.23
33	INGENICO GROUP SA	EUR	2 613	2 923	0.03
131	INGERSOLL-RAND PLC	USD	11 407	16 594	0.15
36	INGREDION INC	USD	4 626	2 970	0.03
555	INPEX CORP	JPY	6 786	5 003	0.05
1 252	INSURANCE AUSTRALIA GROUP LTD	AUD	7 410	7 257	0.07
2 437	INTEL CORP	USD	123 268	116 658	1.09
220	INTER PIPELINE LTD	CAD	4 106	3 429	0.03
308	INTERCONTINENTAL EXCHANGE INC	USD	21 991	26 470	0.25
93	INTERCONTINENTAL HOTELS GROUP PLC	GBP	6 093	6 122	0.06
482	INTERNATIONAL BUSINESS MACHINES CORP	USD	72 871	66 468	0.62
55	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	8 337	7 980	0.07
206	INTERNATIONAL PAPER CO	USD	10 528	8 924	0.08
209	INTERPUBLIC GROUP OF COS INC	USD	4 643	4 721	0.04
87	INTERTEK GROUP PLC	GBP	5 916	6 092	0.06
8 064	INTESA SANPAOLO SPA	EUR	28 006	17 283	0.16
140	INTUIT INC	USD	25 570	36 586	0.34
215	INVESCO LTD	USD	6 728	4 399	0.04
370	INVESTEC PLC	GBP	2 867	2 406	0.02
247	INVESTOR AB - B	SEK	10 261	11 876	0.11
71	IONIS PHARMACEUTICALS INC	USD	4 618	4 563	0.04
20	IPSEN SA	EUR	3 005	2 733	0.03
91	IQVIA HOLDINGS INC	USD	9 605	14 642	0.14
155	IRON MOUNTAIN INC	USD	4 896	4 852	0.04
86	ISS A/S	DKK	3 081	2 599	0.02
1 963	ITV PLC	GBP	3 943	2 698	0.02
42	JACK HENRY & ASSOCIATES INC	USD	5 264	5 625	0.05
240	JAMES HARDIE INDUSTRIES PLC	AUD	3 051	3 149	0.03
1	JAPAN RETAIL FUND INVESTMENT CORP	JPY	1 966	2 023	0.02
54	JARDINE CYCLE & CARRIAGE LTD	SGD	1 392	1 446	0.01
31	JAZZ PHARMACEUTICALS PLC	USD	4 671	4 419	0.04
40	JCDECAUX SA	EUR	1 238	1 214	0.01
136	JERONIMO MARTINS SGPS SA	EUR	2 440	2 194	0.02
266	JFE HOLDINGS INC	JPY	5 435	3 907	0.04
369	JOHN WOOD GROUP PLC	GBP	2 527	2 123	0.02
432	JOHNSON CONTROLS INTERNATIONAL PLC	USD	15 383	17 846	0.17
105	JOHNSON MATTHEY PLC	GBP	4 572	4 449	0.04
25	JONES LANG LASALLE INC	USD	4 280	3 517	0.03
243	KAJIMA CORP	JPY	4 502	3 334	0.03
27	KANEKA CORP	JPY	1 287	1 015	0.01
96	KANSAI PAINT CO LTD	JPY	2 258	2 013	0.02
55	KANSAS CITY SOUTHERN	USD	5 982	6 700	0.06
265	KAO CORP	JPY	18 763	20 194	0.19
77	KAWASAKI HEAVY INDUSTRIES LTD	JPY	2 511	1 810	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
135	KBC GROUP NV	EUR	11 518	8 861	0.08
960	KDDI CORP	JPY	24 663	24 446	0.23
56	KEIO CORP	JPY	2 474	3 685	0.03
140	KELLOGG CO	USD	8 969	7 500	0.07
788	KEPPEL CORP LTD	SGD	3 531	3 879	0.04
86	KERRY GROUP PLC	EUR	8 409	10 283	0.10
547	KEYCORP	USD	10 881	9 709	0.09
114	KEYERA CORP	CAD	2 893	2 940	0.03
102	KEYSIGHT TECHNOLOGIES INC	USD	6 063	9 161	0.08
79	KIKKOMAN CORP	JPY	3 177	3 439	0.03
187	KIMBERLY-CLARK CORP	USD	20 253	24 923	0.23
228	KIMCO REALTY CORP	USD	4 054	4 213	0.04
1 104	KINDER MORGAN	USD	18 673	23 052	0.21
1 143	KINGFISHER PLC	GBP	4 660	3 126	0.03
83	KINGSPAN GROUP PLC	EUR	4 159	4 514	0.04
131	KINNEVIK AB	SEK	4 409	3 410	0.03
677	KINROSS GOLD CORP	CAD	2 431	2 622	0.02
93	KINTETSU GROUP HOLDINGS CO LTD	JPY	3 674	4 454	0.04
108	KIRKLAND LAKE GOLD LTD	CAD	3 461	4 663	0.04
264	KKR & CO INC	USD	6 217	6 671	0.06
27	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	2 365	1 932	0.02
89	KOHL'S CORP	USD	5 572	4 232	0.04
500	KOMATSU LTD	JPY	17 113	12 066	0.11
51	KONAMI HOLDINGS CORP	JPY	2 384	2 390	0.02
245	KONICA MINOLTA INC	JPY	2 166	2 385	0.02
641	KONINKLIJKE AHOLD DELHAIZE NV	EUR	14 738	14 437	0.13
98	KONINKLIJKE DSM NV	EUR	9 758	12 131	0.11
1 936	KONINKLIJKE KPN NV	EUR	5 768	5 953	0.06
502	KONINKLIJKE PHILIPS NV	EUR	19 769	21 830	0.20
38	KONINKLIJKE VOPAK NV	EUR	1 776	1 755	0.02
363	KRAFT HEINZ CO	USD	20 462	11 268	0.10
568	KUBOTA CORP	JPY	9 564	9 453	0.09
29	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	4 401	4 310	0.04
173	KURARAY CO LTD	JPY	2 839	2 067	0.02
54	KURITA WATER INDUSTRIES LTD	JPY	1 268	1 341	0.01
206	KYUSHU ELECTRIC POWER CO INC	JPY	2 398	2 023	0.02
87	KYUSHU RAILWAY CO	JPY	2 691	2 536	0.02
127	L BRANDS INC	USD	4 249	3 315	0.03
53	LABORATORY CORP OF AMERICA HOLDINGS	USD	8 788	9 164	0.08
83	LAM RESEARCH CORP	USD	17 686	15 591	0.14
47	LANXESS	EUR	3 593	2 797	0.03
27	LAWSON INC	JPY	1 779	1 296	0.01
3 230	LEGAL & GENERAL GROUP PLC	GBP	11 713	11 079	0.10
71	LEGETT & PLATT INC	USD	3 110	2 724	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
145	LEGRAND SA	EUR	11 152	10 618	0.10
306	LENLEASE GROUP	AUD	4 050	2 792	0.03
155	LENNAR CORP	USD	9 066	7 511	0.07
19	LENNOX INTERNATIONAL INC	USD	3 930	5 225	0.05
58	LIBERTY BROADBAND CORP	USD	5 016	6 045	0.06
100	LIBERTY GLOBAL PLC - A	USD	3 171	2 699	0.03
271	LIBERTY GLOBAL PLC - C	USD	8 390	7 190	0.07
80	LIBERTY PROPERTY TRUST	USD	3 170	4 003	0.04
111	LINCOLN NATIONAL CORP	USD	8 158	7 154	0.07
299	LINDE PLC	USD	44 119	60 039	0.56
122	LION CORP	JPY	2 333	2 273	0.02
80	LIVE NATION ENTERTAINMENT INC	USD	3 480	5 300	0.05
171	LKQ CORP	USD	6 396	4 550	0.04
152	LOEWS CORP	USD	7 644	8 310	0.08
170	LONDON STOCK EXCHANGE GROUP PLC	GBP	10 079	11 869	0.11
40	LONZA GROUP AG - REG	CHF	9 551	13 514	0.13
137	L'OREAL SA	EUR	30 659	39 082	0.36
434	LOWE'S COS INC	USD	37 310	43 795	0.41
61	LULULEMON ATHLETICA INC	USD	5 872	10 993	0.10
41	LUNDBERGFÖRETAGEN AB - B	SEK	1 465	1 536	0.01
358	LUNDIN MINING CORP	CAD	2 413	1 975	0.02
43	L3 TECHNOLOGIES INC	USD	8 708	10 542	0.10
175	MACQUARIE GROUP LTD	AUD	14 433	15 399	0.14
167	MACY'S INC	USD	4 663	3 584	0.03
172	MAGNA INTERNATIONAL INC	CAD	9 290	8 577	0.08
33	MANPOWERGROUP INC	USD	3 796	3 188	0.03
444	MARATHON OIL CORP	USD	7 042	6 309	0.06
1 056	MARKS & SPENCER GROUP PLC	GBP	3 679	2 832	0.03
157	MARRIOTT INTERNATIONAL INC/MD - A	USD	21 453	22 026	0.20
274	MARSH & MCLENNAN COS INC	USD	22 764	27 332	0.25
103	MARUI GROUP CO LTD	JPY	1 958	2 097	0.02
338	MARVELL TECHNOLOGY GROUP LTD	USD	7 378	8 068	0.07
160	MASCO CORP	USD	6 556	6 278	0.06
148	MAXIM INTEGRATED PRODUCTS INC	USD	8 647	8 853	0.08
66	MCCORMICK & CO INC/MD	USD	7 189	10 231	0.09
99	MEDIPAL HOLDINGS CORP	JPY	2 066	2 186	0.02
421	MEGGITT PLC	GBP	2 545	2 808	0.03
62	MEIJI HOLDINGS CO LTD	JPY	4 472	4 431	0.04
23	MERCADOLIBRE INC	USD	6 999	14 071	0.13
70	MERCK KGAA	EUR	6 586	7 331	0.07
694	MERIDIAN ENERGY LTD	NZD	1 478	2 214	0.02
388	MERLIN ENTERTAINMENTS PLC	GBP	1 930	2 218	0.02
36	METHANEX CORP	CAD	1 950	1 638	0.02
98	METRO AG	EUR	1 825	1 794	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
139	METRO INC/CN	CAD	4 458	5 227	0.05
57	METSO OYJ	EUR	1 968	2 243	0.02
13	METTLER-TOLEDO INTERNATIONAL INC	USD	7 587	10 920	0.10
3 949	MICROSOFT CORP	USD	361 765	529 007	4.91
30	MIDDLEBY CORP	USD	3 747	4 071	0.04
36	MILLICOM INTERNATIONAL CELLULAR SA - SDR	SEK	2 455	2 027	0.02
197	MINEBEA MITSUMI INC	JPY	2 869	3 337	0.03
1 980	MIRVAC GROUP	AUD	3 426	4 349	0.04
694	mitsubishi chemical holdings corp	JPY	6 568	4 848	0.04
732	MITSUBISHI CORP	JPY	19 079	19 295	0.18
989	MITSUBISHI ELECTRIC CORP	JPY	16 021	13 026	0.12
641	MITSUBISHI ESTATE CO LTD	JPY	10 851	11 929	0.11
218	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	1 309	1 155	0.01
897	MITSUI & CO LTD	JPY	13 606	14 603	0.14
100	MITSUI CHEMICALS INC	JPY	3 084	2 475	0.02
483	MITSUI FUDOSAN CO LTD	JPY	11 573	11 712	0.11
33	MOHAWK INDUSTRIES INC	USD	7 913	4 867	0.05
97	MONCLER SPA	EUR	3 190	4 153	0.04
199	MONDI PLC	GBP	5 309	4 533	0.04
68	MONOTARO CO LTD	JPY	1 426	1 657	0.02
93	MOODY'S CORP	USD	15 086	18 164	0.17
198	MOSAIC CO	USD	4 901	4 956	0.05
238	MOWI ASA	NOK	4 785	5 568	0.05
257	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	8 137	8 158	0.08
71	M&T BANK CORP	USD	12 877	12 075	0.11
832	MTR CORP LTD	HKD	4 524	5 602	0.05
28	MTU AERO ENGINES AG	EUR	5 316	6 680	0.06
81	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	18 988	20 358	0.19
311	MURATA MANUFACTURING CO LTD	JPY	14 170	13 971	0.13
61	NABTESCO CORP	JPY	2 440	1 695	0.02
99	NAGOYA RAILROAD CO LTD	JPY	2 517	2 739	0.03
63	NASDAQ INC	USD	5 780	6 059	0.06
182	NATIONAL BANK OF CANADA	CAD	8 793	8 665	0.08
1 848	NATIONAL GRID PLC	GBP	19 688	19 657	0.18
208	NATIONAL OILWELL VARCO INC	USD	7 607	4 624	0.04
512	NATIXIS SA	EUR	4 179	2 063	0.02
134	NEC CORP	JPY	4 008	5 273	0.05
94	NEKTAR THERAPEUTICS	USD	7 227	3 345	0.03
229	NESTE OYJ	EUR	5 717	7 782	0.07
237	NETFLIX INC	USD	73 473	87 054	0.82
416	NEWCREST MINING LTD	AUD	6 370	9 327	0.09
240	NEWELL BRANDS INC	USD	6 202	3 701	0.03
443	NEWMONT GOLDCORP CORP	USD	16 026	17 042	0.16

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
75	NEXT PLC	GBP	4 942	5 275	0.05
142	NGK INSULATORS LTD	JPY	2 470	2 071	0.02
85	NGK SPARK PLUG CO LTD	JPY	2 037	1 595	0.01
193	NIELSEN HOLDINGS PLC	USD	6 049	4 362	0.04
174	NIKON CORP	JPY	3 222	2 461	0.02
61	NINTENDO CO LTD	JPY	27 893	22 358	0.21
43	NIPPON EXPRESS CO LTD	JPY	2 844	2 287	0.02
79	NIPPON PAINT HOLDINGS CO LTD	JPY	3 166	3 065	0.03
202	NISOURCE INC	USD	4 822	5 818	0.05
69	NISSAN CHEMICAL CORP	JPY	3 233	3 109	0.03
107	NISSHIN SEIFUN GROUP INC	JPY	2 267	2 442	0.02
34	NISSIN FOODS HOLDINGS CO LTD	JPY	2 196	2 190	0.02
43	NITORI HOLDINGS CO LTD	JPY	7 531	5 699	0.05
85	NITTO DENKO CORP	JPY	6 475	4 195	0.04
51	NMC HEALTH PLC	GBP	2 391	1 560	0.01
262	NOBLE ENERGY INC	USD	7 880	5 869	0.05
3 054	NOKIA OYJ	EUR	17 505	15 184	0.14
67	NOKIAN RENKAAT OYJ	EUR	2 876	2 095	0.02
68	NOMURA REAL ESTATE HOLDINGS INC	JPY	1 639	1 462	0.01
183	NOMURA RESEARCH INSTITUTE LTD	JPY	2 840	2 933	0.03
63	NORDSTROM INC	USD	2 925	2 007	0.02
145	NORFOLK SOUTHERN CORP	USD	19 706	28 903	0.27
112	NORTHERN TRUST CORP	USD	11 434	10 080	0.09
118	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	6 235	6 328	0.06
933	NOVO NORDISK A/S	DKK	45 949	47 618	0.44
119	NOVOZYMES A/S - B	DKK	6 139	5 558	0.05
342	NTT DATA CORP	JPY	3 844	4 555	0.04
723	NTT DOCOMO INC	JPY	18 792	16 860	0.16
166	NUCOR CORP	USD	10 103	9 147	0.08
312	NVIDIA CORP	USD	74 277	51 240	0.47
2	NVR INC	USD	5 981	6 741	0.06
352	OBAYASHI CORP	JPY	3 853	3 466	0.03
246	OCADO GROUP PLC	GBP	3 757	3 654	0.03
406	OCCIDENTAL PETROLEUM CORP	USD	26 334	20 414	0.19
160	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	3 264	3 916	0.04
121	OMNICOM GROUP INC	USD	8 603	9 916	0.09
104	OMRON CORP	JPY	6 237	5 425	0.05
80	OMV AG	EUR	4 641	3 904	0.04
223	ONEOK INC	USD	13 013	15 345	0.14
206	ONO PHARMACEUTICAL CO LTD	JPY	3 707	3 694	0.03
21	ORACLE CORP JAPAN	JPY	1 478	1 534	0.01
1 081	ORANGE SA	EUR	18 079	17 068	0.16
206	ORICA LTD	AUD	2 909	2 930	0.03
108	ORIENTAL LAND	JPY	11 185	13 372	0.12

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
953	ORIGIN ENERGY LTD	AUD	6 672	4 889	0.05
56	ORION OYJ - B	EUR	1 718	2 055	0.02
718	ORIX CORP	JPY	12 795	10 716	0.10
414	ORKLA ASA	NOK	4 485	3 675	0.03
103	ORSTED A/S	DKK	6 569	8 920	0.08
203	OSAKA GAS CO LTD	JPY	3 956	3 537	0.03
57	OTSUKA CORP	JPY	2 793	2 293	0.02
1 730	OVERSEA-CHINESE BANKING CORP LTD	SGD	17 208	14 577	0.14
59	OWENS CORNING	USD	3 690	3 434	0.03
188	PACCAR INC	USD	12 114	13 472	0.12
1 196	PANASONIC CORP	JPY	18 067	9 964	0.09
57	PANDORA A/S	DKK	5 691	2 031	0.02
70	PARKER-HANNIFIN CORP	USD	12 243	11 901	0.11
63	PARK24 CO LTD	JPY	1 253	1 467	0.01
2 301	PCCW LTD	HKD	1 316	1 328	0.01
423	PEARSON PLC	GBP	5 040	4 411	0.04
275	PEMBINA PIPELINE CORP	CAD	8 638	10 259	0.10
88	PENTAIR PLC	USD	3 815	3 274	0.03
215	PEOPLE'S UNITED FINANCIAL INC	USD	3 978	3 608	0.03
761	PEPSICO INC	USD	82 587	99 789	0.93
60	PERKINELMER INC	USD	5 081	5 780	0.05
70	PERRIGO CO PLC	USD	5 575	3 333	0.03
172	PERSIMMON PLC	GBP	4 176	4 371	0.04
319	PEUGEOT SA	EUR	7 328	7 872	0.07
61	PINNACLE WEST CAPITAL CORP	USD	4 810	5 739	0.05
91	PIONEER NATURAL RESOURCES CO	USD	15 612	14 001	0.13
217	PIRELLI & C SPA	EUR	1 826	1 285	0.01
248	PNC FINANCIAL SERVICES GROUP INC	USD	37 752	34 045	0.32
128	PPG INDUSTRIES INC	USD	14 232	14 939	0.14
391	PPL CORP	USD	10 760	12 125	0.11
114	PRAIRIESKY ROYALTY LTD	CAD	2 454	1 605	0.01
151	PRINCIPAL FINANCIAL GROUP INC	USD	9 020	8 746	0.08
1 355	PROCTER & GAMBLE CO	USD	105 505	148 575	1.39
316	PROGRESSIVE CORP	USD	19 431	25 258	0.23
342	PROLOGIS INC	USD	21 530	27 394	0.25
222	PRUDENTIAL FINANCIAL INC	USD	23 245	22 422	0.21
274	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	13 374	16 117	0.15
115	PUBLICIS GROUPE SA	EUR	7 766	6 081	0.06
143	PULTEGROUP INC	USD	3 818	4 522	0.04
41	PVH CORP	USD	5 765	3 880	0.04
720	QBE INSURANCE GROUP LTD	AUD	5 514	5 977	0.06
125	QIAGEN NV	EUR	4 182	5 080	0.05
73	QUEST DIAGNOSTICS INC	USD	7 423	7 432	0.07
466	RAKUTEN INC	JPY	4 037	5 536	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
29	RALPH LAUREN CORP - A	USD	3 227	3 294	0.03
77	RAMSAY HEALTH CARE LTD	AUD	3 726	3 903	0.04
65	RANDSTAD NV	EUR	4 394	3 575	0.03
69	RAYMOND JAMES FINANCIAL INC	USD	6 308	5 834	0.05
383	RECKITT BENCKISER GROUP PLC	GBP	31 741	30 289	0.28
57	RECORDATI SPA	EUR	2 012	2 380	0.02
643	RECRUIT HOLDINGS CO LTD	JPY	16 352	21 449	0.20
235	RED ELECTRICA CORP SA	EUR	4 521	4 901	0.05
551	REGIONS FINANCIAL CORP	USD	10 164	8 232	0.08
34	REINSURANCE GROUP OF AMERICA INC	USD	5 309	5 305	0.05
1 063	RELX PLC	GBP	21 876	25 833	0.24
1 002	RENTOKIL INITIAL PLC	GBP	4 757	5 069	0.05
787	REPSOL SA	EUR	12 523	12 355	0.11
78	RESMED INC	USD	7 607	9 518	0.09
1 133	RESONA HOLDINGS INC	JPY	6 130	4 718	0.04
65	ROBERT HALF INTERNATIONAL INC	USD	3 769	3 706	0.03
65	ROCKWELL AUTOMATION INC	USD	11 352	10 649	0.10
197	ROGERS COMMUNICATIONS INC - B	CAD	8 815	10 568	0.10
51	ROHM CO LTD	JPY	4 669	3 427	0.03
80	ROLLINS INC	USD	2 716	2 870	0.03
56	ROPER TECHNOLOGIES INC	USD	15 921	20 511	0.19
201	ROSS STORES INC	USD	15 213	19 923	0.18
96	ROYAL CARIBBEAN CRUISES LTD	USD	11 566	11 636	0.11
556	RSA INSURANCE GROUP PLC	GBP	4 890	4 082	0.04
296	RWE AG	EUR	7 248	7 305	0.07
217	RYMAN HEALTHCARE LTD	NZD	1 702	1 713	0.02
415	SALESFORCE.COM INC	USD	50 720	62 968	0.58
612	SANDVIK AB	SEK	11 008	11 253	0.10
199	SANTEN PHARMACEUTICAL CO LTD	JPY	3 108	3 297	0.03
533	SAP SE	EUR	56 613	73 299	0.68
19	SARTORIUS AG	EUR	2 825	3 901	0.04
15	SARTORIUS STEDIM BIOTECH	EUR	1 558	2 369	0.02
61	SBA COMMUNICATIONS CORP	USD	10 412	13 715	0.13
53	SCHIBSTED ASA - B	NOK	1 071	1 382	0.01
751	SCHLUMBERGER LTD	USD	48 424	29 845	0.28
298	SCHNEIDER ELECTRIC SE	EUR	24 990	27 068	0.25
67	SCHRODERS PLC	GBP	3 049	2 601	0.02
12	SEB SA	EUR	2 323	2 161	0.02
181	SEEK LTD	AUD	2 777	2 688	0.02
588	SEGRO PLC	GBP	4 940	5 464	0.05
111	SEIBU HOLDINGS INC	JPY	1 849	1 850	0.02
152	SEIKO EPSON CORP	JPY	2 248	2 405	0.02
200	SEKISUI CHEMICAL CO LTD	JPY	3 447	3 004	0.03
337	SEKISUI HOUSE LTD	JPY	5 885	5 554	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
89	SENSATA TECHNOLOGIES HOLDING PLC	USD	4 558	4 361	0.04
197	SES SA	EUR	2 930	3 085	0.03
3	SGS SA - REG	CHF	7 412	7 652	0.07
680	SHANGRI-LA ASIA LTD	HKD	1 345	857	0.01
115	SHARP CORP/JAPAN	JPY	3 236	1 262	0.01
120	SHIMADZU CORP	JPY	3 330	2 943	0.03
320	SHIMIZU CORP	JPY	2 811	2 658	0.02
197	SHIN-ETSU CHEMICAL CO LTD	JPY	20 557	18 349	0.17
217	SHISEIDO CO LTD	JPY	13 335	16 357	0.15
53	SHOPIFY INC	CAD	8 669	15 963	0.15
73	SHOWA DENKO KK	JPY	2 049	2 148	0.02
415	SIEMENS AG - REG	EUR	52 550	49 434	0.46
81	SIEMENS HEALTHINEERS AG	EUR	3 218	3 423	0.03
30	SIGNATURE BANK/NEW YORK NY	USD	4 374	3 625	0.03
69	SIKA AG	CHF	9 168	11 790	0.11
167	SIMON PROPERTY GROUP INC	USD	28 071	26 680	0.25
293	SINGAPORE AIRLINES LTD	SGD	2 412	2 008	0.02
436	SINGAPORE EXCHANGE LTD	SGD	2 464	2 552	0.02
867	SINGAPORE PRESS HOLDINGS LTD	SGD	1 626	1 564	0.01
846	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	2 234	2 589	0.02
4 424	SINGAPORE TELECOMMUNICATIONS LTD	SGD	11 498	11 445	0.11
1 648	SINO LAND CO LTD	HKD	2 725	2 763	0.03
898	SIRIUS XM HOLDINGS INC	USD	5 580	5 011	0.05
882	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	9 665	8 168	0.08
206	SKF AB - B	SEK	4 248	3 791	0.04
474	SMITH & NEPHEW PLC	GBP	8 814	10 285	0.10
122	SMURFIT KAPPA GROUP PLC	EUR	3 429	3 697	0.03
1 128	SNAM SPA	EUR	5 042	5 615	0.05
30	SNAP-ON INC	USD	4 459	4 969	0.05
14	SOCIETE BIC SA	EUR	1 336	1 069	0.01
48	SODEXO SA	EUR	5 833	5 619	0.05
39	SOHGO SECURITY SERVICES CO LTD	JPY	1 883	1 799	0.02
40	SOLVAY SA	EUR	5 534	4 150	0.04
182	SOMPO HOLDINGS INC	JPY	6 723	7 029	0.07
30	SONOVA HOLDING AG	CHF	4 807	6 824	0.06
689	SONY CORP	JPY	34 013	36 119	0.33
561	SOUTHERN CO	USD	24 870	31 012	0.29
75	SOUTHWEST AIRLINES CO	USD	4 261	3 809	0.04
135	S&P GLOBAL INC	USD	25 653	30 752	0.28
40	SPIRAX-SARCO ENGINEERING PLC	GBP	4 385	4 676	0.04
57	SPIRIT AEROSYSTEMS HOLDINGS INC - A	USD	4 823	4 638	0.04
442	SPRINT CORP	USD	2 263	2 904	0.03
556	SSE PLC	GBP	9 405	7 939	0.07
82	STANLEY BLACK & DECKER INC	USD	12 553	11 858	0.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
71	STANLEY ELECTRIC CO LTD	JPY	2 588	1 745	0.02
674	STARBUCKS CORP	USD	39 509	56 501	0.52
205	STATE STREET CORP	USD	20 404	11 492	0.11
46	STERIS PLC	USD	6 160	6 848	0.06
1 303	STOCKLAND	AUD	4 067	3 813	0.04
315	STORA ENSO OYJ - R	EUR	5 651	3 707	0.03
6	STRAUMANN HOLDING AG - REG	CHF	3 984	5 301	0.05
807	SUMITOMO CHEMICAL CO LTD	JPY	4 606	3 745	0.03
126	SUMITOMO METAL MINING CO LTD	JPY	5 279	3 765	0.03
720	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	30 429	25 435	0.24
180	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	7 417	6 526	0.06
93	SUMITOMO RUBBER INDUSTRIES LTD	JPY	1 656	1 076	0.01
863	SUN HUNG KAI PROPERTIES LTD	HKD	13 777	14 636	0.14
324	SUN LIFE FINANCIAL INC	CAD	13 506	13 446	0.12
856	SUNCOR ENERGY INC	CAD	28 371	26 760	0.25
75	SUNTORY BEVERAGE & FOOD LTD	JPY	3 509	3 261	0.03
240	SUNTRUST BANKS INC	USD	16 358	15 084	0.14
28	SVB FINANCIAL GROUP	USD	7 019	6 289	0.06
827	SVENSKA HANDELSBANKEN AB	SEK	9 937	8 190	0.08
16	SWATCH GROUP AG	CHF	6 888	4 587	0.04
30	SWATCH GROUP AG - REG	CHF	2 406	1 626	0.02
491	SWEDBANK AB - A	SEK	11 554	7 380	0.07
270	SWIRE PACIFIC LTD - A	HKD	2 760	3 318	0.03
634	SWIRE PROPERTIES LTD	HKD	2 313	2 560	0.02
165	SWISS RE AG	CHF	16 310	16 794	0.16
14	SWISSCOM AG - REG	CHF	6 875	7 037	0.07
599	SYDNEY AIRPORT	AUD	3 025	3 380	0.03
70	SYMRISE AG	EUR	5 573	6 747	0.06
91	SYSMEX CORP	JPY	8 116	5 935	0.05
128	T ROWE PRICE GROUP INC	USD	13 744	14 043	0.13
65	TAIHEIYO CEMENT CORP	JPY	2 318	1 967	0.02
110	TAISEI CORP	JPY	5 542	3 997	0.04
61	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	6 684	6 925	0.06
157	TAPESTRY INC	USD	7 998	4 982	0.05
124	TARGA RESOURCES CORP	USD	5 975	4 868	0.05
1 776	TAYLOR WIMPEY PLC	GBP	4 557	3 566	0.03
152	TD AMERITRADE HOLDING CORP	USD	8 825	7 588	0.07
302	T&D HOLDINGS INC	JPY	4 802	3 278	0.03
70	TDK CORP	JPY	6 257	5 419	0.05
184	TE CONNECTIVITY LTD	USD	18 353	17 624	0.16
232	TECHNIPFMC PLC	USD	6 749	6 018	0.06
742	TECHTRONIC INDUSTRIES CO LTD	HKD	4 293	5 680	0.05
97	TEIJIN LTD	JPY	1 839	1 654	0.02
25	TELEFLEX INC	USD	6 900	8 279	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
484	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	2 049	1 354	0.01
2 532	TELEFONICA SA	EUR	24 201	20 821	0.19
399	TELENOR ASA	NOK	8 851	8 475	0.08
31	TELEPERFORMANCE	EUR	4 932	6 220	0.06
271	TELE2 AB	SEK	3 255	3 958	0.04
1 525	TELIA CO AB	SEK	6 450	6 778	0.06
2 256	TELSTRA CORP LTD	AUD	5 679	6 095	0.06
107	TELUS CORP	CAD	3 756	3 964	0.04
256	TENARIS SA	EUR	4 412	3 356	0.03
762	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	4 314	4 859	0.05
350	TERUMO CORP	JPY	10 701	10 428	0.10
70	TESLA INC	USD	21 255	15 642	0.14
509	TEXAS INSTRUMENTS INC	USD	53 010	58 413	0.54
216	THERMO FISHER SCIENTIFIC INC	USD	56 122	63 435	0.59
109	THOMSON REUTERS RG	CAD	5 520	7 047	0.07
59	TIFFANY & CO	USD	5 607	5 525	0.05
668	TJX COS INC	USD	27 330	35 324	0.33
104	TOBU RAILWAY CO LTD	JPY	3 130	3 031	0.03
61	TOHO CO LTD/TOKYO	JPY	1 989	2 593	0.02
351	TOKIO MARINE HOLDINGS INC	JPY	16 612	17 589	0.16
85	TOKYO ELECTRON LTD	JPY	16 809	11 929	0.11
208	TOKYO GAS CO LTD	JPY	5 354	4 899	0.05
271	TOKYU CORP	JPY	4 324	4 807	0.04
751	TORAY INDUSTRIES INC	JPY	7 062	5 710	0.05
992	TORONTO-DOMINION BANK	CAD	56 806	58 090	0.54
1 288	TOTAL SA	EUR	73 190	72 275	0.67
77	TOTO LTD	JPY	3 983	3 041	0.03
140	TOURMALINE OIL CORP	CAD	2 328	1 787	0.02
48	TOYO SUISAN KAISHA LTD	JPY	1 874	1 978	0.02
35	TOYODA GOSEI CO LTD	JPY	792	683	0.01
1 238	TOYOTA MOTOR CORP	JPY	79 437	76 848	0.71
66	TRACTOR SUPPLY CO	USD	4 082	7 181	0.07
26	TRANSDIGM GROUP INC	USD	8 017	12 579	0.12
1 450	TRANSURBAN GROUP	AUD	12 382	14 999	0.14
143	TRAVELERS COS INC	USD	19 804	21 381	0.20
136	TRIMBLE INC	USD	4 892	6 135	0.06
58	TRIPADVISOR INC	USD	2 339	2 685	0.02
65	TRYG A/S	DKK	1 528	2 116	0.02
239	TUI AG	GBP	5 010	2 349	0.02
69	UCB SA	EUR	5 588	5 730	0.05
149	UDR INC	USD	5 282	6 689	0.06
31	ULTA BEAUTY INC	USD	6 683	10 754	0.10
107	UMICORE SA	EUR	6 052	3 436	0.03
104	UNDER ARMOUR INC	USD	1 462	2 309	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
102	UNDER ARMOUR INC - A	USD	1 643	2 586	0.02
75	UNIBAIL RODAMCO REITS	EUR	17 030	11 253	0.10
219	UNICHARM CORP	JPY	6 183	6 594	0.06
392	UNION PACIFIC CORP	USD	53 357	66 291	0.61
683	UNITED OVERSEAS BANK LTD	SGD	14 584	13 191	0.12
377	UNITED PARCEL SERVICE INC - B	USD	39 229	38 933	0.36
43	UNITED RENTALS INC	USD	7 686	5 703	0.05
369	UNITED UTILITIES GROUP PLC	GBP	3 493	3 676	0.03
251	UOL GROUP LTD	SGD	1 650	1 401	0.01
289	UPM-KYMMENE OYJ	EUR	10 373	7 691	0.07
824	US BANCORP/MN	USD	44 480	43 178	0.40
119	USS CO LTD	JPY	2 427	2 345	0.02
22	VAIL RESORTS INC	USD	5 004	4 910	0.05
130	VALEO SA	EUR	8 674	4 234	0.04
226	VALERO ENERGY CORP	USD	20 909	19 348	0.18
49	VARIAN MEDICAL SYSTEMS INC	USD	5 943	6 670	0.06
68	VEEVA SYSTEMS INC	USD	5 454	11 023	0.10
193	VENTAS INC	USD	12 487	13 192	0.12
84	VERISK ANALYTICS INC - A	USD	9 043	12 303	0.11
2 239	VERIZON COMMUNICATIONS INC	USD	134 847	127 913	1.19
83	VERMILION ENERGY INC	CAD	2 545	1 807	0.02
139	VERTEX PHARMACEUTICALS INC	USD	23 160	25 490	0.24
106	VESTAS WIND SYSTEMS A/S	DKK	7 739	9 170	0.08
25	VIFOR PHARMA AG	CHF	3 758	3 617	0.03
948	VISA INC	USD	125 209	164 524	1.53
45	VMWARE INC - A	USD	5 817	7 524	0.07
63	VOESTALPINE AG	EUR	3 291	1 949	0.02
805	VOLVO AB - B	SEK	14 454	12 784	0.12
79	VOYA FINANCIAL INC	USD	4 037	4 369	0.04
28	WABCO HOLDINGS INC	USD	3 721	3 713	0.03
240	WARTSILA OYJ ABP	EUR	5 226	3 486	0.03
230	WASTE MANAGEMENT INC	USD	19 621	26 535	0.25
39	WATERS CORP	USD	7 980	8 394	0.08
32	WAYFAIR INC	USD	3 475	4 672	0.04
171	WEC ENERGY GROUP INC	USD	10 662	14 256	0.13
15	WENDEL SA	EUR	2 370	2 048	0.02
614	WESFARMERS LTD	AUD	14 564	15 580	0.14
29	WEST FRASER TIMBER CO LTD	CAD	1 920	1 325	0.01
236	WESTERN UNION CO	USD	4 567	4 694	0.04
405	WEYERHAEUSER CO	USD	14 004	10 668	0.10
241	WHEATON PRECIOUS METALS CORP	CAD	4 861	5 841	0.05
34	WHIRLPOOL CORP	USD	5 253	4 840	0.04
98	WHITBREAD PLC	GBP	5 092	5 773	0.05
656	WILLIAMS COS INC	USD	19 312	18 394	0.17

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
70	WILLIS TOWERS WATSON PLC	USD	10 875	13 408	0.12
1 283	WM MORRISON SUPERMARKETS PLC	GBP	3 685	3 289	0.03
507	WOODSIDE PETROLEUM LTD	AUD	11 646	12 936	0.12
714	WOOLWORTHS GROUP LTD	AUD	14 809	16 650	0.15
684	WPP PLC	GBP	10 486	8 620	0.08
57	WSP GLOBAL INC	CAD	2 999	3 145	0.03
26	WW GRAINGER INC	USD	7 264	6 974	0.06
279	XCEL ENERGY INC	USD	12 623	16 598	0.15
112	XEROX CORP	USD	3 326	3 966	0.04
137	XILINX INC	USD	9 533	16 155	0.15
97	XYLEM INC/NY	USD	7 493	8 113	0.08
1 535	YAHOO JAPAN CORP	JPY	5 853	4 502	0.04
65	YAKULT HONSHA CO LTD	JPY	4 857	3 831	0.04
340	YAMADA DENKI CO LTD	JPY	2 091	1 505	0.01
78	YAMAHA CORP	JPY	3 510	3 707	0.03
130	YASKAWA ELECTRIC CORP	JPY	5 925	4 416	0.04
124	YOKOGAWA ELECTRIC CORP	JPY	2 526	2 431	0.02
68	ZALANDO SE	EUR	3 619	3 022	0.03
101	ZIONS BANCORP NA	USD	5 342	4 644	0.04
259	ZOETIS INC	USD	21 476	29 394	0.27
82	ZURICH INSURANCE GROUP AG	CHF	26 304	28 586	0.26
527	3I GROUP PLC	GBP	6 514	7 468	0.07
Total Shares			10 158 362	10 704 249	99.16
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			10 158 362	10 704 249	99.16
Total Investments			10 158 362	10 704 249	99.16

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software & Computer Services	12.41	United States of America	58.61
Financial Services	6.69	Japan	8.39
Banks	5.85	France	3.87
Technology Hardware & Equipment	5.50	Canada	3.73
Pharmaceuticals & Biotechnology	5.48	United Kingdom	3.32
Health Care Equipment & Services	5.00	Germany	3.19
General Retailers	4.84	Switzerland	2.47
Nonlife Insurance	3.85	Ireland	2.26
Support Services	3.19	Australia	2.20
Industrial Engineering	3.04	Spain	1.77
Travel, Leisure & Catering	2.95	Netherlands	1.62
Oil & Gas Producers	2.94	Hong Kong (China)	1.59
Chemicals	2.76	Sweden	1.28
Household Goods & Home Construction	2.70	Denmark	0.86
Real Estate Investment Trusts	2.65	Singapore	0.83
Industrial Transportation	2.55	Bermuda	0.44
Personal Goods	2.39	Finland	0.44
Electricity	2.24	Italy	0.43
Fixed Line Telecommunications	2.13	Norway	0.38
Beverages	2.12	Curacao	0.28
Automobiles & Parts	1.88	Belgium	0.27
Life Insurance	1.68	Jersey	0.27
Electronic & Electrical Equipment	1.55	Austria	0.11
General Industrials	1.46	Liberia	0.11
Construction & Materials	1.42	Portugal	0.11
Gas, Water & Multiutilities	1.41	Israel	0.10
Media	1.22	Luxembourg	0.10
Leisure Goods	1.20	New Zealand	0.08
Food Producers	1.16	British Virgin Islands	0.03
Oil Equipment, Services & Distribution	0.99	Cayman Islands	0.02
Food & Drug Retailers	0.82		
Real Estate Investment & Services	0.67		
Mobile Telecommunications	0.60		
Mining	0.57		
Aerospace & Defense	0.40		
Industrial Metals & Mining	0.34		
Forestry & Paper	0.24		
Alternative Energy	0.23		
Tobacco	0.04		
	99.16		99.16

MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short 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					
97	AEDAS HOMES SAU	EUR	2 545	2 309	0.33
188	AENA SME SA	EUR	34 706	37 317	5.38
459	AGL ENERGY LTD	AUD	6 495	6 445	0.93
181	AIRBUS SE	EUR	24 793	25 699	3.71
5 199	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	32 227	29 112	4.20
19 108	BANCO DE SABADELL SA	EUR	22 048	19 824	2.86
567	BANCO SANTANDER SA	EUR	2 591	2 635	0.38
39	CEMBRA MONEY BANK AG	CHF	3 633	3 766	0.54
2 338	CROWN RESORTS LTD	AUD	21 434	20 427	2.95
2 728	DAI NIPPON PRINTING CO LTD	JPY	65 113	58 135	8.39
425	FUJI ELECTRIC CO LTD	JPY	14 366	14 654	2.11
1 157	IDEMITSU KOSAN CO LTD	JPY	32 386	34 794	5.02
3 036	JAPAN POST HOLDINGS CO LTD	JPY	33 827	34 378	4.96
1 415	KONINKLIJKE AHOLD DELHAIZE NV	EUR	31 720	31 870	4.60
125	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	30 900	31 417	4.53
150	NTT DOCOMO INC	JPY	3 388	3 498	0.50
79	ROCHE HOLDING AG	CHF	22 011	22 253	3.21
84	SAP SE	EUR	11 368	11 552	1.67
1 706	SONIC HEALTHCARE LTD	AUD	30 076	32 444	4.68
471	SONY FINANCIAL HOLDINGS INC	JPY	11 177	11 314	1.63
12 852	SOUTH32 LTD	AUD	32 286	28 680	4.14
2 007	SUMITOMO METAL MINING CO LTD	JPY	64 032	59 963	8.66
910	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	32 466	32 146	4.64
196	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	7 352	7 000	1.01
9	SWISSCOM AG - REG	CHF	4 534	4 524	0.65
4 320	TABCORP HOLDINGS LTD	AUD	13 887	13 490	1.95
11 870	TELSTRA CORP LTD	AUD	28 443	32 070	4.63
25	UNILEVER NV	EUR	1 549	1 525	0.22
190	VOLKSWAGEN AG - PFD	EUR	30 563	32 071	4.63
Total Shares			651 916	645 312	93.11
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			651 916	645 312	93.11
Total Investments			651 916	645 312	93.11

MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	12.63	Japan	36.91
Industrial Metals & Mining	8.66	Australia	19.27
Media	8.39	Spain	13.16
Industrial Transportation	5.38	Germany	10.83
Oil & Gas Producers	5.02	Netherlands	8.53
General Industrials	4.96	Switzerland	4.41
Travel, Leisure & Catering	4.89		
Health Care Equipment & Services	4.68		93.11
Automobiles & Parts	4.63		
Technology Hardware & Equipment	4.63		
Food & Drug Retailers	4.60		
Nonlife Insurance	4.53		
Mining	4.14		
Aerospace & Defense	3.71		
Pharmaceuticals & Biotechnology	3.21		
Electronic & Electrical Equipment	2.11		
Software & Computer Services	1.67		
Life Insurance	1.63		
Real Estate Investment & Services	1.01		
Gas, Water & Multiutilities	0.93		
Fixed Line Telecommunications	0.65		
Mobile Telecommunications	0.50		
Financial Services	0.33		
Personal Goods	0.22		
	93.11		

MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y 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					
2 000 000	ABB FINANCE BV FRN 12/10/2020	EUR	2 006 223	2 005 870	0.19
2 000 000	ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	EUR	2 015 350	2 062 490	0.19
10 762 000	ABN AMRO BANK NV FRN 15/01/2021	EUR	10 808 165	10 808 169	1.00
400 000	ALIMENTATION COUCHE-TARD INC 1.875% 06/05/2026	EUR	415 724	420 704	0.04
200 000	ALLERGAN FUNDING SCS 1.5% 15/11/2023	EUR	205 845	208 644	0.02
2 349 000	ALTRIA GROUP INC 1% 15/02/2023	EUR	2 357 450	2 403 485	0.22
384 000	ALTRIA GROUP INC 1.7% 15/06/2025	EUR	387 821	399 500	0.04
630 000	ALTRIA GROUP INC 2.2% 15/06/2027	EUR	633 419	664 940	0.06
8 865 000	AMERICAN HONDA FINANCE CORP 0.35% 26/08/2022	EUR	8 892 330	8 974 217	0.83
500 000	AMERICAN HONDA FINANCE CORP 0.55% 17/03/2023	EUR	507 890	509 463	0.05
10 072 000	ANHEUSER-BUSCH INBEV SA/NV FRN 15/04/2024	EUR	9 950 057	9 950 532	0.92
251 000	ANHEUSER-BUSCH INBEV SA/NV 0.8% 20/04/2023	EUR	257 832	259 040	0.02
100 000	ARKEMA SA 3.85% 30/04/2020	EUR	103 813	103 298	0.01
2 546 000	ASSICURAZIONI GENERALI SPA 5.125% 16/09/2024	EUR	3 055 048	3 159 586	0.29
4 551 000	ATLANTIA SPA 1.625% 03/02/2025	EUR	4 307 647	4 520 144	0.42
1 276 000	ATLANTIA SPA 1.875% 13/07/2027	EUR	1 162 187	1 255 967	0.12
20 969 000	AT&T INC FRN 03/08/2020	EUR	20 999 478	21 015 865	1.94
552 000	AT&T INC FRN 05/09/2023	EUR	547 049	559 275	0.05
448 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.75% 29/09/2026	EUR	456 521	461 720	0.04
200 000	AUTOROUTES DU SUD DE LA FRANCE SA 5.625% 04/07/2022	EUR	235 599	235 487	0.02
500 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	494 543	496 060	0.05
400 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022	EUR	402 614	402 862	0.04
1 600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	1 610 647	1 629 224	0.15
8 400 000	BANCO SANTANDER SA FRN 04/03/2020	EUR	8 429 148	8 427 804	0.78
7 200 000	BANCO SANTANDER SA FRN 28/03/2023	EUR	7 197 516	7 198 992	0.67
12 635 000	BANK OF AMERICA CORP FRN 07/02/2022	EUR	12 728 857	12 721 487	1.18
380 000	BANK OF AMERICA CORP FRN 25/04/2024	EUR	381 402	381 965	0.04
8 112 000	BANK OF AMERICA CORP 1.625% 14/09/2022	EUR	8 446 315	8 526 280	0.79
200 000	BANK OF AMERICA CORP 2.5% 27/07/2020	EUR	209 029	205 744	0.02
8 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA FRN 03/06/2020	EUR	8 129 606	8 130 132	0.75
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA FRN 28/01/2021	EUR	501 763	501 780	0.05
10 677 000	BARCLAYS PLC 1.875% 23/03/2021	EUR	10 964 172	11 007 293	1.02
244 000	BAT INTERNATIONAL FINANCE PLC 2.25% 16/01/2030	EUR	232 366	248 242	0.02
2 700 000	BAYER CAPITAL CORP BV FRN 26/06/2022	EUR	2 689 389	2 690 334	0.25
300 000	BERTELSMANN SE & CO KGAA 1.25% 29/09/2025	EUR	305 937	314 915	0.03
1 503 000	BEVCO LUX SARL 1.75% 09/02/2023	EUR	1 537 106	1 559 498	0.14
100 000	BLACKROCK INC 1.25% 06/05/2025	EUR	105 374	106 662	0.01
985 000	BMW FINANCE NV 0.375% 10/07/2023	EUR	965 249	997 357	0.09
500 000	BMW FINANCE NV 0.5% 22/11/2022	EUR	504 225	508 075	0.05
327 000	BMW FINANCE NV 1% 14/11/2024	EUR	323 384	339 812	0.03
268 000	BNP PARIBAS SA FRN 15/01/2020	EUR	268 733	268 551	0.02
314 000	BNP PARIBAS SA 1.125% 15/01/2023	EUR	325 758	327 268	0.03
5 573 000	BNP PARIBAS SA 2.875% 26/09/2023	EUR	6 181 735	6 251 067	0.58
4 759 000	BNP PARIBAS SA 3.75% 25/11/2020	EUR	5 113 610	5 026 789	0.46

MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y 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)					
963 000	BP CAPITAL MARKETS PLC 1.373% 03/03/2022	EUR	1 001 462	1 003 403	0.09
2 104 000	BRITISH TELECOMMUNICATIONS PLC 0.625% 10/03/2021	EUR	2 121 779	2 130 468	0.20
2 271 000	CADENT FINANCE PLC 0.625% 22/09/2024	EUR	2 238 491	2 300 512	0.21
605 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.75% 22/03/2023	EUR	621 603	623 758	0.06
10 000 000	COCA-COLA CO 0.75% 22/09/2026	EUR	10 374 606	10 380 250	0.96
5 700 000	COMMERZBANK AG FRN 04/12/2020	EUR	5 724 222	5 726 306	0.53
2 750 000	COMMERZBANK AG 0.5% 28/08/2023	EUR	2 718 745	2 789 724	0.26
86 000	COMMERZBANK AG 0.625% 28/08/2024	EUR	87 509	87 574	0.01
1 149 000	COMMERZBANK AG 1% 04/03/2026	EUR	1 163 350	1 181 724	0.11
1 900 000	COMMERZBANK AG 4% 16/09/2020	EUR	2 037 997	1 991 970	0.18
1 186 000	COMMONWEALTH BANK OF AUSTRALIA 1.125% 18/01/2028	EUR	1 211 995	1 245 472	0.12
337 000	CONTINENTAL AG 3.125% 09/09/2020	EUR	355 035	350 451	0.03
2 877 000	COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLEENBANK BA/NETHERLANDS FRN 29/05/2020	EUR	2 884 739	2 885 559	0.27
1 860 000	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	1 969 954	2 000 542	0.18
12 500 000	CREDIT AGRICOLE SA/LONDON - EMTN - FRN 20/04/2022	EUR	12 629 687	12 644 813	1.17
6 400 000	CREDIT AGRICOLE SA/LONDON FRN 06/03/2023	EUR	6 393 862	6 404 096	0.59
23 600 000	CREDIT AGRICOLE SA/LONDON FRN 17/01/2022	EUR	23 779 938	23 789 390	2.20
6 297 000	CREDIT SUISSE AG/LONDON FRN 16/10/2019	EUR	6 310 633	6 305 312	0.58
3 759 000	CREDIT SUISSE AG/LONDON 1.375% 31/01/2022	EUR	3 882 241	3 904 060	0.36
7 359 000	CREDIT SUISSE GROUP AG FRN 17/07/2025	EUR	7 491 178	7 639 194	0.71
3 669 000	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.25% 14/04/2022	EUR	3 775 692	3 797 011	0.35
800 000	DAIMLER INTERNATIONAL FINANCE BV FRN 11/01/2023	EUR	796 149	795 240	0.07
7 095 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 09/08/2021	EUR	7 124 549	7 139 769	0.66
100 000	DANONE SA 1.208% 03/11/2028	EUR	96 576	107 303	0.01
614 000	DANSKE BANK A/S 1.375% 24/05/2022	EUR	625 247	628 629	0.06
8 100 000	DEUTSCHE BANK AG FRN 07/12/2020	EUR	8 013 749	8 008 956	0.74
2 860 000	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	3 025 682	3 135 861	0.29
30 567 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	31 149 138	31 370 911	2.89
195 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.5% 03/04/2028	EUR	201 515	208 815	0.02
1 456 000	DH EUROPE FINANCE SA 1.7% 04/01/2022	EUR	1 519 831	1 521 760	0.14
2 340 000	ENEL FINANCE INTERNATIONAL NV 1.966% 27/01/2025	EUR	2 407 334	2 546 669	0.24
3 773 000	ENEL FINANCE INTERNATIONAL NV 5% 14/09/2022	EUR	4 385 050	4 388 357	0.41
1 118 000	ENEL SPA 5.625% 21/06/2027	EUR	1 551 823	1 552 611	0.14
400 000	ENGIE SA 0.5% 13/03/2022	EUR	407 596	407 710	0.04
1 375 000	ENI SPA 0.625% 19/09/2024	EUR	1 374 145	1 411 259	0.13
1 910 000	ENI SPA 1.5% 02/02/2026	EUR	1 942 098	2 049 936	0.19
1 477 000	ENI SPA 3.75% 12/09/2025	EUR	1 709 162	1 787 776	0.17
395 000	E.ON SE 0.375% 23/08/2021	EUR	398 442	399 217	0.04
2 037 000	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	2 000 768	2 070 794	0.19
1 790 000	EVONIK INDUSTRIES AG 1% 23/01/2023	EUR	1 826 403	1 857 823	0.17
4 857 000	FCE BANK PLC FRN 26/08/2020	EUR	4 819 018	4 834 318	0.45
1 718 000	FEDERATION DES CAISSES DESJARDINS DU QUEBEC 0.25% 27/09/2021	EUR	1 723 324	1 733 608	0.16
150 000	FEDEX CORP 1.625% 11/01/2027	EUR	158 449	158 934	0.01

MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y 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)					
500 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	513 860	522 303	0.05
200 000	FMC FINANCE VIII SA - REGS - 5.25% 31/07/2019	EUR	204 948	200 818	0.02
30 000	FRESENIUS FINANCE BV - REGS - 4% 01/02/2024	EUR	34 789	35 074	0.00
1 904 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO FRN 21/01/2020	EUR	1 904 743	1 904 952	0.18
5 391 000	GENERAL MOTORS FINANCIAL CO INC FRN 10/05/2021	EUR	5 408 899	5 406 661	0.50
30 000	GLAXOSMITHKLINE CAPITAL PLC 4% 16/06/2025	EUR	36 586	36 837	0.00
500 000	GLENCORE FINANCE EUROPE LTD 1.25% 17/03/2021	EUR	510 190	508 270	0.05
1 000	GOLDMAN SACHS GROUP INC FRN 09/09/2022	EUR	1 002	1 003	0.00
10 402 000	GOLDMAN SACHS GROUP INC FRN 16/12/2020	EUR	10 412 392	10 413 650	0.96
6 923 000	GOLDMAN SACHS GROUP INC FRN 26/09/2023	EUR	6 893 335	6 901 227	0.64
1 301 000	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	1 320 034	1 319 773	0.12
1 759 000	GOLDMAN SACHS GROUP INC FRN 29/05/2020	EUR	1 768 094	1 767 813	0.16
50 000	HOCHTIEF AG 3.875% 20/03/2020	EUR	51 594	51 429	0.00
1 329 000	HOLCIM FINANCE LUXEMBOURG SA 1.375% 26/05/2023	EUR	1 379 482	1 388 539	0.13
100 000	HOLCIM US FINANCE SARL & CIE SCS 2.625% 07/09/2020	EUR	103 617	103 285	0.01
6 490 000	HONEYWELL INTERNATIONAL INC 1.3% 22/02/2023	EUR	6 772 535	6 836 501	0.63
280 000	HONEYWELL INTERNATIONAL INC 2.25% 22/02/2028	EUR	321 035	325 431	0.03
5 500 000	HSBC BANK PLC FRN 09/03/2020	EUR	5 516 390	5 515 593	0.51
8 062 000	HSBC HOLDINGS PLC FRN 04/12/2021	EUR	8 126 338	8 128 189	0.75
1 467 000	HSBC HOLDINGS PLC FRN 05/10/2023	EUR	1 458 856	1 460 758	0.13
9 851 000	HSBC HOLDINGS PLC 1.5% 15/03/2022	EUR	10 202 277	10 258 782	0.95
500 000	IMPERIAL BRANDS FINANCE PLC 2.125% 12/02/2027	EUR	494 090	523 145	0.05
5 000 000	ING BANK NV FRN 26/11/2020	EUR	5 018 900	5 019 725	0.46
1 567 000	ING BANK NV 0.7% 16/04/2020	EUR	1 581 080	1 579 755	0.15
6 200 000	ING GROEP NV FRN 20/09/2023	EUR	6 261 095	6 272 943	0.58
22 000	INNOGY FINANCE BV 1% 13/04/2025	EUR	22 784	23 019	0.00
1 837 000	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	1 812 022	1 937 410	0.18
3 341 000	INNOGY FINANCE BV 1.5% 31/07/2029	EUR	3 235 117	3 541 944	0.33
100 000	INTERNATIONAL BUSINESS MACHINES CORP 1.375% 19/11/2019	EUR	101 270	100 627	0.01
471 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	501 969	510 729	0.05
5 395 000	INTESA SANPAOLO SPA FRN 19/04/2022	EUR	5 385 013	5 389 848	0.50
4 198 000	ITALGAS SPA 1.625% 18/01/2029	EUR	3 946 132	4 443 016	0.41
1 730 000	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	1 763 445	1 788 448	0.17
2 708 000	JPMORGAN CHASE & CO FRN 18/05/2028	EUR	2 836 806	2 904 398	0.27
1 000 000	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	1 013 690	1 020 275	0.09
4 321 000	JPMORGAN CHASE & CO 1.5% 26/10/2022	EUR	4 503 949	4 537 633	0.42
500 000	JPMORGAN CHASE & CO 1.5% 29/10/2026	EUR	518 880	539 238	0.05
100 000	LA BANQUE POSTALE SA 2% 13/07/2028	EUR	103 790	110 512	0.01
400 000	LANDESBANK BADEN-WUERTTEMBERG 0.2% 13/12/2021	EUR	399 104	403 000	0.04
631 000	LINDE FINANCE BV 0.25% 18/01/2022	EUR	635 366	640 370	0.06
11 254 000	LINDE FINANCE BV 1% 20/04/2028	EUR	11 809 441	12 243 620	1.13
100 000	LINDE FINANCE BV 1.875% 22/05/2024	EUR	109 035	109 839	0.01
2 803 000	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	2 746 821	2 792 419	0.26
397 000	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 26/05/2024	EUR	412 874	412 965	0.04

MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y 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)					
1 600 000	MCDONALD'S CORP 1% 15/11/2023	EUR	1 635 995	1 670 840	0.15
8 124 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 18/05/2022	EUR	8 025 090	8 039 348	0.74
638 000	MEDTRONIC GLOBAL HOLDINGS SCA 0.375% 07/03/2023	EUR	644 214	645 749	0.06
7 000	MERCK FINANCIAL SERVICES GMBH 4.5% 24/03/2020	EUR	7 323	7 241	0.00
600 000	METRO AG 1.375% 28/10/2021	EUR	595 961	613 287	0.06
739 000	MICROSOFT CORP 2.125% 06/12/2021	EUR	780 761	778 947	0.07
2 775 000	MICROSOFT CORP 3.125% 06/12/2028	EUR	3 458 659	3 493 350	0.32
15 665 000	MORGAN STANLEY FRN 09/11/2021	EUR	15 678 964	15 678 941	1.45
222 000	MORGAN STANLEY FRN 19/11/2019	EUR	222 687	222 554	0.02
540 000	MORGAN STANLEY FRN 21/05/2021	EUR	540 635	540 824	0.05
8 635 000	NATIONAL AUSTRALIA BANK LTD FRN 19/04/2021	EUR	8 707 102	8 703 648	0.80
6 502 000	NATIONAL AUSTRALIA BANK LTD 0.75% 30/01/2026	EUR	6 538 899	6 804 603	0.63
246 000	NATIONAL AUSTRALIA BANK LTD 1.25% 18/05/2026	EUR	259 959	261 489	0.02
3 873 000	NATIONWIDE BUILDING SOCIETY FRN 08/03/2026	EUR	3 861 497	3 961 363	0.37
2 100 000	NATURGY FINANCE BV 1.375% 19/01/2027	EUR	2 062 830	2 216 886	0.20
19 052 000	NATWEST MARKETS PLC FRN 02/03/2020	EUR	19 064 573	19 070 575	1.76
500 000	NATWEST MARKETS PLC FRN 18/06/2021	EUR	500 690	500 743	0.05
21 429 000	NATWEST MARKETS PLC FRN 27/09/2021	EUR	21 543 538	21 545 894	1.99
1 724 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	1 747 778	1 816 131	0.17
117 000	NORDEA BANK AB FRN 07/02/2022	EUR	117 860	117 962	0.01
14 850 000	NORDEA BANK ABP FRN 27/09/2021	EUR	14 960 187	14 959 072	1.38
3 340 000	NOVARTIS FINANCE SA 0.125% 20/09/2023	EUR	3 310 316	3 384 639	0.31
16 074 000	OMV AG 1% 14/12/2026	EUR	15 858 389	17 038 278	1.57
1 300 000	ORANGE SA 1.875% 12/09/2030	EUR	1 287 169	1 439 263	0.13
6 036 000	PROCTER & GAMBLE CO 1.125% 02/11/2023	EUR	6 229 128	6 352 830	0.59
100 000	PROLOGIS LP 1.375% 13/05/2021	EUR	102 501	102 494	0.01
920 000	RCI BANQUE SA FRN 08/07/2020	EUR	920 775	920 345	0.09
586 000	RCI BANQUE SA FRN 12/01/2023	EUR	575 547	576 583	0.05
83 000	RCI BANQUE SA FRN 12/04/2021	EUR	83 127	83 274	0.01
3 631 000	RCI BANQUE SA FRN 14/03/2022	EUR	3 632 489	3 630 582	0.34
1 000	RCI BANQUE SA 0.75% 26/09/2022	EUR	1 006	1 010	0.00
927 000	RCI BANQUE SA 1.25% 08/06/2022	EUR	946 693	951 079	0.09
49 000	ROCHE FINANCE EUROPE BV 0.875% 25/02/2025	EUR	51 162	51 646	0.00
5 302 000	ROYAL BANK OF CANADA FRN 24/07/2020	EUR	5 326 794	5 326 840	0.49
195 000	ROYAL BANK OF SCOTLAND GROUP PLC FRN 02/03/2026	EUR	198 442	199 982	0.02
2 892 000	ROYAL BANK OF SCOTLAND GROUP PLC 2.5% 22/03/2023	EUR	3 042 126	3 073 791	0.28
100 000	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 1.5% 27/09/2030	EUR	105 699	108 959	0.01
100 000	SAGAX AB 2% 17/01/2024	EUR	102 280	103 942	0.01
400 000	SANOFI FRN 21/03/2020	EUR	400 946	400 962	0.04
3 620 000	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	3 653 896	3 688 472	0.34
2 356 000	SAP SE 1.125% 20/02/2023	EUR	2 448 706	2 463 952	0.23
2 172 000	SAP SE 1.75% 22/02/2027	EUR	2 342 505	2 436 930	0.23
2 080 000	SCHAEFFLER AG 1.875% 26/03/2024	EUR	2 113 325	2 175 066	0.20
1 434 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	1 472 893	1 545 013	0.14

MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y 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)					
2 091 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 12/03/2021	EUR	2 167 792	2 163 255	0.20
1 773 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.875% 10/03/2028	EUR	2 081 981	2 159 284	0.20
9 366 000	SNAM SPA 0.875% 25/10/2026	EUR	8 607 530	9 599 120	0.89
365 000	SPAREBANK 1 SR-BANK ASA 2.125% 14/04/2021	EUR	380 281	379 620	0.04
200 000	SUEZ 1.625% 17/09/2030	EUR	218 851	221 276	0.02
3 596 000	SUMITOMO MITSUI FINANCIAL GROUP INC - EMTN - FRN 14/06/2022	EUR	3 600 369	3 602 581	0.33
12 201 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - FRN 21/11/2020	EUR	12 250 901	12 251 207	1.13
500 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - FRN 21/11/2022	EUR	509 353	510 028	0.05
5 612 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 0.375% 21/11/2020	EUR	5 628 952	5 651 452	0.52
4 513 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 1.125% 21/11/2022	EUR	4 570 021	4 666 893	0.43
100 000	TELEFONICA EMISIONES SA 2.242% 27/05/2022	EUR	106 200	106 877	0.01
100 000	TELEKOM FINANZMANAGEMENT GMBH 3.125% 03/12/2021	EUR	107 894	107 783	0.01
248 000	TELEKOM FINANZMANAGEMENT GMBH 4% 04/04/2022	EUR	276 726	276 845	0.03
1 254 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.875% 02/02/2022	EUR	1 265 205	1 285 845	0.12
3 322 000	TERNA RETE ELETTRICA NAZIONALE SPA 1.375% 26/07/2027	EUR	3 177 440	3 516 619	0.32
1 529 000	TERNA RETE ELETTRICA NAZIONALE SPA 4.9% 28/10/2024	EUR	1 838 207	1 915 936	0.18
440 000	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	438 216	449 946	0.04
1 000 000	TORONTO-DOMINION BANK FRN 13/07/2020	EUR	1 004 890	1 004 910	0.09
98 000	TOYOTA MOTOR CREDIT CORP 0.75% 21/07/2022	EUR	100 238	100 565	0.01
94 000	TOYOTA MOTOR CREDIT CORP 1% 10/09/2021	EUR	96 290	96 382	0.01
521 000	TOYOTA MOTOR CREDIT CORP 2.375% 01/02/2023	EUR	565 862	566 924	0.05
234 000	UBS AG/LONDON FRN 05/09/2019	EUR	234 142	234 133	0.02
234 000	UBS AG/LONDON FRN 10/01/2020	EUR	234 503	234 494	0.02
26 159 000	UBS AG/LONDON FRN 23/04/2021	EUR	26 319 519	26 318 830	2.42
450 000	UNITED TECHNOLOGIES CORP 1.125% 15/12/2021	EUR	457 830	462 348	0.04
700 000	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	742 314	780 553	0.07
200 000	VEOLIA ENVIRONNEMENT SA 4.625% 30/03/2027	EUR	260 252	264 645	0.02
12 289 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	13 097 332	13 735 783	1.27
3 972 000	VODAFONE GROUP PLC 4.65% 20/01/2022	EUR	4 439 596	4 455 492	0.41
4 000 000	VOLKSWAGEN BANK GMBH FRN 15/06/2021	EUR	3 993 720	3 995 160	0.37
2 400 000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 16/11/2024	EUR	2 443 752	2 450 820	0.23
3 800 000	VOLKSWAGEN LEASING GMBH FRN 06/07/2021	EUR	3 782 874	3 793 996	0.35
11 186 000	VOLKSWAGEN LEASING GMBH 0.25% 05/10/2020	EUR	11 179 586	11 225 766	1.04
2 500 000	VONOVIA FINANCE BV 1.625% 15/12/2020	EUR	2 564 320	2 561 713	0.24
350 000	WALGREENS BOOTS ALLIANCE INC 2.125% 20/11/2026	EUR	370 983	373 707	0.03
15 967 000	WELLS FARGO & CO - EMTN - FRN 31/01/2022	EUR	16 031 790	16 032 863	1.48
3 439 000	WELLS FARGO & CO FRN 02/06/2020	EUR	3 448 045	3 448 406	0.32
342 000	WELLS FARGO & CO FRN 26/04/2021	EUR	344 565	344 592	0.03
100 000	WELLS FARGO & CO 1% 02/02/2027	EUR	100 426	102 929	0.01
841 000	WELLS FARGO & CO 1.375% 26/10/2026	EUR	877 078	891 931	0.08
100 000	WELLS FARGO & CO 1.5% 12/09/2022	EUR	104 354	104 693	0.01
12 282 000	WELLS FARGO & CO 2% 27/04/2026	EUR	13 276 521	13 515 113	1.25
200 000	WELLS FARGO & CO 2.125% 04/06/2024	EUR	216 009	218 264	0.02

MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y 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)					
1 392 000	WESTPAC BANKING CORP FRN 04/12/2020	EUR	1 400 269	1 400 268	0.13
Total Bonds			761 612 456	770 761 426	71.22
Supranationals, Governments and Local Public Authorities, Debt Instruments					
10 265 202.71	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	11 340 688	11 374 461	1.05
24 967 814.05	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/01/2020	EUR	25 951 546	25 476 034	2.35
2 838 955	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2021	EUR	3 071 834	3 069 180	0.28
18 015 539	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	18 377 111	18 513 308	1.71
41 167 212	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	41 599 574	42 347 682	3.91
1 004	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2044	EUR	903	939	0.00
92 417	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2039	EUR	80 261	89 900	0.01
123 694 514.01	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	106 065 929	118 603 866	10.97
2 042	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2044	EUR	1 777	1 920	0.00
6 400	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	7 098	7 101	0.00
847 525	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	1 035 086	1 037 611	0.10
6 095 273	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	8 547 849	8 531 752	0.79
616 488	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2032	EUR	531 561	595 450	0.06
214 785	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2033	EUR	181 382	204 740	0.02
1 018	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2041	EUR	769	862	0.00
1 010	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2042	EUR	701	838	0.00
1 029	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2044	EUR	677	824	0.00
1 038	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2047	EUR	631	791	0.00
12 135	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	7 389	9 096	0.00
1 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2024	EUR	988	1 024	0.00
254 966	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2026	EUR	244 725	260 064	0.02
11 394 226	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	8 556 007	10 068 109	0.93
3 286 165	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	3 404 828	3 412 239	0.32
17 555 269	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	18 508 520	18 896 755	1.75
1 047	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2030	EUR	766	814	0.00
922 825	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2020	EUR	920 864	922 433	0.09
1 035 485.02	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2021	EUR	1 020 538	1 025 938	0.09
1 044 225	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2022	EUR	1 009 588	1 018 835	0.09
280 250	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2025	EUR	249 322	254 686	0.02
289 088	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2026	EUR	248 658	255 178	0.02
1 501 318	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2027	EUR	1 244 600	1 289 452	0.12
1 112 379	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2030	EUR	819 857	861 004	0.08

MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
306 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2030	EUR	222 511	233 735	0.02
1 754 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	2 272 135	2 272 135	0.21
1 329 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	1 154 416	1 293 183	0.12
33 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	35 395	37 182	0.00
2 034	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2031	EUR	1 780	1 964	0.00
1 021	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2036	EUR	766	912	0.00
320 350	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2021	EUR	358 164	356 130	0.03
54 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	58 749	59 550	0.01
1 620 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	1 782 948	1 770 944	0.16
1 074	ROYAUME DE BELGIQUE 0% 28/03/2032	EUR	915	1 032	0.00
100 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2030	EUR	80 490	94 604	0.01
7 920 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	7 947 958	8 595 022	0.79
2 819 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	3 404 154	3 397 994	0.31
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			270 352 408	286 247 273	26.44
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 031 964 864	1 057 008 699	97.66
Total Investments			1 031 964 864	1 057 008 699	97.66

MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	32.88	Germany	25.17
Governments	26.44	United Kingdom	16.75
Financial Services	14.74	United States of America	16.56
Nonequity Investment Instruments	5.76	Netherlands	12.41
Fixed Line Telecommunications	2.36	France	6.86
Pharmaceuticals & Biotechnology	2.23	Italy	5.49
Oil & Gas Producers	2.06	Spain	2.99
Beverages	1.90	Japan	2.47
Mobile Telecommunications	1.69	Austria	1.78
Gas, Water & Multiutilities	1.49	Australia	1.74
Industrial Transportation	1.05	Sweden	1.39
Software & Computer Services	0.90	Belgium	0.98
Electricity	0.76	Canada	0.84
Aerospace & Defense	0.70	Luxembourg	0.83
Automobiles & Parts	0.60	Switzerland	0.71
Household Goods & Home Construction	0.59	Guernsey	0.35
Tobacco	0.32	Ireland	0.18
Nonlife Insurance	0.29	Denmark	0.06
Real Estate Investment & Services	0.26	Jersey	0.05
Chemicals	0.18	Norway	0.04
Travel, Leisure & Catering	0.15	Finland	0.01
Food & Drug Retailers	0.14		
Support Services	0.05		
Health Care Equipment & Services	0.04		
Personal Goods	0.04		
Media	0.03		
Food Producers	0.01		
	97.66		97.66

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
63 718	ABBVIE INC	USD	4 511 200	4 068 821	1.35
1 350	ADVANCED MICRO DEVICES INC	USD	25 047	36 002	0.01
96 789	AEGON NV	EUR	421 806	423 742	0.14
30 630	AEON MALL CO LTD	JPY	416 523	404 924	0.13
29 561	AIRBUS SE	EUR	3 406 610	3 685 665	1.22
2 456	ALEXION PHARMACEUTICALS INC	USD	273 359	282 479	0.09
5 831	ALLSTATE CORP	USD	509 934	520 684	0.17
1 315	ALPHABET CLASS - A	USD	1 261 752	1 250 335	0.41
919	ALPHABET INC	USD	870 543	872 283	0.29
6 270	AMAZON.COM INC	USD	10 472 863	10 425 939	3.46
36 445	AMERICAN ELECTRIC POWER CO INC	USD	2 803 713	2 816 583	0.93
10 764	ASR NEDERLAND NV	EUR	372 865	384 921	0.13
37 630	AT&T INC	USD	1 072 564	1 107 290	0.37
840 929	AURIZON HOLDINGS LTD	AUD	2 570 295	2 798 260	0.93
79 140	AXA SA	EUR	1 766 405	1 828 134	0.61
1 868 888	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	10 170 041	9 189 322	3.05
7 592 436	BANCO DE SABADELL SA	EUR	7 820 209	6 916 709	2.29
1 813 677	BANCO SANTANDER SA	EUR	7 410 466	7 400 709	2.45
157 110	BANK OF NEW YORK MELLON CORP	USD	5 980 140	6 090 979	2.02
829	BARCO NV	EUR	142 091	153 531	0.05
69 274	BAYERISCHE MOTOREN WERKE AG	EUR	4 473 022	4 509 045	1.50
20 914	BERKSHIRE HATHAWAY INC - B	USD	3 925 273	3 914 855	1.30
254 303	BNP PARIBAS SA	EUR	12 066 676	10 620 964	3.51
19 719	BOEING CO	USD	6 230 780	6 303 050	2.09
8 940	BOOZ ALLEN HAMILTON HOLDING CORP	USD	513 462	519 773	0.17
13 540	BORGWARNER INC	USD	494 993	499 130	0.17
6 682	CARMAX INC	USD	494 197	509 482	0.17
49 740	CELGENE CORP	USD	3 726 583	4 037 553	1.34
8 107	CHARLES SCHWAB CORP	USD	296 507	286 108	0.09
13 129	CHIPOTLE MEXICAN GRILL INC	USD	7 739 483	8 449 229	2.80
535	CLOROX CO	USD	73 244	71 930	0.02
191 530	COMMERZBANK AG	EUR	1 167 758	1 210 278	0.40
3 255	CSL LTD	AUD	399 398	431 245	0.14
12 378	DAIICHI SANKYO CO LTD	JPY	519 442	568 486	0.19
62 621	DENSO CORP	JPY	2 312 837	2 313 562	0.77
585 483	DEUTSCHE LUFTHANSA AG - REG	EUR	8 758 825	8 823 229	2.93
152 627	DEUTSCHE POST AG - REG	EUR	4 324 686	4 410 920	1.46
2 555	EDWARDS LIFESCIENCES CORP	USD	420 088	414 481	0.14
113 793	ENGIE SA	EUR	1 508 326	1 517 999	0.50
5 070	EXACT SCIENCES CORP	USD	502 655	525 521	0.17
10 033	FACEBOOK INC	USD	1 415 009	1 700 359	0.56
7 581	FAST RETAILING CO LTD	JPY	4 022 362	4 024 232	1.33
6 910	FIRST SOLAR INC	USD	258 040	398 532	0.13
4 287	FOOT LOCKER INC	USD	213 976	157 807	0.05

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
62 575	FORD MOTOR CO	USD	578 483	562 120	0.19
602	F5 NETWORKS INC	USD	99 716	76 984	0.03
168 284	GENERAL MOTORS CO	USD	5 346 109	5 693 697	1.89
49 106	HCP INC	USD	1 374 318	1 379 004	0.46
8 293	HERSHEY CO	USD	1 019 664	976 037	0.32
12 409	HOLOGIC INC	USD	518 655	523 253	0.17
49 681	HONEYWELL INTERNATIONAL INC	USD	7 756 854	7 616 619	2.53
76 563	HUGO BOSS AG	EUR	4 230 871	4 478 936	1.49
991	IDEXX LABORATORIES INC	USD	181 843	239 596	0.08
319 780	ING GROEP NV	EUR	3 261 666	3 260 477	1.08
863 743	JAPAN POST HOLDINGS CO LTD	JPY	8 537 306	8 588 549	2.85
22 173	JUNIPER NETWORKS INC	USD	521 557	518 499	0.17
362 349	KAJIMA CORP	JPY	4 436 559	4 364 927	1.45
2 479	KBC GROUP NV	EUR	149 236	142 890	0.05
6 191	KEYSIGHT TECHNOLOGIES INC	USD	329 475	488 245	0.16
19 567	KONAMI HOLDINGS CORP	JPY	807 549	805 362	0.27
3 575	KYOCERA CORP	JPY	202 586	204 982	0.07
93 203	KYUSHU ELECTRIC POWER CO INC	JPY	779 592	803 695	0.27
12 402	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	418 715	411 766	0.14
14 404	MASTEC INC	USD	639 521	651 772	0.22
54 379	MCKESSON CORP	USD	6 260 783	6 417 276	2.13
4 728	METTLER-TOLEDO INTERNATIONAL INC	USD	3 034 037	3 487 460	1.16
6 763	MICROCHIP TECHNOLOGY INC	USD	518 200	514 886	0.17
63 029	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	2 434 004	2 409 802	0.80
567 797	MIZUHO FINANCIAL GROUP INC	JPY	760 800	722 390	0.24
27 808	MONSTER BEVERAGE CORP	USD	1 467 826	1 558 645	0.52
523	MORI HILLS REIT INVESTMENT CORP	JPY	653 448	650 477	0.22
1 041	MORI TRUST SOGO REIT INC	JPY	1 496 668	1 486 484	0.49
1 549	NATIONAL RETAIL PROPERTIES INC	USD	75 687	72 104	0.02
21 852	NETFLIX INC	USD	6 922 779	7 048 364	2.34
166 139	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	6 333 628	6 793 462	2.25
51 028	OJI HOLDINGS CORP	JPY	247 253	258 687	0.09
7 872	O'REILLY AUTOMOTIVE INC	USD	2 691 669	2 552 939	0.85
1 328	OSI SYSTEMS INC	USD	87 201	131 342	0.04
3 895	OWENS CORNING	USD	176 142	199 060	0.07
4 942	PARSLEY ENERGY INC	USD	103 671	82 497	0.03
3 779	PAYPAL HOLDINGS INC	USD	294 475	379 825	0.13
5 099	PPG INDUSTRIES INC	USD	517 811	522 571	0.17
315 766	RAKUTEN INC	JPY	3 067 926	3 294 206	1.09
1 111	REGENERON PHARMACEUTICALS INC	USD	353 276	305 359	0.10
9 330	ROCHE HOLDING AG	CHF	2 327 461	2 307 817	0.77
32 335	SALESFORCE.COM INC	USD	4 478 748	4 308 210	1.43
208 857	SAP SE	EUR	24 432 091	25 221 570	8.35
116 440	SCHAEFFLER AG	EUR	783 641	761 983	0.25

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 622	SHIN-ETSU CHEMICAL CO LTD	JPY	123 469	132 661	0.04
312 625	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	4 745 648	4 570 578	1.52
53 426	SOFTWARE AG	EUR	1 588 355	1 613 465	0.54
18 836	S&P GLOBAL INC	USD	3 581 219	3 767 696	1.25
400 863	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	12 708 056	12 434 839	4.11
1 166	SVB FINANCIAL GROUP	USD	255 650	229 954	0.08
16 061	SWISS RE AG	CHF	1 439 767	1 435 488	0.48
1 147 616	TABCORP HOLDINGS LTD	AUD	3 390 129	3 146 963	1.04
167 537	TAKEDA PHARMACEUTICAL CO LTD	JPY	5 108 003	5 220 240	1.73
812 856	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	3 862 622	3 723 277	1.23
106 768	TOYOTA MOTOR CORP	JPY	5 891 712	5 819 864	1.93
726	ULTA BEAUTY INC	USD	220 050	221 147	0.07
12 796	UNILEVER NV	EUR	696 937	685 354	0.23
94	UNITED URBAN INVESTMENT CORP	JPY	138 284	138 363	0.05
24 073	UNITEDHEALTH GROUP INC	USD	5 276 425	5 158 107	1.71
10 663	VERINT SYSTEMS INC	USD	495 823	503 562	0.17
16 258	VERIZON COMMUNICATIONS INC	USD	817 200	815 613	0.27
7 289	VERTEX PHARMACEUTICALS INC	USD	1 105 331	1 173 742	0.39
6 573	VMWARE INC - A	USD	840 130	965 114	0.32
7 931	VOLKSWAGEN AG - PFD	EUR	1 167 285	1 175 533	0.39
832	WALMART INC	USD	81 292	80 723	0.03
1 269	WATERS CORP	USD	221 336	239 849	0.08
7 584	WOOLWORTHS GROUP LTD	AUD	155 662	155 297	0.05
Total Shares			292 755 933	293 557 337	97.34
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			292 755 933	293 557 337	97.34
Total Investments			292 755 933	293 557 337	97.34

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	19.30	United States of America	38.17
Software & Computer Services	12.08	Japan	21.61
General Retailers	9.39	Germany	17.31
Automobiles & Parts	7.07	Spain	9.31
Travel, Leisure & Catering	6.77	France	4.63
Pharmaceuticals & Biotechnology	6.10	Netherlands	2.80
Aerospace & Defense	5.84	Australia	2.17
General Industrials	3.02	Switzerland	1.24
Fixed Line Telecommunications	2.89	Belgium	0.10
Nonlife Insurance	2.68		
Food & Drug Retailers	2.50		97.34
Electricity	2.44		
Industrial Transportation	2.39		
Health Care Equipment & Services	2.18		
Construction & Materials	1.73		
Personal Goods	1.71		
Alternative Energy	1.65		
Technology Hardware & Equipment	1.54		
Financial Services	1.34		
Industrial Engineering	0.80		
Real Estate Investment Trusts	0.78		
Real Estate Investment & Services	0.59		
Beverages	0.52		
Gas, Water & Multiutilities	0.50		
Electronic & Electrical Equipment	0.32		
Support Services	0.30		
Leisure Goods	0.27		
Chemicals	0.22		
Life Insurance	0.14		
Media	0.14		
Forestry & Paper	0.09		
Oil & Gas Producers	0.03		
Household Goods & Home Construction	0.02		
	97.34		

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
11 490	ABBVIE INC	USD	797 207	733 713	0.16
23 526	ALLY FINANCIAL INC	USD	601 385	640 210	0.14
31 891	ALPHABET CLASS - A	USD	31 208 934	30 322 774	6.56
12 893	ALPHABET INC	USD	12 306 699	12 237 595	2.65
18 095	AMAZON.COM INC	USD	25 773 825	30 088 896	6.51
10 149	AMERICAN ELECTRIC POWER CO INC	USD	816 792	784 346	0.17
1 465	AMERICAN TOWER CORP	USD	265 268	263 013	0.06
29 203	AMERICAN WATER WORKS CO INC	USD	3 006 376	2 974 665	0.64
26 873	APACHE CORP	USD	666 247	683 624	0.15
7 394	APPLE INC	USD	1 179 374	1 285 055	0.28
290 481	AT&T INC	USD	8 224 238	8 547 610	1.85
453 596	AXA SA	EUR	9 117 280	10 478 068	2.27
13 817	BALL CORP	USD	822 950	849 185	0.18
1 630 578	BANCO SANTANDER SA	EUR	6 581 013	6 653 574	1.44
114 535	BERKSHIRE HATHAWAY INC - B	USD	20 483 448	21 439 608	4.64
412 780	BNP PARIBAS SA	EUR	19 586 411	17 239 757	3.73
18 397	CADENCE DESIGN SYSTEMS INC	USD	992 934	1 143 916	0.25
10 739	CELGENE CORP	USD	898 339	871 719	0.19
3 876	CHIPOTLE MEXICAN GRILL INC	USD	2 284 884	2 494 418	0.54
326 406	CIE DE SAINT-GOBAIN	EUR	9 562 064	11 187 566	2.42
196 684	CITIGROUP INC	USD	11 448 089	12 094 995	2.62
22 608	CMS ENERGY CORP	USD	1 135 126	1 149 657	0.25
2 588	COOPER COS INC	USD	750 522	765 605	0.17
230 337	DANONE	EUR	14 257 860	17 160 107	3.71
78 313	ELI LILLY & CO	USD	8 167 385	7 618 807	1.65
231 908	EXXON MOBIL CORP	USD	15 255 302	15 605 119	3.38
255 858	FACEBOOK INC	USD	38 309 016	43 361 954	9.39
481	IDEXX LABORATORIES INC	USD	83 228	116 292	0.03
173 071	JOHNSON & JOHNSON	USD	21 230 394	21 167 307	4.58
165 767	JUNIPER NETWORKS INC	USD	3 909 689	3 876 339	0.84
18 177	LAMB WESTON HOLDINGS INC	USD	1 075 778	1 011 323	0.22
6 327	MCKESSON CORP	USD	753 401	746 650	0.16
265 698	MERCK & CO INC	USD	19 907 936	19 563 380	4.23
249 563	MICROSOFT CORP	USD	29 341 165	29 356 743	6.35
175 533	MORGAN STANLEY	USD	6 624 509	6 752 811	1.46
8 736	NETFLIX INC	USD	2 472 014	2 817 797	0.61
400 260	NEWMONT GOLDCORP CORP	USD	12 828 771	13 521 252	2.93
284 596	NIKE INC - B	USD	20 711 855	20 979 833	4.54
35 314	NVIDIA CORP	USD	4 749 624	5 092 745	1.10
246 790	PROCTER & GAMBLE CO	USD	23 296 359	23 762 314	5.14
120 818	QUALCOMM INC	USD	8 016 275	8 070 447	1.75
2 900	REGENERON PHARMACEUTICALS INC	USD	1 045 380	797 067	0.17
20 395	SOUTHERN CO	USD	990 411	990 021	0.21
2 840	THERMO FISHER SCIENTIFIC INC	USD	737 832	732 395	0.16

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
121 877	VERIZON COMMUNICATIONS INC	USD	6 209 988	6 114 184	1.32
787 613	VIVENDI SA	EUR	17 232 972	19 068 111	4.13
34 382	VORNADO REALTY TRUST	USD	2 073 382	1 935 271	0.42
58 094	WELLTOWER INC	USD	4 140 484	4 159 118	0.90
15 237	WR BERKLEY CORP - C	USD	893 538	882 135	0.19
25 450	8X8 INC	USD	552 683	538 589	0.12
Total Shares			433 376 636	450 727 680	97.56
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			433 376 636	450 727 680	97.56
Total Investments			433 376 636	450 727 680	97.56

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software & Computer Services	25.21	United States of America	79.86
Pharmaceuticals & Biotechnology	10.98	France	16.26
Banks	7.79	Spain	1.44
General Retailers	7.12		
Nonlife Insurance	7.10		
Household Goods & Home Construction	5.14		
Personal Goods	4.54		
Media	4.13		
Technology Hardware & Equipment	3.97		
Food Producers	3.93		
Oil & Gas Producers	3.53		
Fixed Line Telecommunications	3.29		
Mining	2.93		
Construction & Materials	2.42		
Nonequity Investment Instruments	1.46		
Real Estate Investment & Services	0.90		
Gas, Water & Multiutilities	0.64		
Electricity	0.63		
Travel, Leisure & Catering	0.54		
Real Estate Investment Trusts	0.48		
Health Care Equipment & Services	0.35		
General Industrials	0.18		
Food & Drug Retailers	0.16		
Financial Services	0.14		
	97.56		97.56

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
493 080	ABN AMRO BANK NV	EUR	10 421 413	9 277 300	2.34
820 766	AIB GROUP PLC	EUR	3 299 479	2 951 475	0.74
6 981 353	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	36 421 719	34 327 313	8.65
1 586 413	BANCO BPM SPA	EUR	2 926 932	2 839 679	0.72
8 458 206	BANCO COMERCIAL PORTUGUES SA	EUR	2 094 252	2 299 786	0.58
5 891 496	BANCO DE SABADELL SA	EUR	7 143 439	5 367 153	1.35
16 999 878	BANCO SANTANDER SA	EUR	73 209 976	69 368 002	17.49
971 969	BANK OF IRELAND GROUP PLC	EUR	6 099 105	4 467 170	1.13
1 229 288	BANKIA SA	EUR	3 589 521	2 554 460	0.64
676 009	BANKINTER SA	EUR	5 098 460	4 095 263	1.03
1 207 271	BNP PARIBAS SA	EUR	56 500 283	50 421 673	12.71
3 757 580	CAIXABANK SA	EUR	13 854 197	9 461 586	2.38
1 040 988	COMMERZBANK AG	EUR	9 172 145	6 578 003	1.66
1 312 722	CREDIT AGRICOLE SA	EUR	15 093 678	13 842 654	3.49
2 163 935	DEUTSCHE BANK AG - REG	EUR	14 390 883	14 671 479	3.70
313 699	ERSTE GROUP BANK AG	EUR	10 941 821	10 239 135	2.58
520 742	FINECOBANK BANCA FINECO SPA	EUR	5 134 309	5 108 479	1.29
4 079 557	ING GROEP NV	EUR	46 043 466	41 595 163	10.48
17 088 082	INTESA SANPAOLO SPA	EUR	33 226 595	32 159 770	8.11
272 673	KBC GROUP NV	EUR	16 934 728	15 716 872	3.96
736 359	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	5 596 295	6 675 831	1.68
969 264	NATIXIS SA	EUR	5 204 948	3 430 225	0.86
141 860	RAIFFEISEN BANK INTERNATIONAL AG	EUR	3 563 523	2 926 572	0.74
845 899	SOCIETE GENERALE SA	EUR	25 721 604	18 795 876	4.74
2 220 517	UNICREDIT SPA	EUR	26 673 325	24 039 317	6.06
977 034	UNIONE DI BANCHE ITALIANE SPA	EUR	2 647 762	2 344 882	0.59
Total Shares			441 003 858	395 555 118	99.70
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			441 003 858	395 555 118	99.70
Total Investments			441 003 858	395 555 118	99.70

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	99.70	Spain	31.55
	99.70	France	21.80
		Italy	18.44
		Netherlands	12.82
		Germany	5.36
		Belgium	3.96
		Austria	3.32
		Ireland	1.87
		Portugal	0.58
			99.70

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
500 000	ABB FINANCE BV FRN 12/10/2020	EUR	501 495	501 468	0.07
500 000	ABN AMRO BANK NV FRN 03/12/2021	EUR	503 028	503 060	0.07
500 000	ABN AMRO BANK NV 0.875% 15/01/2024	EUR	518 168	518 613	0.07
1 298 000	ABN AMRO BANK NV 4.125% 28/03/2022	EUR	1 458 439	1 451 132	0.20
466 000	AMERICAN HONDA FINANCE CORP 0.35% 26/08/2022	EUR	469 521	471 741	0.07
8 577 000	ANHEUSER-BUSCH INBEV NV 1.5% 18/04/2030	EUR	8 747 715	8 977 030	1.26
296 000	ANHEUSER-BUSCH INBEV SA/NV FRN 15/04/2024	EUR	292 458	292 430	0.04
7 569 000	ANHEUSER-BUSCH INBEV SA/NV 2% 17/03/2028	EUR	8 079 223	8 321 887	1.16
100 000	ARCELORMITTAL 0.95% 17/01/2023	EUR	100 193	101 030	0.01
200 000	AROUNDTOWN SA 1.5% 03/05/2022	EUR	205 481	207 116	0.03
3 518 000	AT&T INC FRN 03/08/2020	EUR	3 525 191	3 525 863	0.49
1 548 000	AT&T INC FRN 05/09/2023	EUR	1 530 440	1 568 403	0.22
8 558 000	AT&T INC 3.15% 04/09/2036	EUR	8 559 483	9 698 609	1.37
200 000	AT&T INC 3.55% 17/12/2032	EUR	221 009	242 625	0.03
500 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	495 708	496 060	0.07
1 400 000	BANCO SANTANDER SA FRN 28/03/2023	EUR	1 399 517	1 399 804	0.20
104 000	BANK OF AMERICA CORP FRN 07/02/2022	EUR	104 725	104 712	0.01
6 179 000	BANK OF AMERICA CORP FRN 21/09/2021	EUR	6 187 280	6 187 187	0.87
1 403 000	BANK OF AMERICA CORP FRN 25/04/2024	EUR	1 404 440	1 410 254	0.20
1 303 000	BANK OF AMERICA CORP FRN 26/07/2019	EUR	1 303 716	1 303 580	0.18
3 065 000	BANK OF AMERICA CORP 1.625% 14/09/2022	EUR	3 209 401	3 221 530	0.45
8 622 000	BANK OF MONTREAL FRN 28/09/2021	EUR	8 685 328	8 684 681	1.22
34 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA FRN 28/01/2021	EUR	34 623 040	34 622 820	4.85
3 842 000	BARCLAYS BANK PLC 6.625% 30/03/2022	EUR	4 442 075	4 433 553	0.62
150 000	BARCLAYS PLC 1.875% 08/12/2023	EUR	155 481	156 245	0.02
2 038 000	BARCLAYS PLC 1.875% 23/03/2021	EUR	2 101 504	2 101 046	0.29
106 000	BARRY CALLEBAUT SERVICES NV 5.625% 15/06/2021	EUR	117 125	117 128	0.02
333 000	BASF SE FRN 15/11/2019	EUR	333 393	333 421	0.05
7 987 000	BASF SE 0.875% 15/11/2027	EUR	7 716 079	8 413 505	1.18
42 000	BASF SE 0.875% 22/05/2025	EUR	44 118	44 122	0.01
1 635 000	BASF SE 1.875% 04/02/2021	EUR	1 696 975	1 692 290	0.24
728 000	BASF SE 2% 05/12/2022	EUR	782 367	782 109	0.11
200 000	BAT CAPITAL CORP FRN 16/08/2021	EUR	200 024	199 808	0.03
2 686 000	BAT INTERNATIONAL FINANCE PLC 2.25% 16/01/2030	EUR	2 471 684	2 732 696	0.38
2 233 000	BEVCO LUX SARL 1.75% 09/02/2023	EUR	2 304 787	2 316 938	0.32
462 000	BMW FINANCE NV 0.5% 22/11/2022	EUR	460 690	469 461	0.07
1 564 000	BMW FINANCE NV 1% 14/11/2024	EUR	1 570 195	1 625 278	0.23
1 000 000	BNP PARIBAS SA FRN 22/05/2023	EUR	999 095	1 000 925	0.14
3 199 000	BNP PARIBAS SA FRN 22/09/2022	EUR	3 243 444	3 243 946	0.45
6 065 000	BNP PARIBAS SA 1.125% 15/01/2023	EUR	6 186 361	6 321 277	0.88
138 000	BNP PARIBAS SA 4.125% 14/01/2022	EUR	153 406	153 123	0.02
5 000 000	BPCE SA FRN 23/03/2023	EUR	4 982 965	4 985 900	0.70
1 666 000	CADENT FINANCE PLC 0.625% 22/09/2024	EUR	1 677 418	1 687 650	0.24
100 000	CAIXABANK SA 0.75% 18/04/2023	EUR	100 920	102 007	0.01

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	CIE DE SAINT-GOBAIN 3.625% 28/03/2022	EUR	220 869	220 841	0.03
3 157 000	CITIGROUP INC FRN 21/03/2023	EUR	3 162 556	3 163 456	0.44
500 000	CITIGROUP INC FRN 24/05/2021	EUR	505 960	505 940	0.07
6 004 000	CITIGROUP INC FRN 24/07/2026	EUR	6 021 271	6 319 240	0.88
100 000	CITYCON TREASURY BV 2.375% 15/01/2027	EUR	92 789	98 029	0.01
1 832 000	COCA-COLA CO 0.75% 22/09/2026	EUR	1 876 469	1 901 662	0.27
900 000	COMMERZBANK AG FRN 04/12/2020	EUR	904 262	904 154	0.13
1 496 000	COMMERZBANK AG 0.5% 28/08/2023	EUR	1 479 200	1 517 610	0.21
88 000	COMMERZBANK AG 0.625% 28/08/2024	EUR	89 544	89 611	0.01
1 325 000	COMMERZBANK AG 1% 04/03/2026	EUR	1 342 418	1 362 736	0.19
174 000	COMMONWEALTH BANK OF AUSTRALIA 1.125% 18/01/2028	EUR	179 091	182 725	0.03
42 000	COOPERATIEVE RABOBANK UA 4.125% 14/07/2025	EUR	51 766	52 222	0.01
8 176 000	CREDIT AGRICOLE SA 2.625% 17/03/2027	EUR	9 001 414	9 117 629	1.28
208 000	CREDIT SUISSE AG/LONDON 1.375% 31/01/2022	EUR	216 013	216 027	0.03
2 116 000	CREDIT SUISSE GROUP AG FRN 17/07/2025	EUR	2 170 344	2 196 567	0.31
249 000	DAIMLER AG 0.25% 11/05/2020	EUR	249 788	249 959	0.03
6 800 000	DAIMLER INTERNATIONAL FINANCE BV FRN 11/01/2023	EUR	6 751 357	6 759 540	0.95
2 069 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 09/08/2021	EUR	2 070 455	2 082 055	0.29
205 000	DANSKE BANK A/S 1.375% 24/05/2022	EUR	209 495	209 884	0.03
800 000	DEUTSCHE BANK AG FRN 07/12/2020	EUR	791 832	791 008	0.11
474 000	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	488 013	489 213	0.07
788 000	DH EUROPE FINANCE SA 1.7% 04/01/2022	EUR	822 889	823 590	0.12
419 000	ELECTRICITE DE FRANCE SA 5.625% 21/02/2033	EUR	612 952	650 933	0.09
272 000	ENEL FINANCE INTERNATIONAL NV 5% 14/09/2022	EUR	317 002	316 362	0.04
602 000	ENGIE ALLIANCE GIE 5.75% 24/06/2023	EUR	744 791	744 334	0.10
100 000	ENGIE SA 0.5% 13/03/2022	EUR	101 677	101 928	0.01
300 000	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	304 331	304 977	0.04
2 886 000	FEDERATION DES CAISSES DESJARDINS DU QUEBEC 0.25% 27/09/2021	EUR	2 898 168	2 912 219	0.41
100 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.1% 15/07/2024	EUR	101 949	103 924	0.01
1 157 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	1 186 009	1 208 608	0.17
175 000	FORD MOTOR CREDIT CO LLC FRN 07/12/2022	EUR	166 450	168 220	0.02
2 422 000	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	2 539 834	2 568 991	0.36
400 000	GENERAL ELECTRIC CO 1.5% 17/05/2029	EUR	394 182	395 508	0.06
2 799 000	GENERAL ELECTRIC CO 4.125% 19/09/2035	EUR	3 209 962	3 441 063	0.48
500 000	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	527 623	525 755	0.07
291 000	GOLDMAN SACHS GROUP INC - EMTN - 1.375% 15/05/2024	EUR	301 062	301 738	0.04
7 720 000	GOLDMAN SACHS GROUP INC FRN 09/09/2022	EUR	7 738 373	7 743 160	1.08
10 099 000	GOLDMAN SACHS GROUP INC FRN 26/09/2023	EUR	10 055 725	10 067 238	1.42
122 000	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	123 742	123 760	0.02
2 285 000	GOLDMAN SACHS GROUP INC FRN 29/05/2020	EUR	2 296 813	2 296 448	0.32
3 042 000	GOLDMAN SACHS GROUP INC 2% 01/11/2028	EUR	3 031 675	3 301 011	0.46
7 000	HEIDELBERGCEMENT AG 1.5% 07/02/2025	EUR	6 996	7 378	0.00
171 000	HONEYWELL INTERNATIONAL INC 1.3% 22/02/2023	EUR	179 959	180 130	0.03
100 000	HONEYWELL INTERNATIONAL INC 2.25% 22/02/2028	EUR	113 233	116 226	0.02

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 000 000	HSBC BANK PLC FRN 09/03/2020	EUR	1 003 000	1 002 835	0.14
500 000	HSBC HOLDINGS PLC FRN 04/12/2021	EUR	504 108	504 105	0.07
1 137 000	HSBC HOLDINGS PLC FRN 05/10/2023	EUR	1 129 662	1 132 162	0.16
2 428 000	HSBC HOLDINGS PLC FRN 27/09/2022	EUR	2 439 588	2 439 849	0.34
809 000	HSBC HOLDINGS PLC 1.5% 15/03/2022	EUR	839 474	842 489	0.12
100 000	ING GROEP NV 1% 20/09/2023	EUR	102 656	103 262	0.01
100 000	ING GROEP NV 1.125% 14/02/2025	EUR	102 650	103 544	0.01
4 384 000	INTERNATIONAL BUSINESS MACHINES CORP 0.375% 31/01/2023	EUR	4 377 514	4 442 526	0.62
7 500 000	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	7 610 985	7 753 387	1.08
2 154 000	JPMORGAN CHASE & CO FRN 18/05/2028	EUR	2 256 455	2 310 219	0.32
1 753 000	JPMORGAN CHASE & CO 1.5% 26/10/2022	EUR	1 838 499	1 840 887	0.26
300 000	JPMORGAN CHASE & CO 3.875% 23/09/2020	EUR	315 519	315 159	0.04
100 000	KBC GROUP NV 0.75% 18/10/2023	EUR	101 893	102 335	0.01
100 000	KBC GROUP NV 1.125% 25/01/2024	EUR	103 209	103 642	0.01
2 180 000	KREDITANSTALT FUER WIEDERAUFBAU 0.125% 04/10/2024	EUR	2 195 827	2 242 446	0.31
300 000	LINDE FINANCE BV 0.25% 18/01/2022	EUR	303 200	304 455	0.04
270 000	LINDE FINANCE BV 1% 20/04/2028	EUR	292 868	293 742	0.04
2 322 000	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	2 285 117	2 313 234	0.32
100 000	MC DONALDS CORP 2% 01/06/2023	EUR	107 548	108 016	0.02
700 000	MCDONALD'S CORP 1% 15/11/2023	EUR	725 869	730 993	0.10
2 463 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	2 536 163	2 571 003	0.36
135 000	METRO AG 1.375% 28/10/2021	EUR	136 461	137 990	0.02
894 000	MICROSOFT CORP 2.125% 06/12/2021	EUR	944 627	942 325	0.13
406 000	MORGAN STANLEY FRN 08/11/2022	EUR	407 626	407 855	0.06
856 000	MORGAN STANLEY FRN 09/11/2021	EUR	856 835	856 762	0.12
7 226 000	MORGAN STANLEY FRN 21/05/2021	EUR	7 234 491	7 237 019	1.01
5 821 000	MORGAN STANLEY 1.875% 27/04/2027	EUR	6 189 688	6 333 364	0.89
100 000	NASDAQ INC 1.75% 19/05/2023	EUR	105 356	105 987	0.01
100 000	NATIONWIDE BUILDING SOCIETY FRN 08/03/2026	EUR	101 472	102 282	0.01
500 000	NATWEST MARKETS PLC FRN 18/06/2021	EUR	500 723	500 743	0.07
730 000	NATWEST MARKETS PLC FRN 27/09/2021	EUR	733 902	733 982	0.10
500 000	NATWEST MARKETS PLC 0.625% 02/03/2022	EUR	502 225	502 625	0.07
98 000	NESTLE FINANCE INTERNATIONAL LTD 1.75% 02/11/2037	EUR	107 675	113 171	0.02
2 000 000	NORDEA BANK AB FRN 07/02/2022	EUR	2 016 560	2 016 450	0.28
2 878 000	NORDEA BANK ABP FRN 27/09/2021	EUR	2 899 355	2 899 139	0.41
1 165 000	OMV AG 1% 14/12/2026	EUR	1 220 687	1 234 888	0.17
5 386 000	ORANGE SA 8.125% 28/01/2033	EUR	9 084 194	10 110 113	1.42
100 000	PHILIP MORRIS INTERNATIONAL INC 2.875% 14/05/2029	EUR	116 460	118 661	0.02
1 909 000	PROCTER & GAMBLE CO 1.125% 02/11/2023	EUR	1 994 171	2 009 203	0.28
29 000	RCI BANQUE SA FRN 08/07/2020	EUR	29 004	29 011	0.00
1 042 000	RCI BANQUE SA FRN 14/03/2022	EUR	1 042 427	1 041 880	0.15
1 093 000	RCI BANQUE SA 0.75% 10/04/2023	EUR	1 096 723	1 102 914	0.15
1 000	RCI BANQUE SA 2% 11/07/2024	EUR	1 048	1 058	0.00
110 000	RIO TINTO FINANCE PLC 2.875% 11/12/2024	EUR	123 308	126 251	0.02

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 408 000	ROYAL BANK OF CANADA FRN 06/08/2020	EUR	1 413 463	1 413 301	0.20
1 229 000	ROYAL BANK OF CANADA FRN 24/07/2020	EUR	1 234 661	1 234 758	0.17
7 407 000	ROYAL BANK OF CANADA 0.25% 29/01/2024	EUR	7 400 888	7 567 805	1.06
508 000	ROYAL BANK OF SCOTLAND GROUP PLC 2.5% 22/03/2023	EUR	539 615	539 933	0.08
148 000	RWE FINANCE BV 3% 17/01/2024	EUR	163 610	168 344	0.02
11 485 000	SANTANDER UK GROUP HOLDINGS PLC FRN 27/03/2024	EUR	11 282 231	11 288 376	1.59
1 368 000	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	1 389 754	1 393 876	0.20
100 000	SAP SE 0.75% 10/12/2024	EUR	101 172	103 945	0.01
500 000	SAP SE 1.125% 20/02/2023	EUR	521 305	522 910	0.07
475 000	SAP SE 1.75% 22/02/2027	EUR	511 760	532 938	0.07
500 000	SCHAEFFLER AG 1.875% 26/03/2024	EUR	521 793	522 853	0.07
481 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 06/09/2023	EUR	483 540	491 847	0.07
2 148 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	2 186 114	2 314 287	0.32
8 291 000	SKANDINAVISKA ENSKILDA BANKEN AB FRN 26/05/2020	EUR	8 332 247	8 329 594	1.17
7 302 000	SUMITOMO MITSUI FINANCIAL GROUP INC - EMTN - FRN 14/06/2022	EUR	7 310 871	7 315 362	1.02
500 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.546% 15/06/2026	EUR	538 560	538 718	0.08
6 327 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - FRN 21/11/2020	EUR	6 352 722	6 353 036	0.89
3 946 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 0.375% 21/11/2020	EUR	3 948 057	3 973 740	0.56
2 400 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 2.25% 21/11/2026	EUR	2 496 953	2 657 400	0.37
3 562 000	TAKEDA PHARMACEUTICAL CO LTD 3% 21/11/2030	EUR	3 757 703	4 120 237	0.58
39 000	TELEKOM FINANZMANAGEMENT GMBH 4% 04/04/2022	EUR	43 457	43 536	0.01
600 000	TEREGA SA 2.2% 05/08/2025	EUR	640 251	658 110	0.09
400 000	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	404 518	409 042	0.06
9 160 000	TORONTO-DOMINION BANK FRN 08/09/2020	EUR	9 204 242	9 204 655	1.29
2 893 000	TORONTO-DOMINION BANK 0.625% 20/07/2023	EUR	2 919 659	2 976 044	0.42
6 462 000	UBS AG/LONDON FRN 05/09/2019	EUR	6 467 331	6 465 682	0.90
700 000	UNITED TECHNOLOGIES CORP 1.125% 15/12/2021	EUR	716 775	719 208	0.10
3 300 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	3 469 273	3 688 509	0.52
300 000	VOLKSWAGEN BANK GMBH FRN 15/06/2021	EUR	299 619	299 637	0.04
6 900 000	VOLKSWAGEN LEASING GMBH FRN 06/07/2021	EUR	6 866 432	6 889 098	0.96
199 000	VOLKSWAGEN LEASING GMBH 1.375% 20/01/2025	EUR	197 050	204 344	0.03
1 500 000	WELLS FARGO & CO - EMTN - FRN 31/01/2022	EUR	1 505 223	1 506 188	0.21
5 371 000	WELLS FARGO & CO FRN 02/06/2020	EUR	5 384 965	5 385 690	0.75
1 568 000	WELLS FARGO & CO FRN 26/04/2021	EUR	1 579 517	1 579 885	0.22
6 688 000	WELLS FARGO & CO 1% 02/02/2027	EUR	6 492 610	6 883 857	0.96
1 135 000	WELLS FARGO & CO 1.375% 26/10/2026	EUR	1 191 171	1 203 736	0.17
274 000	WELLS FARGO & CO 2% 27/04/2026	EUR	298 650	301 510	0.04
200 000	WELLS FARGO & CO 2.25% 02/05/2023	EUR	215 276	216 561	0.03
1 401 000	WESTPAC BANKING CORP FRN 04/12/2020	EUR	1 409 349	1 409 322	0.20
471 000	WESTPAC BANKING CORP 0.25% 17/01/2022	EUR	468 132	475 602	0.07
Total Bonds			388 392 749	395 685 111	55.36
Supranationals, Governments and Local Public Authorities, Debt Instruments					
10 521 378	BUNDESobligation 0% 07/10/2022	EUR	10 719 338	10 785 359	1.51

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 306 485	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3% 04/07/2020	EUR	1 370 588	1 355 119	0.19
588 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2019	EUR	708 550	705 387	0.10
230 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2021	EUR	266 245	263 757	0.04
620 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2024	EUR	744 591	754 081	0.11
11 871 383	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2023	EUR	12 089 164	12 152 852	1.70
8 029 485.9	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2023	EUR	9 123 653	9 170 372	1.28
68 084 483	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	78 102 118	78 935 267	11.04
4 807 213	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028	EUR	4 961 957	4 993 156	0.70
819 193	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	784 058	813 733	0.11
8 594 468	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	7 781 239	8 354 768	1.17
9 934 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	10 279 196	10 509 924	1.47
2 444 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	2 625 748	2 641 463	0.37
8 344 000	FINLAND GOVERNMENT BOND 3.5% 15/04/2021	EUR	9 014 607	8 970 885	1.26
2 186 932	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	2 512 691	2 511 061	0.35
1 015	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2041	EUR	789	860	0.00
7 609	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	4 780	5 704	0.00
1 135	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	914	1 003	0.00
74 143 124	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	76 820 432	76 987 624	10.77
142 763	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2021	EUR	140 552	142 000	0.02
97 185	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2022	EUR	93 636	95 267	0.01
302 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2028	EUR	235 416	253 554	0.04
1 327	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2030	EUR	971	1 032	0.00
459 611	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2032	EUR	299 524	333 770	0.05
1 228	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2035	EUR	712	786	0.00
363 500	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2036	EUR	201 992	227 006	0.03
474 036	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2038	EUR	239 722	270 971	0.04
411 208	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2026	EUR	341 167	360 083	0.05
126 705	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2032	EUR	80 731	89 012	0.01
1 268	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2030	EUR	868	958	0.00
7 634 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	7 992 086	7 987 418	1.12
800 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2032	EUR	808 965	808 965	0.11
5 118 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	4 800 551	4 808 719	0.67
3 353 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	3 598 993	3 597 652	0.50
7 458 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	7 847 792	8 403 152	1.18
6 878 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/08/2021	EUR	7 344 397	7 353 407	1.03
5 605 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/08/2023	EUR	6 309 324	6 423 162	0.90
35 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	40 982	41 711	0.01
2 077	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2031	EUR	1 901	2 006	0.00
5 927 204	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2021	EUR	6 656 428	6 589 213	0.92
4 290 287.82	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	5 006 916	4 979 287	0.70
5 384 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 18/10/2019	EUR	5 414 743	5 398 025	0.76

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 143 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	5 561 543	5 671 572	0.79
399 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	455 670	454 142	0.06
1 008	ROYAUME DE BELGIQUE 0% 28/03/2032	EUR	914	968	0.00
16 000	SPAIN GOVERNMENT BOND 0.75% 30/07/2021	EUR	16 382	16 395	0.00
5 339 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	6 467 344	6 435 577	0.90
147 000	SPAIN GOVERNMENT BOND 5.85% 31/01/2022	EUR	173 085	170 851	0.02
764 408	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	1 118 478	1 173 118	0.16
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			299 162 443	302 002 154	42.25
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			687 555 192	697 687 265	97.61
Total Investments			687 555 192	697 687 265	97.61

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	42.25	Germany	21.63
Banks	27.73	France	21.63
Financial Services	10.03	United States of America	17.57
Nonequity Investment Instruments	3.60	United Kingdom	6.28
Fixed Line Telecommunications	3.52	Italy	5.76
Pharmaceuticals & Biotechnology	2.75	Canada	4.76
Beverages	2.74	Belgium	4.13
Chemicals	1.58	Japan	3.49
Software & Computer Services	0.92	Finland	3.38
General Industrials	0.54	Netherlands	2.58
Mobile Telecommunications	0.52	Austria	1.79
Household Goods & Home Construction	0.28	Sweden	1.57
Support Services	0.18	Spain	1.37
Oil & Gas Producers	0.17	Luxembourg	1.04
Automobiles & Parts	0.15	Switzerland	0.31
Aerospace & Defense	0.14	Australia	0.29
Travel, Leisure & Catering	0.12	Denmark	0.03
Electricity	0.09		
Oil Equipment, Services & Distribution	0.09		97.61
Health Care Equipment & Services	0.06		
Real Estate Investment & Services	0.04		
Construction & Materials	0.03		
Food & Drug Retailers	0.02		
Mining	0.02		
Tobacco	0.02		
Gas, Water & Multiutilities	0.01		
Industrial Metals & Mining	0.01		
	97.61		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
5 000 000	ALTRIA GROUP INC 1% 15/02/2023	EUR	5 019 295	5 115 975	3.19
1 788 000	AMERICAN HONDA FINANCE CORP 0.35% 26/08/2022	EUR	1 795 999	1 810 028	1.13
2 130 000	ANHEUSER-BUSCH INBEV NV 1.5% 18/04/2030	EUR	2 221 331	2 229 343	1.39
100 000	ANHEUSER-BUSCH INBEV SA/NV FRN 15/04/2024	EUR	98 805	98 794	0.06
718 000	ANHEUSER-BUSCH INBEV SA/NV 2% 17/03/2028	EUR	769 261	789 419	0.49
300 000	APPLE INC 1.375% 17/01/2024	EUR	318 353	320 382	0.20
7 408 000	AT&T INC FRN 03/08/2020	EUR	7 424 529	7 424 556	4.61
2 588 000	AT&T INC FRN 05/09/2023	EUR	2 612 495	2 622 110	1.63
200 000	AT&T INC 1.05% 05/09/2023	EUR	200 376	207 367	0.13
100 000	AT&T INC 1.8% 05/09/2026	EUR	99 842	108 210	0.07
308 000	AT&T INC 2.4% 15/03/2024	EUR	335 502	338 586	0.21
112 000	AT&T INC 2.6% 17/12/2029	EUR	112 552	126 968	0.08
1 874 000	BASF SE 0.875% 15/11/2027	EUR	1 831 491	1 974 072	1.23
1 205 000	BASF SE 0.875% 22/05/2025	EUR	1 249 332	1 265 871	0.79
810 000	BASF SE 1.875% 04/02/2021	EUR	840 703	838 382	0.52
2 310 000	BASF SE 2% 05/12/2022	EUR	2 482 447	2 481 691	1.55
100 000	BAT CAPITAL CORP FRN 16/08/2021	EUR	99 980	99 904	0.06
853 000	BAYER AG 1.875% 25/01/2021	EUR	879 626	874 423	0.54
100 000	BAYER CAPITAL CORP BV 1.5% 26/06/2026	EUR	103 531	103 820	0.06
400 000	BG ENERGY CAPITAL PLC 1.25% 21/11/2022	EUR	418 258	418 554	0.26
200 000	BMW FINANCE NV FRN 15/01/2021	EUR	200 785	200 743	0.12
1 666 000	BMW FINANCE NV 0.375% 10/07/2023	EUR	1 637 286	1 686 900	1.05
755 000	BMW FINANCE NV 0.875% 17/11/2020	EUR	766 718	765 864	0.48
300 000	BOOKING HOLDINGS INC 1.8% 03/03/2027	EUR	320 535	324 956	0.20
232 000	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	255 023	256 955	0.16
1 000 000	CADENT FINANCE PLC 0.625% 22/09/2024	EUR	1 006 145	1 012 995	0.63
439	CAISSE NATIONALE DES AUTOROUTES 3.75% 15/07/2025	EUR	535	545	0.00
500 000	COCA-COLA CO 0.75% 22/09/2026	EUR	512 950	519 013	0.32
500 000	COCA-COLA CO 1.875% 22/09/2026	EUR	548 815	559 695	0.35
100 000	COCA-COLA EUROPEAN PARTNERS PLC 1.75% 26/05/2028	EUR	106 439	109 128	0.07
2 189 000	DAIMLER AG 1.5% 09/03/2026	EUR	2 242 313	2 339 833	1.46
3 270 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 09/08/2021	EUR	3 283 611	3 290 634	2.05
500 000	DANONE SA 1.208% 03/11/2028	EUR	521 113	536 513	0.33
5 773 000	DH EUROPE FINANCE SA 1.7% 04/01/2022	EUR	6 023 473	6 033 738	3.76
135 000	ENEL FINANCE INTERNATIONAL NV 1.966% 27/01/2025	EUR	139 012	146 923	0.09
7 000	ENGIE ALLIANCE GIE 5.75% 24/06/2023	EUR	8 660	8 655	0.01
300 000	ENGIE SA 1.375% 19/05/2020	EUR	304 414	304 326	0.19
186 000	EVONIK FINANCE BV 0% 08/03/2021	EUR	186 380	186 459	0.12
300 000	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	302 277	304 977	0.19
1 217 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	1 237 612	1 271 284	0.79
1 538 000	FORD MOTOR CREDIT CO LLC FRN 07/12/2022	EUR	1 462 861	1 478 410	0.92
7 068 000	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	7 325 936	7 496 956	4.66
259 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO FRN 17/05/2021	EUR	258 453	258 833	0.16
2 707 000	GENERAL MOTORS FINANCIAL CO INC FRN 10/05/2021	EUR	2 716 109	2 714 864	1.69

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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)					
149 000	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	154 451	156 675	0.10
897 000	HONEYWELL INTERNATIONAL INC 1.3% 22/02/2023	EUR	940 881	944 891	0.59
610 000	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	595 677	643 343	0.40
287 000	INTERNATIONAL BUSINESS MACHINES CORP 0.375% 31/01/2023	EUR	289 366	290 831	0.18
944 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	995 078	1 023 626	0.64
801 000	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 26/05/2024	EUR	829 181	833 212	0.52
248 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	255 367	258 875	0.16
1 060 000	MICROSOFT CORP 2.125% 06/12/2021	EUR	1 117 417	1 117 298	0.70
162 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	168 591	170 657	0.11
618 000	NOVARTIS FINANCE SA 0.125% 20/09/2023	EUR	625 911	626 260	0.39
3 698 000	OMV AG 1% 14/12/2026	EUR	3 677 747	3 919 843	2.44
400 000	ORANGE SA 1.875% 12/09/2030	EUR	427 630	442 850	0.28
100 000	PFIZER INC 0% 06/03/2020	EUR	100 108	100 153	0.06
150 000	PHILIP MORRIS INTERNATIONAL INC 1.875% 03/03/2021	EUR	154 998	155 117	0.10
131 000	PHILIP MORRIS INTERNATIONAL INC 2.875% 03/03/2026	EUR	148 667	151 374	0.09
1 164 000	PROCTER & GAMBLE CO 1.125% 02/11/2023	EUR	1 216 695	1 225 098	0.76
96 000	RCI BANQUE SA FRN 08/07/2020	EUR	96 078	96 036	0.06
1 951 000	RCI BANQUE SA FRN 14/03/2022	EUR	1 951 800	1 950 776	1.21
248 000	RCI BANQUE SA 0.75% 10/04/2023	EUR	248 883	250 249	0.16
280 000	RCI BANQUE SA 1.25% 08/06/2022	EUR	286 036	287 273	0.18
71 000	ROCHE HOLDINGS INC 6.5% 04/03/2021	EUR	79 753	79 229	0.05
503 000	ROYAL BANK OF CANADA 0.25% 29/01/2024	EUR	502 585	513 920	0.32
100 000	SANOFI 0.5% 21/03/2023	EUR	102 186	102 236	0.06
100 000	SANOFI 1.875% 04/09/2020	EUR	102 138	102 077	0.06
4 000	SAP SE 1.75% 22/02/2027	EUR	4 372	4 488	0.00
100 000	SCHNEIDER ELECTRIC SE 2.5% 06/09/2021	EUR	106 101	106 042	0.07
500 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 06/09/2023	EUR	499 780	511 275	0.32
2 078 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	2 095 413	2 238 868	1.39
500 000	SNAM SPA 0.875% 25/10/2026	EUR	467 635	512 445	0.32
6 198 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - FRN 21/11/2020	EUR	6 223 227	6 223 505	3.87
191 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - FRN 21/11/2022	EUR	194 888	194 831	0.12
512 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 0.375% 21/11/2020	EUR	514 410	515 599	0.32
1 613 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 2.25% 21/11/2026	EUR	1 680 504	1 785 994	1.11
795 000	TAKEDA PHARMACEUTICAL CO LTD 3% 21/11/2030	EUR	853 080	919 592	0.57
2 589 000	TELEKOM FINANZMANAGEMENT GMBH 3.125% 03/12/2021	EUR	2 807 086	2 790 502	1.74
328 000	TERNA RETE ELETTRICA NAZIONALE SPA 1.375% 26/07/2027	EUR	306 468	347 216	0.22
55 000	TOYOTA MOTOR CREDIT CORP 1% 10/09/2021	EUR	56 406	56 394	0.04
400 000	VEOLIA ENVIRONNEMENT SA 0.314% 04/10/2023	EUR	403 754	407 330	0.25
1 158 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	1 213 869	1 294 331	0.81
500 000	VOLKSWAGEN BANK GMBH FRN 15/06/2021	EUR	499 215	499 395	0.31
100 000	VOLKSWAGEN BANK GMBH 1.875% 31/01/2024	EUR	103 919	104 938	0.07
442 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.625% 01/04/2022	EUR	443 738	446 188	0.28
800 000	VOLKSWAGEN LEASING GMBH FRN 06/07/2021	EUR	798 776	798 736	0.50
348 000	VOLKSWAGEN LEASING GMBH 0.25% 05/10/2020	EUR	347 069	349 237	0.22

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	WALMART INC 4.875% 21/09/2029	EUR	141 329	143 848	0.09
Total Bonds			95 109 426	96 750 307	60.24
Supranationals, Governments and Local Public Authorities, Debt Instruments					
565 000	AFRICAN DEVELOPMENT BANK 0.25% 21/11/2024	EUR	562 644	582 834	0.36
500	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2029	EUR	474	516	0.00
4 335 999.96	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	4 977 869	5 027 039	3.13
16 704 050.31	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	15 247 138	16 592 717	10.32
738 340.88	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2039	EUR	713 305	718 236	0.45
6 981 621.1	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	6 335 716	6 786 904	4.23
1 036	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2044	EUR	905	974	0.00
703	DUTCH FUNGIBLE STRIP 0% 15/01/2023	EUR	708	718	0.00
842 599	EUROPEAN STABILITY MECHANISM 0.5% 05/03/2029	EUR	841 002	883 423	0.55
1 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2039	EUR	773	874	0.00
3 027	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2041	EUR	2 333	2 565	0.00
1 029	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2042	EUR	712	854	0.00
9 061	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	5 544	6 792	0.00
3 294	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	2 657	2 911	0.00
6 870 682	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2021	EUR	6 947 977	6 949 867	4.33
90 250	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2020	EUR	91 367	91 393	0.06
2 573 007	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	2 665 918	2 671 720	1.66
8 167 197	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021	EUR	8 926 339	8 923 601	5.56
1 464	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2038	EUR	740	837	0.00
12 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2030	EUR	8 500	9 352	0.01
1 212 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	1 570 027	1 570 027	0.98
1 122	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2034	EUR	608	753	0.00
181 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	203 971	203 938	0.13
276 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/08/2023	EUR	316 400	316 288	0.20
178 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	212 173	212 132	0.13
380 330	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	517 005	517 005	0.32
757 977	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2021	EUR	765 333	766 106	0.48
156 948	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	162 215	164 038	0.10
874 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	1 098 854	1 141 676	0.71
73 000	SPAIN GOVERNMENT BOND 0.75% 30/07/2021	EUR	74 744	74 801	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
4 817 000	SPAIN GOVERNMENT BOND 5.85% 31/01/2022	EUR	5 673 390	5 598 558	3.49
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			57 927 341	59 819 449	37.25
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			153 036 767	156 569 756	97.49
Total Investments			153 036 767	156 569 756	97.49

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	37.25	Germany	25.59
Financial Services	20.91	United States of America	23.82
Fixed Line Telecommunications	8.76	France	14.99
Pharmaceuticals & Biotechnology	6.95	Netherlands	6.38
Chemicals	4.08	Japan	6.00
Tobacco	3.38	Luxembourg	4.96
Oil & Gas Producers	2.70	Austria	4.89
Beverages	2.68	Spain	3.53
Banks	1.93	Belgium	2.42
Automobiles & Parts	1.83	Italy	2.30
Software & Computer Services	1.52	United Kingdom	1.77
Mobile Telecommunications	0.81	Ivory Coast	0.36
Support Services	0.79	Canada	0.32
Gas, Water & Multiutilities	0.76	Ireland	0.16
Household Goods & Home Construction	0.76		
Aerospace & Defense	0.59		
Personal Goods	0.52		
Travel, Leisure & Catering	0.36		
Food Producers	0.33		
Electricity	0.22		
Technology Hardware & Equipment	0.20		
General Retailers	0.09		
Electronic & Electrical Equipment	0.07		
	97.49		97.49

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
248	ABIOMED INC	USD	78 320	56 728	0.01
42 800	ADVANTEST CORP	JPY	958 001	1 034 294	0.20
2 099 708	AEGON NV	EUR	9 161 026	9 192 522	1.73
41 963	AEON CO LTD	JPY	638 969	633 065	0.12
109 639	ALEXION PHARMACEUTICALS INC	USD	12 223 504	12 610 218	2.38
35 911	ALFRESA HOLDINGS CORP	JPY	778 178	777 961	0.15
8 762	ALPHABET CLASS - A	USD	9 521 845	8 331 132	1.57
1 173	ALPHABET INC	USD	1 137 197	1 113 371	0.21
6 783	AMAZON.COM INC	USD	10 900 317	11 278 971	2.13
15 337	AMERICAN FINANCIAL GROUP INC/OH	USD	1 381 898	1 380 034	0.26
24 387	ANA HOLDINGS INC	JPY	709 277	709 184	0.13
1 629	ARROW ELECTRONICS INC	USD	117 386	101 948	0.02
77 235	ASAHI KASEI CORP	JPY	735 153	722 971	0.14
4 109	AUTODESK INC	USD	564 206	587 773	0.11
982 318	AXA SA	EUR	21 011 782	22 691 546	4.28
513 163	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 614 052	2 523 222	0.48
2 145 179	BANCO SANTANDER SA	EUR	8 751 745	8 753 403	1.65
14 393	BANDAI NAMCO HOLDINGS INC	JPY	616 227	613 520	0.12
54 680	BANK OF KYOTO LTD	JPY	1 899 677	1 856 175	0.35
3 357	BANK OF MONTREAL	CAD	218 782	223 153	0.04
515 253	BAYER AG	EUR	28 354 372	31 399 519	5.93
2	BERKSHIRE HATHAWAY INC - A	USD	542 719	559 097	0.11
60 326	BERKSHIRE HATHAWAY INC - B	USD	10 959 460	11 292 319	2.13
47 675	BIOGEN INC	USD	9 669 637	9 790 791	1.85
7 127	BIOMARIN PHARMACEUTICAL INC	USD	557 787	536 027	0.10
892 246	BNP PARIBAS SA	EUR	39 754 627	37 264 655	7.04
16 418	BOEING CO	USD	5 392 756	5 247 907	0.99
29 087	BOSTON SCIENTIFIC CORP	USD	902 718	1 097 786	0.21
53 482	BROTHER INDUSTRIES LTD	JPY	851 436	887 049	0.17
29 280	CBRE GROUP INC	USD	1 234 488	1 318 988	0.25
155 994	CELGENE CORP	USD	12 203 780	12 662 527	2.39
166	CEMBRA MONEY BANK AG	CHF	13 828	14 076	0.00
15 051	CIGNA CORP	USD	2 122 491	2 082 266	0.39
39 782	CINCINNATI FINANCIAL CORP	USD	3 671 163	3 621 531	0.68
146 473	CITIGROUP INC	USD	8 845 177	9 007 292	1.70
258 998	CONCORDIA FINANCIAL GROUP LTD	JPY	836 973	846 479	0.16
60 770	CONOCOPHILLIPS	USD	3 194 404	3 255 155	0.61
16 420	COPART INC	USD	1 063 526	1 077 653	0.20
197	COSTAR GROUP INC	USD	70 203	95 846	0.02
17 740	COSTCO WHOLESALE CORP	USD	4 087 164	4 116 590	0.78
190 706	DAI NIPPON PRINTING CO LTD	JPY	3 791 849	3 568 713	0.67
25 213	DAIWA HOUSE INDUSTRY CO LTD	JPY	658 026	645 458	0.12
265 959	DAIWA SECURITIES GROUP INC	JPY	1 048 376	1 023 350	0.19
778 166	DEUTSCHE BANK AG - REG	EUR	4 753 816	5 275 965	1.00

**MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity
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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)					
946	EDWARDS LIFESCIENCES CORP	USD	145 007	153 463	0.03
8 536	ELECTRONIC ARTS INC	USD	707 493	759 005	0.14
682 428	ENGIE SA	EUR	9 045 583	9 103 590	1.72
7 421	EOG RESOURCES INC	USD	608 777	607 078	0.11
5 292	EURONET WORLDWIDE INC	USD	612 328	781 811	0.15
2 817	FAST RETAILING CO LTD	JPY	1 469 935	1 495 352	0.28
10 447	FIRST SOLAR INC	USD	478 274	602 528	0.11
6 694	FISERV INC	USD	499 948	535 849	0.10
1 083	FORTINET INC	USD	80 637	73 065	0.01
182 535	FUJI ELECTRIC CO LTD	JPY	4 979 480	5 526 885	1.04
18 039	FUJITSU LTD	JPY	1 110 850	1 104 443	0.21
4 584	F5 NETWORKS INC	USD	686 014	586 203	0.11
194 432	GAP INC	USD	3 261 507	3 068 092	0.58
32 230	GAZPROM PJSC - ADR REG	USD	132 215	207 338	0.04
22 149	HARTFORD FINANCIAL SERVICES GROUP INC	USD	1 091 266	1 083 722	0.20
1 975	HD SUPPLY HOLDINGS INC	USD	76 218	69 857	0.01
26 491	HITACHI LTD	JPY	854 991	852 631	0.16
86 541	IDEMITSU KOSAN CO LTD	JPY	2 158 067	2 285 295	0.43
2 669	ILLUMINA INC	USD	698 280	862 831	0.16
159 578	ING GROEP NV	EUR	1 552 694	1 627 057	0.31
372	INTUITIVE SURGICAL INC	USD	162 910	171 349	0.03
65 645	ITOCHU CORP	JPY	1 115 604	1 102 427	0.21
161 739	JAPAN AIRLINES CO LTD	JPY	4 733 796	4 538 655	0.86
137 461	JAPAN POST BANK CO LTD	JPY	1 212 011	1 225 666	0.23
88 642	JAPAN POST HOLDINGS CO LTD	JPY	878 264	881 404	0.17
930 752	JXTG HOLDINGS INC	JPY	4 027 148	4 053 926	0.76
60 220	KAJIMA CORP	JPY	729 525	725 422	0.14
38 665	KDDI CORP	JPY	885 584	864 567	0.16
39 203	KELLOGG CO	USD	1 882 892	1 844 138	0.35
7 086	KEYSIGHT TECHNOLOGIES INC	USD	510 492	558 828	0.11
59 066	KOITO MANUFACTURING CO LTD	JPY	2 565 050	2 768 094	0.52
21 700	KONAMI HOLDINGS CORP	JPY	913 052	893 154	0.17
557 880	KONICA MINOLTA INC	JPY	4 526 423	4 769 707	0.90
22 989	KYUSHU RAILWAY CO	JPY	626 004	588 336	0.11
199 920	LAMB WESTON HOLDINGS INC	USD	12 093 683	11 123 052	2.10
4 697	LOWE'S COS INC	USD	404 888	416 205	0.08
7 416	MARSH & MCLENNAN COS INC	USD	618 243	649 584	0.12
156 597	MARUBENI CORP	JPY	935 689	910 015	0.17
279 040	MEBUKI FINANCIAL GROUP INC	JPY	622 521	639 070	0.12
9 478	MEIJI HOLDINGS CO LTD	JPY	596 253	594 816	0.11
12 897	MERLIN PROPERTIES SOCIMI SA	EUR	159 278	157 343	0.03
41 140	MICRON TECHNOLOGY INC	USD	1 505 657	1 394 093	0.26
512 093	mitsubishi chemical holdings corp	JPY	3 041 936	3 141 149	0.59
16 107	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	631 482	615 822	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
23 707	MITSUBISHI MATERIALS CORP	JPY	588 194	592 219	0.11
56 390	MITSUBISHI TANABE PHARMA CORP	JPY	558 712	551 517	0.10
16 134	MITSUI FUDOSAN CO LTD	JPY	354 643	343 537	0.06
140 938	MIURA CO LTD	JPY	3 183 803	3 819 400	0.72
124 356	MORGAN STANLEY	USD	5 191 874	4 784 015	0.90
19 961	NETFLIX INC	USD	6 845 510	6 438 422	1.21
54 982	NGK SPARK PLUG CO LTD	JPY	880 727	906 102	0.17
47 843	NIPPON STEEL CORP	JPY	721 881	720 993	0.14
31 825	NISSHIN SEIFUN GROUP INC	JPY	651 004	637 826	0.12
77 986	NN GROUP NV	EUR	2 734 969	2 760 704	0.52
67 348	NYFOSA AB	SEK	381 489	371 287	0.07
107 911	OBAYASHI CORP	JPY	940 375	933 161	0.18
52 762	OCCIDENTAL PETROLEUM CORP	USD	2 397 211	2 329 534	0.44
117 000	OLYMPUS CORP	JPY	1 150 598	1 140 493	0.22
15 383	ON SEMICONDUCTOR CORP	USD	304 474	272 998	0.05
80 852	ORACLE CORP	USD	4 027 870	4 044 730	0.76
145	ORIX JREIT INC	JPY	236 780	232 342	0.04
47 193	OWENS CORNING	USD	1 964 417	2 411 866	0.45
12 630	PAYPAL HOLDINGS INC	USD	1 056 924	1 269 433	0.24
4 779	PIONEER NATURAL RESOURCES CO	USD	632 060	645 677	0.12
552	PUBLIC STORAGE	USD	118 545	115 446	0.02
149 285	RECRUIT HOLDINGS CO LTD	JPY	3 976 832	4 372 901	0.82
31 663	ROCHE HOLDING AG	CHF	7 898 650	7 831 984	1.48
4 467	SALESFORCE.COM INC	USD	628 391	595 169	0.11
266 063	SANOFI	EUR	19 449 205	20 196 842	3.81
32 764	SAP SE	EUR	3 881 223	3 956 581	0.75
12 843	SBA COMMUNICATIONS CORP	USD	2 492 814	2 535 669	0.48
11 914	SECOM CO LTD	JPY	926 859	900 534	0.17
40 911	SEIKO EPSON CORP	JPY	575 225	568 512	0.11
3 151	SERVICENOW INC	USD	638 697	759 721	0.14
39 023	SEVEN & I HOLDINGS CO LTD	JPY	1 171 441	1 160 248	0.22
299 682	SHIN-ETSU CHEMICAL CO LTD	JPY	22 552 408	24 510 573	4.63
56 197	SHINSEI BANK LTD	JPY	735 639	766 275	0.14
20 489	SNAP-ON INC	USD	2 897 971	2 980 153	0.56
405 831	SOFTWARE AG	EUR	12 065 356	12 256 096	2.31
37 492	SPIRIT AEROSYSTEMS HOLDINGS INC - A	USD	2 742 086	2 678 894	0.51
6 116	SQUARE INC - A	USD	401 651	389 527	0.07
123 432	SUBARU CORP	JPY	2 659 643	2 634 746	0.50
56 145	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	633 878	647 276	0.12
69 529	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	2 157 942	2 156 802	0.41
86 793	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	2 884 122	2 722 044	0.51
52 136	SUZUKEN CO LTD/AICHI JAPAN	JPY	2 919 374	2 685 531	0.51
3 575	SYNOPSIS INC	USD	319 679	403 993	0.08
153 487	TAIHEIYO CEMENT CORP	JPY	4 346 222	4 078 164	0.77

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
69 480	TAKEDA PHARMACEUTICAL CO LTD	JPY	2 364 713	2 164 908	0.41
5 949	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	504 060	593 072	0.11
45 501	TEIJIN LTD	JPY	662 427	681 248	0.13
35 346	TERUMO CORP	JPY	929 442	924 742	0.17
6 792	THERMO FISHER SCIENTIFIC INC	USD	1 751 510	1 751 558	0.33
8 040	T-MOBILE US INC	USD	502 119	523 433	0.10
29 111	TOBU RAILWAY CO LTD	JPY	747 343	745 010	0.14
30 300	TOHO ZINC CO LTD	JPY	630 992	615 906	0.12
45 428	TOPPAN PRINTING CO LTD	JPY	630 811	605 364	0.11
57 279	TOYO SEIKAN GROUP HOLDINGS LTD	JPY	993 533	998 110	0.19
220 963	TOYOTA MOTOR CORP	JPY	12 056 135	12 044 569	2.27
6 082	UNILEVER NV	EUR	327 881	325 752	0.06
12 998	UNITEDHEALTH GROUP INC	USD	2 852 169	2 785 074	0.53
88 254	VALERO ENERGY CORP	USD	6 509 241	6 634 549	1.25
45 408	VERIZON COMMUNICATIONS INC	USD	2 357 575	2 277 976	0.43
188 764	VOLKSWAGEN AG - PFD	EUR	27 040 897	27 978 600	5.29
143 989	WELLS FARGO & CO	USD	5 785 107	5 983 105	1.13
16 099	WEST JAPAN RAILWAY CO	JPY	1 154 458	1 143 646	0.22
121 182	WILLIAMS COS INC	USD	2 852 155	2 983 793	0.56
51 873	XCEL ENERGY INC	USD	2 812 534	2 709 804	0.51
49 246	YAKULT HONSHA CO LTD	JPY	2 624 896	2 548 708	0.48
10 608	ZOETIS INC	USD	1 047 098	1 057 167	0.20
Total Shares			515 240 731	523 077 178	98.68
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			515 240 731	523 077 178	98.68
Total Investments			515 240 731	523 077 178	98.68

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals & Biotechnology	19.46	United States of America	35.18
Banks	14.75	Japan	24.99
Automobiles & Parts	8.86	France	16.84
Nonlife Insurance	7.79	Germany	15.26
Software & Computer Services	6.06	Netherlands	2.62
General Retailers	5.60	Spain	2.16
Chemicals	5.48	Switzerland	1.48
Oil & Gas Producers	3.78	Sweden	0.07
Food Producers	3.16	Canada	0.04
Life Insurance	2.25	Russia	0.04
Support Services	2.08		
Technology Hardware & Equipment	2.00		98.68
Health Care Equipment & Services	1.92		
Gas, Water & Multiutilities	1.72		
Construction & Materials	1.54		
Aerospace & Defense	1.50		
Travel, Leisure & Catering	1.35		
Electronic & Electrical Equipment	1.33		
Nonequity Investment Instruments	0.90		
Industrial Engineering	0.84		
Household Goods & Home Construction	0.68		
Media	0.67		
Real Estate Investment & Services	0.65		
Fixed Line Telecommunications	0.59		
Real Estate Investment Trusts	0.57		
Oil Equipment, Services & Distribution	0.56		
Leisure Goods	0.54		
Electricity	0.51		
General Industrials	0.47		
Financial Services	0.44		
Industrial Metals & Mining	0.25		
Alternative Energy	0.11		
Industrial Transportation	0.11		
Mobile Telecommunications	0.10		
Personal Goods	0.06		
	98.68		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
9 812	ABBOTT LABORATORIES	USD	697 260	724 613	0.74
5 884	ADOBE INC	USD	1 490 894	1 522 410	1.56
42 929	AGEAS	EUR	1 893 169	1 962 285	2.01
63 395	AGL ENERGY LTD	AUD	888 463	781 695	0.80
6 678	ALLIANCE DATA SYSTEMS CORP	USD	855 968	821 732	0.84
2 624	ALPHABET CLASS - A	USD	2 694 407	2 494 966	2.56
3 088	ALPHABET INC	USD	2 985 189	2 931 024	3.01
893	AMAZON.COM INC	USD	1 495 453	1 484 907	1.52
725 166	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	3 638 688	3 565 641	3.66
2 258 213	BANCO SANTANDER SA	EUR	9 296 582	9 214 637	9.44
6 424	BERKSHIRE HATHAWAY INC - B	USD	1 162 406	1 202 497	1.23
115	BOOKING HOLDINGS INC	USD	193 193	189 315	0.19
75 867	BOSTON SCIENTIFIC CORP	USD	2 725 404	2 863 333	2.94
33 602	BROWN-FORMAN CORP - B	USD	1 698 142	1 635 545	1.68
51 124	CALIFORNIA RESOURCES CORP	USD	841 630	883 492	0.91
34 853	CELGENE CORP	USD	2 834 163	2 829 128	2.90
44 256	DENSO CORP	JPY	1 674 759	1 635 059	1.68
54 487	DEUTSCHE PFANDBRIEFBANK AG	EUR	563 396	576 472	0.59
8 014	DOLLAR TREE INC	USD	715 397	755 728	0.78
3 318	ELECTRONIC ARTS INC	USD	283 218	295 030	0.30
10 836	FACEBOOK INC	USD	1 559 376	1 836 449	1.88
618	FAST RETAILING CO LTD	JPY	292 114	328 054	0.34
36 915	FIELMANN AG	EUR	2 318 262	2 355 177	2.42
9 109	FORTINET INC	USD	678 228	614 546	0.63
43 714	FRESENIUS SE & CO KGAA	EUR	2 031 171	2 084 284	2.14
28 065	HARTFORD FINANCIAL SERVICES GROUP INC	USD	1 372 264	1 373 184	1.41
6 562	HELLA GMBH & CO KGAA	EUR	276 523	285 316	0.29
13 564	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 594 899	1 642 497	1.68
17 904	JOHNSON & JOHNSON	USD	2 255 007	2 189 734	2.25
118 542	K+S AG	EUR	1 908 526	1 941 718	1.99
89 292	KYOCERA CORP	JPY	5 098 227	5 119 788	5.25
10 396	LINCOLN NATIONAL CORP	USD	578 235	588 358	0.60
36 221	MINITUBISHI ESTATE CO LTD	JPY	560 786	591 903	0.61
7 228	MINITUBISHI FUDOSAN CO LTD	JPY	158 880	153 904	0.16
89 715	NICHIREI CORP	JPY	1 859 440	1 869 697	1.92
20 027	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	794 885	818 909	0.84
12 558	NN GROUP NV	EUR	439 153	444 553	0.46
31 141	OMNICOM GROUP INC	USD	2 246 828	2 240 960	2.30
40 463	ORACLE CORP	USD	1 960 274	2 024 216	2.08
353	ORIX JREIT INC	JPY	572 330	565 632	0.58
14 312	PACKAGING CORP OF AMERICA	USD	1 158 958	1 197 945	1.23
1 676	PALO ALTO NETWORKS INC	USD	334 063	299 879	0.31
12 828	PERKINELMER INC	USD	993 915	1 085 221	1.11
558	SALESFORCE.COM INC	USD	78 496	74 346	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 129	SAP SE	EUR	1 350 928	1 464 698	1.50
25 564	SS&C TECHNOLOGIES HOLDINGS INC	USD	1 306 693	1 293 240	1.33
101 814	SUMITOMO CORP	JPY	1 299 389	1 354 678	1.39
109 487	SUMITOMO HEAVY INDUSTRIES LTD	JPY	3 351 789	3 306 178	3.39
116 517	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	3 728 749	3 614 378	3.71
9 260	TDK CORP	JPY	718 029	629 437	0.65
720 205	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	1 747 938	1 769 544	1.81
68 341	TOKIO MARINE HOLDINGS INC	JPY	3 006 814	3 007 254	3.08
265 601	TOSHIBA TEC CORP	JPY	5 982 204	6 492 045	6.65
12 203	TOYOTA MOTOR CORP	JPY	676 224	665 179	0.68
4 008	UNILEVER NV	EUR	218 837	214 668	0.22
5 064	VOLKSWAGEN AG - PFD	EUR	718 480	750 586	0.77
9 141	WEC ENERGY GROUP INC	USD	688 507	669 200	0.69
Total Shares			94 543 202	95 326 864	97.77
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			94 543 202	95 326 864	97.77
Total Investments			94 543 202	95 326 864	97.77

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.40	United States of America	38.72
Software & Computer Services	16.31	Japan	30.93
Electronic & Electrical Equipment	13.67	Spain	13.11
Nonlife Insurance	6.33	Germany	11.52
Health Care Equipment & Services	5.82	Belgium	2.01
Pharmaceuticals & Biotechnology	5.15	Australia	0.80
General Retailers	5.05	Netherlands	0.68
Automobiles & Parts	3.42		
Industrial Engineering	3.39		
Life Insurance	2.47		
Media	2.30		
Support Services	2.23		
Chemicals	1.99		
Food Producers	1.92		
Mobile Telecommunications	1.81		
Beverages	1.68		
Gas, Water & Multiutilities	1.49		
General Industrials	1.23		
Oil & Gas Producers	0.91		
Fixed Line Telecommunications	0.84		
Real Estate Investment & Services	0.76		
Real Estate Investment Trusts	0.58		
Technology Hardware & Equipment	0.31		
Leisure Goods	0.30		
Personal Goods	0.22		
Travel, Leisure & Catering	0.19		
	97.77		97.77

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
4 279 850	BUNDESobligation 0% 08/04/2022	EUR	4 359 180	4 371 546	3.95
4 517 630	BUNDESobligation 0% 08/10/2021	EUR	4 582 650	4 596 801	4.15
4 993 000	BUNDESobligation 0% 09/04/2021	EUR	5 057 354	5 059 532	4.57
4 517 660	BUNDESobligation 0.25% 16/10/2020	EUR	4 586 383	4 574 605	4.13
4 754 820	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 04/01/2022	EUR	5 113 715	5 089 202	4.60
3 803 770	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.25% 04/09/2020	EUR	3 984 559	3 937 606	3.56
3 804 440	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.25% 04/09/2021	EUR	4 087 485	4 056 199	3.66
4 517 610	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/01/2021	EUR	4 799 218	4 744 959	4.29
5 230 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3% 04/07/2020	EUR	5 513 276	5 423 606	4.89
4 517 380	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2021	EUR	4 946 984	4 883 514	4.41
2 853 110	BUNDESSCHATZANWEISUNGEN 0% 11/09/2020	EUR	2 881 748	2 877 604	2.60
3 090 780	BUNDESSCHATZANWEISUNGEN 0% 12/03/2021	EUR	3 127 188	3 130 651	2.83
2 853 260	BUNESSC 0 GROIP INC 0% 11/12/2020	EUR	2 884 840	2 884 089	2.60
1 026 000	FINLAND GOVERNMENT BOND 0% 15/04/2022	EUR	1 041 473	1 045 263	0.94
1 232 000	FINLAND GOVERNMENT BOND 0.375% 15/09/2020	EUR	1 250 986	1 247 314	1.13
1 232 000	FINLAND GOVERNMENT BOND 3.5% 15/04/2021	EUR	1 342 821	1 324 431	1.20
3 244 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2021	EUR	3 276 648	3 282 095	2.96
1 709 770	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2022	EUR	1 733 593	1 740 589	1.57
3 060 820	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2021	EUR	3 092 155	3 100 840	2.80
3 285 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2022	EUR	3 332 464	3 350 053	3.03
2 385 490	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2020	EUR	2 419 289	2 416 167	2.18
3 534 150	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/10/2020	EUR	3 726 449	3 680 375	3.32
4 816 650	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/04/2022	EUR	5 329 737	5 322 518	4.81
4 138 780	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021	EUR	4 563 241	4 521 721	4.08
4 082 800	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.75% 25/04/2021	EUR	4 477 778	4 415 038	3.99
3 989 190	NETHERLANDS GOVERNMENT BOND 0% 15/01/2022	EUR	4 051 772	4 060 776	3.67
4 278 210	NETHERLANDS GOVERNMENT BOND 3.25% 15/07/2021	EUR	4 690 230	4 627 868	4.18
3 885 240	NETHERLANDS GOVERNMENT BOND 3.5% 15/07/2020	EUR	4 132 500	4 053 549	3.66
2 151 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	2 382 685	2 351 258	2.12
1 153 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.65% 20/04/2022	EUR	1 298 090	1 293 551	1.17
1 995 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.9% 15/07/2020	EUR	2 131 663	2 088 047	1.89
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			110 198 154	109 551 367	98.94
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			110 198 154	109 551 367	98.94
Total Investments			110 198 154	109 551 367	98.94

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	98.94	Germany	50.23
	98.94	France	28.75
		Netherlands	11.51
		Austria	5.18
		Finland	3.27
			98.94

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
10 246 000	BUNDESobligation 0% 05/04/2024	EUR	10 480 538	10 574 384	4.40
9 678 710	BUNDESobligation 0% 07/10/2022	EUR	9 812 282	9 919 952	4.13
9 107 410	BUNDESobligation 0% 13/10/2023	EUR	9 214 515	9 387 463	3.91
9 108 610	BUNDESobligation 0% 14/04/2023	EUR	9 221 187	9 363 196	3.90
10 247 140	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 04/09/2022	EUR	10 975 273	10 994 413	4.57
10 246 220	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/02/2023	EUR	11 032 418	11 093 070	4.61
10 246 310	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2023	EUR	11 063 452	11 146 961	4.64
10 247 260	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	11 243 278	11 352 939	4.72
13 662 880	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	14 725 349	14 707 749	6.12
10 247 300	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	11 338 442	11 424 202	4.75
10 246 200	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	11 333 642	11 414 779	4.75
1 957 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	1 961 665	2 004 359	0.83
1 789 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	1 916 880	1 933 551	0.80
1 789 000	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	1 914 971	1 920 223	0.80
1 788 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	1 996 143	2 007 835	0.84
8 047 780	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2023	EUR	8 089 029	8 239 720	3.43
8 388 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	8 442 759	8 595 205	3.58
10 423 750	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	11 291 451	11 402 019	4.74
9 641 500	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	10 858 936	10 966 242	4.56
9 553 750	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	10 463 456	10 487 629	4.36
12 440 950	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	15 059 683	15 084 652	6.27
2 937 400	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/04/2023	EUR	4 048 159	3 975 330	1.65
6 361 650	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	6 424 480	6 534 528	2.72
7 283 670	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	7 930 018	8 001 112	3.33
6 308 760	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	6 903 181	6 885 381	2.86
1 764 280	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2023	EUR	2 058 990	2 045 903	0.85
3 409 330	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	4 509 239	4 413 719	1.84
2 710 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	2 728 583	2 773 685	1.15
1 972 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/09/2022	EUR	1 991 336	2 012 426	0.84
3 702 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	4 037 454	4 076 642	1.70
3 338 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	3 820 678	3 798 644	1.58
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			236 887 467	238 537 913	99.23
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			236 887 467	238 537 913	99.23
Total Investments			236 887 467	238 537 913	99.23

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.23	Germany	50.49
	99.23	France	28.60
		Netherlands	11.60
		Austria	5.27
		Finland	3.27
			99.23

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
4 062 090	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	4 253 763	4 356 796	14.48
2 812 190	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	3 006 712	3 055 444	10.15
3 593 230	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	3 860 817	3 953 451	13.14
3 593 160	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	3 740 939	3 825 997	12.72
301 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	313 264	318 187	1.06
219 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	229 550	236 443	0.79
329 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	412 444	418 274	1.39
1 338 100	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	1 365 089	1 409 688	4.68
163 680	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	166 173	167 420	0.56
1 162 660	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	1 202 888	1 228 292	4.08
1 140 430	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	1 200 237	1 241 073	4.12
1 293 710	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	1 420 268	1 450 637	4.82
1 288 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	1 616 954	1 632 423	5.43
1 071 120	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	1 491 652	1 507 976	5.01
1 602 390	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	1 625 393	1 674 401	5.56
1 612 290	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	1 801 968	1 823 581	6.06
471 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	504 198	519 419	1.73
464 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	508 593	517 221	1.72
404 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	538 737	547 541	1.82
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			29 259 639	29 884 264	99.32
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			29 259 639	29 884 264	99.32
Total Investments			29 259 639	29 884 264	99.32

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.32
	99.32

Geographical classification	%
Germany	50.49
France	28.71
Netherlands	11.63
Austria	5.26
Finland	3.23
	99.32

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
517 285	AEGON NV	EUR	2 526 087	2 579 009	7.05
6 149	AGEAS	EUR	305 393	320 083	0.88
785	ALIGN TECHNOLOGY INC	USD	202 726	214 855	0.59
10 216	ALLIANZ SE - REG	EUR	2 425 607	2 466 404	6.76
55	ALPHABET CLASS - A	USD	64 405	59 554	0.16
67	AMAZON.COM INC	USD	130 692	126 873	0.35
1 627	AMERICAN WATER WORKS CO INC	USD	184 404	188 732	0.52
18 071	APPLIED MATERIALS INC	USD	752 657	811 569	2.22
2 164	ARCHER-DANIELS-MIDLAND CO	USD	82 924	88 291	0.24
115 271	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	668 148	645 458	1.77
132 873	BANCO DE SABADELL SA	EUR	154 301	137 849	0.38
143 332	BANCO SANTANDER SA	EUR	653 881	666 046	1.82
2 681	BANK OF MONTREAL	CAD	194 584	202 953	0.56
7 887	BERKSHIRE HATHAWAY INC - B	USD	1 633 871	1 681 272	4.60
81 105	CAIXABANK SA	EUR	254 503	232 568	0.64
365	CATERPILLAR INC	USD	48 790	49 746	0.14
802	CHIPOTLE MEXICAN GRILL INC	USD	531 068	587 770	1.61
43	CLOROX CO	USD	6 395	6 584	0.02
36 553	CORTEVA INC	USD	1 014 346	1 080 872	2.96
7 952	DUKE ENERGY CORP	USD	689 041	701 684	1.92
3 152	EDION CORP	JPY	28 140	29 285	0.08
4 998	FACEBOOK INC	USD	866 403	964 614	2.64
1 027	FAST RETAILING CO LTD	JPY	596 140	620 832	1.70
14 943	FURUKAWA ELECTRIC CO LTD	JPY	418 969	437 583	1.20
1 596	GODADDY INC	USD	115 534	111 959	0.31
79 207	HP INC	USD	1 636 417	1 646 714	4.51
37	HULIC REIT INC	JPY	62 604	64 254	0.18
609	IAC/INTERACTIVECORP	USD	132 062	132 476	0.36
121 545	ING GROEP NV	EUR	1 344 964	1 411 284	3.87
13 948	IWATANI CORP	JPY	473 031	484 180	1.33
17 660	KBC GROUP NV	EUR	1 178 147	1 159 210	3.17
18 145	KDDI CORP	JPY	457 164	462 046	1.27
12 884	KEIHAN ELECTRIC RAILWAY CO LTD	JPY	575 274	561 448	1.54
47	KINEDIX RESIDENTIAL INVESTMENT CORP	JPY	78 634	83 277	0.23
3 206	MITSUBISHI ESTATE CO LTD	JPY	61 396	59 662	0.16
1 210	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	299 111	304 113	0.83
2 403	NEXTERA ENERGY INC	USD	494 441	492 279	1.35
197 193	NORDEA BANK ABP	SEK	1 457 296	1 432 904	3.92
19 289	ORACLE CORP	USD	1 094 458	1 098 894	3.01
26	ORIX JREIT INC	JPY	47 107	47 444	0.13
6 751	PROCTER & GAMBLE CO	USD	733 969	740 247	2.03
5 919	PRUDENTIAL FINANCIAL INC	USD	590 361	597 819	1.64
4 873	SAP SE	EUR	612 363	670 142	1.84

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 881	SBI HOLDINGS INC/JAPAN	JPY	167 305	195 087	0.53
39	SIMON PROPERTY GROUP INC	USD	6 322	6 231	0.02
22 076	STARBUCKS CORP	USD	1 796 986	1 850 631	5.07
8 047	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	291 572	284 267	0.78
83 094	TOSHIBA TEC CORP	JPY	2 109 704	2 312 965	6.33
15 626	TOYOTA MOTOR CORP	JPY	975 626	969 989	2.66
468	TRIMBLE INC	USD	16 366	21 111	0.06
15 774	VOLKSWAGEN AG - PFD	EUR	2 537 349	2 662 539	7.28
1 793	VORNADO REALTY TRUST	USD	122 587	114 931	0.31
1 963	WELLS FARGO & CO	USD	90 946	92 889	0.25
1 260	WELLTOWER INC	USD	100 876	102 728	0.28
22 409	WOOLWORTHS GROUP LTD	AUD	492 291	522 559	1.43
1 775	YAKULT HONSHA CO LTD	JPY	113 685	104 615	0.29
Total Shares			34 699 423	35 701 380	97.78
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			34 699 423	35 701 380	97.78
Total Investments			34 699 423	35 701 380	97.78

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.15	United States of America	37.16
Nonlife Insurance	12.19	Japan	18.40
Automobiles & Parts	9.95	Germany	16.72
Life Insurance	9.58	Netherlands	10.93
Software & Computer Services	8.32	Spain	4.61
Travel, Leisure & Catering	8.22	Belgium	4.05
Electronic & Electrical Equipment	7.59	Finland	3.92
Technology Hardware & Equipment	6.73	Australia	1.43
Gas, Water & Multiutilities	3.76	Canada	0.56
Food Producers	3.49		
General Retailers	2.13		97.78
Household Goods & Home Construction	2.05		
Food & Drug Retailers	1.43		
Electricity	1.35		
Fixed Line Telecommunications	1.27		
Real Estate Investment Trusts	0.87		
Health Care Equipment & Services	0.59		
Financial Services	0.53		
Real Estate Investment & Services	0.44		
Industrial Engineering	0.14		
	97.78		

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
35 677	AENA SME SA	EUR	6 583 807	7 081 628	6.52
23 515	AGL ENERGY LTD	AUD	334 929	330 198	0.30
10 188	AIRBUS SE	EUR	1 385 573	1 446 549	1.33
39 715	ALPS ALPINE CO LTD	JPY	859 337	669 412	0.62
7 165	AOYAMA TRADING CO LTD	JPY	154 025	140 454	0.13
1 674 633	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	10 068 684	9 377 072	8.62
441 997	BANCO SANTANDER SA	EUR	2 129 279	2 053 904	1.89
30 502	BAYERISCHE MOTOREN WERKE AG	EUR	2 229 585	2 260 945	2.08
84 072	BNP PARIBAS SA	EUR	4 538 651	3 998 631	3.68
59 260	BRAMBLES LTD	AUD	509 078	535 624	0.49
130 040	CALTEX AUSTRALIA LTD	AUD	2 547 883	2 258 576	2.08
170 586	COCA-COLA AMATIL LTD	AUD	1 111 762	1 223 423	1.13
31 202	DEUTSCHE BANK AG - REG	EUR	213 982	240 913	0.22
11 058	DEUTSCHE BOERSE AG	EUR	1 548 610	1 566 551	1.44
96 793	DEUTSCHE LUFTHANSA AG - REG	EUR	1 634 963	1 661 134	1.53
10 402	DEUTSCHE POST AG - REG	EUR	317 176	342 344	0.32
848	FAST RETAILING CO LTD	JPY	430 437	512 625	0.47
73 416	FUJI ELECTRIC CO LTD	JPY	2 598 826	2 531 468	2.33
22 987	FUJI MEDIA HOLDINGS INC	JPY	308 765	320 461	0.29
85 332	GALENICA AG	CHF	4 085 157	4 288 402	3.95
3 881	GEBERIT AG - REG	CHF	1 611 102	1 815 081	1.67
12 579	HELVETIA HOLDING AG	CHF	1 482 024	1 580 410	1.45
360	HULIC REIT INC	JPY	609 124	625 172	0.58
112 417	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	3 306 402	3 386 142	3.12
295 488	ING GROEP NV	EUR	3 344 015	3 430 972	3.16
34 668	INNOGY SE	EUR	1 608 933	1 646 313	1.52
23 563	JAPAN AIRLINES CO LTD	JPY	773 074	752 992	0.69
62 935	KONINKLIJKE PHILIPS NV	EUR	2 713 563	2 736 733	2.52
114 467	MITSUBISHI ELECTRIC CORP	JPY	1 491 787	1 507 598	1.39
150 923	MITSUMI & CO LTD	JPY	2 259 747	2 457 016	2.26
27 206	MITSUMI FUDOSAN CO LTD	JPY	639 984	659 696	0.61
82 337	MIURA CO LTD	JPY	2 068 636	2 541 029	2.34
41	MORI HILLS REIT INVESTMENT CORP	JPY	58 278	58 071	0.05
24 294	MORINAGA MILK INDUSTRY CO LTD	JPY	740 949	961 703	0.89
11 613	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	539 816	540 769	0.50
3 843	NN GROUP NV	EUR	151 673	154 925	0.14
53	NOMURA REAL ESTATE MASTER FUND INC	JPY	74 693	81 512	0.08
15 336	NORDEA BANK ABP	SEK	113 336	111 439	0.10
111 827	NTT DOCOMO INC	JPY	2 378 820	2 607 808	2.40
149 093	OJI HOLDINGS CORP	JPY	943 440	860 737	0.79
40	ORIX JREIT INC	JPY	72 650	72 991	0.07
11 189	PARGESA HOLDING SA - BR	CHF	844 043	863 546	0.79
13 570	ROCHE HOLDING AG	CHF	3 810 673	3 822 496	3.52
13 045	SAP SE	EUR	1 748 357	1 793 968	1.65

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
28 814	SBI HOLDINGS INC/JAPAN	JPY	611 690	713 263	0.66
46 487	SOFTWARE AG	EUR	1 571 193	1 598 770	1.47
193 139	SOJITZ CORP	JPY	648 569	620 253	0.57
65 894	SONY CORP	JPY	3 155 264	3 454 327	3.18
116 744	SONY FINANCIAL HOLDINGS INC	JPY	2 770 416	2 804 282	2.58
91 252	STMICROELECTRONICS NV	EUR	1 545 030	1 621 117	1.49
30 081	SUBARU CORP	JPY	704 703	731 224	0.67
75 073	SUNRISE COMMUNICATIONS GROUP AG	CHF	5 334 955	5 609 199	5.16
10 752	SUZUKEN CO LTD/AICHI JAPAN	JPY	617 445	630 709	0.58
3 498	SWISS LIFE HOLDING AG - REG	CHF	1 571 829	1 735 694	1.60
167 354	TABCORP HOLDINGS LTD	AUD	515 038	522 611	0.48
54 020	TAKARA HOLDINGS INC	JPY	607 405	565 069	0.52
39 024	TERUMO CORP	JPY	1 184 152	1 162 679	1.07
27 975	TOYOTA MOTOR CORP	JPY	1 654 479	1 736 558	1.60
4 444	UNILEVER NV	EUR	272 136	271 058	0.25
11 876	VOLKSWAGEN AG - PFD	EUR	1 910 331	2 004 585	1.84
51 693	WESFARMERS LTD	AUD	1 321 350	1 311 724	1.21
120 618	WOODSIDE PETROLEUM LTD	AUD	3 096 096	3 077 645	2.83
Total Shares			106 067 709	108 080 200	99.47
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			106 067 709	108 080 200	99.47
Total Investments			106 067 709	108 080 200	99.47

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.69	Japan	27.91
Pharmaceuticals & Biotechnology	8.05	Spain	20.16
Industrial Transportation	6.83	Switzerland	18.14
Automobiles & Parts	6.20	Germany	12.07
Fixed Line Telecommunications	5.66	Netherlands	8.89
General Retailers	4.92	Australia	8.52
Oil & Gas Producers	4.91	France	3.68
Life Insurance	4.32	Finland	0.10
Industrial Engineering	3.73		
Health Care Equipment & Services	3.59		99.47
Leisure Goods	3.18		
Software & Computer Services	3.12		
Electronic & Electrical Equipment	2.95		
Financial Services	2.89		
Travel, Leisure & Catering	2.70		
Mobile Telecommunications	2.40		
Support Services	2.26		
Gas, Water & Multiutilities	1.82		
Construction & Materials	1.67		
Beverages	1.65		
Technology Hardware & Equipment	1.49		
Nonlife Insurance	1.45		
Aerospace & Defense	1.33		
General Industrials	1.06		
Food Producers	0.89		
Forestry & Paper	0.79		
Real Estate Investment Trusts	0.77		
Real Estate Investment & Services	0.61		
Media	0.29		
Personal Goods	0.25		
	99.47		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
14 000	AT&T INC FRN 01/06/2021	USD	13 999	14 068	1.41
4 000	BANK OF NOVA SCOTIA FRN 20/04/2021	USD	4 017	4 017	0.40
14 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL FRN 01/02/2024	USD	14 012	14 065	1.41
9 000	COMCAST CORP 3.45% 01/10/2021	USD	9 150	9 259	0.92
4 000	GOLDMAN SACHS GROUP INC FRN 15/05/2026	USD	3 950	3 959	0.40
4 000	HEWLETT PACKARD ENTERPRISE CO FRN 05/10/2021	USD	4 004	4 000	0.40
16 000	MORGAN STANLEY FRN 10/02/2021	USD	16 024	16 026	1.59
1 000	MORGAN STANLEY FRN 24/01/2029	USD	1 012	1 052	0.11
15 000	MORGAN STANLEY 3.125% 27/07/2026	USD	14 629	15 274	1.53
2 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 5.5% 01/05/2024	USD	2 034	2 060	0.21
9 000	MURPHY OIL CORP 6.875% 15/08/2024	USD	9 455	9 485	0.95
14 000	NGPL PIPECO LLC - 144A - 4.375% 15/08/2022	USD	14 351	14 473	1.45
20 000	ROYAL BANK OF CANADA FRN 22/07/2020	USD	20 012	20 044	1.99
6 000	ROYAL BANK OF CANADA FRN 30/04/2021	USD	6 019	6 019	0.60
5 000	SEMPRA ENERGY FRN 15/03/2021	USD	4 977	5 013	0.50
14 000	TORONTO-DOMINION BANK FRN 11/06/2020	USD	14 015	14 033	1.40
14 000	TORONTO-DOMINION BANK 1.9% 24/10/2019	USD	13 931	13 983	1.40
4 000	TOYOTA MOTOR CREDIT CORP FRN 13/04/2021	USD	4 005	4 004	0.40
Total Bonds			169 596	170 834	17.07
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 000	EUROPEAN INVESTMENT BANK 1.25% 16/12/2019	USD	995	996	0.10
286 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.875% 07/10/2019	USD	285 752	285 730	28.53
12 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	13 385	13 508	1.35
1 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2046	USD	1 076	1 130	0.11
190 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	196 409	201 992	20.18
1 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	1 022	1 024	0.10
97 700	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2047	USD	95 471	101 974	10.19
1 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	1 015	1 070	0.11
152 100	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	177 862	179 086	17.89
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			772 987	786 510	78.56
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			942 583	957 344	95.63
Total Investments			942 583	957 344	95.63

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	78.56	United States of America	89.73
Banks	5.80	Canada	5.80
Nonequity Investment Instruments	3.22	Luxembourg	0.10
Oil Equipment, Services & Distribution	1.45		
Fixed Line Telecommunications	1.41		
Leisure Goods	1.41		
Oil & Gas Producers	0.95		
Media	0.92		
Financial Services	0.80		
Gas, Water & Multiutilities	0.50		
Technology Hardware & Equipment	0.40		
Real Estate Investment Trusts	0.21		
	95.63		95.63

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
38 000	BNP PARIBAS SA 4.125% 14/01/2022	EUR	42 217	42 164	1.97
3 000	COMMERZBANK AG 1% 04/03/2026	EUR	3 074	3 085	0.14
41 000	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	41 676	42 316	1.97
3 000	ENGIE ALLIANCE GIE 5.75% 24/06/2023	EUR	3 709	3 709	0.17
52 000	GOLDMAN SACHS GROUP INC FRN 16/12/2020	EUR	52 050	52 059	2.44
51 000	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	51 738	51 736	2.41
50 000	LVMH MOET HENNESSY LOUIS VUITTON SE 1.75% 13/11/2020	EUR	51 362	51 346	2.40
1 000	NATIONAL AUSTRALIA BANK LTD 0.875% 20/01/2022	EUR	1 023	1 025	0.05
40 000	OMV AG 1% 14/12/2026	EUR	41 852	42 400	1.98
40 000	RCI BANQUE SA 2% 11/07/2024	EUR	41 291	42 326	1.97
7 000	ROCHE HOLDINGS INC 6.5% 04/03/2021	EUR	7 941	7 811	0.36
Total Bonds			337 933	339 977	15.86
Supranationals, Governments and Local Public Authorities, Debt Instruments					
10 835.51	BUNDESobligation 0% 05/04/2024	EUR	11 184	11 185	0.52
13 828	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	14 078	14 213	0.66
332 239.86	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	335 107	341 766	15.94
149 390.71	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2030	EUR	153 176	154 616	7.21
11 309	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	10 824	11 234	0.52
114 109.1	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2034	EUR	115 264	115 245	5.38
194 967	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	242 217	241 506	11.27
17 189	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2021	EUR	17 382	17 387	0.81
10 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/05/2023	EUR	11 281	11 297	0.53
428 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	489 250	487 149	22.72
300 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/10/2024	EUR	285 533	301 819	14.08
1 000	SPAIN GOVERNMENT BOND 4% 30/04/2020	EUR	1 037	1 037	0.05
35 000	SPAIN GOVERNMENT BOND 5.85% 31/01/2022	EUR	40 680	40 679	1.90
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 727 013	1 749 133	81.59
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			2 064 946	2 089 110	97.45
Total Investments			2 064 946	2 089 110	97.45

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	81.59	Germany	32.35
Banks	6.11	Austria	24.70
Financial Services	5.01	France	18.41
Personal Goods	2.40	Spain	16.03
Oil & Gas Producers	1.98	United States of America	5.21
Pharmaceuticals & Biotechnology	0.36	Italy	0.53
		Luxembourg	0.17
		Australia	0.05
	97.45		97.45

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
5 157	ADOBE INC	USD	1 228 918	1 334 308	0.25
30 843	AEON MALL CO LTD	JPY	421 578	407 740	0.08
13 489	ALPHABET CLASS - A	USD	13 411 112	12 825 684	2.42
7 201	AMEREN CORP	USD	493 375	474 945	0.09
134 031	AMERICAN INTERNATIONAL GROUP INC	USD	6 326 655	6 270 787	1.18
11 927	AMETEK INC	USD	935 695	951 395	0.18
191 459	ANADARKO PETROLEUM CORP	USD	11 966 294	11 862 792	2.24
428	ANSYS INC	USD	74 746	76 978	0.01
62 946	APPLE INC	USD	10 040 152	10 939 825	2.06
1 244	ARISTA NETWORKS INC	USD	296 543	283 603	0.05
9 764	AUTOZONE INC	USD	8 980 624	9 426 787	1.78
931 725	AXA SA	EUR	19 929 598	21 522 848	4.06
52 437	BERKSHIRE HATHAWAY INC - B	USD	9 581 117	9 815 591	1.85
23 418	BEST BUY CO INC	USD	1 437 259	1 433 910	0.27
428 597	BNP PARIBAS SA	EUR	20 336 928	17 900 354	3.38
144 322	CABOT OIL & GAS CORP	USD	3 441 783	2 909 759	0.55
9 671	CBOE GLOBAL MARKETS INC	USD	917 165	880 054	0.17
13 282	CELGENE CORP	USD	1 034 024	1 078 142	0.20
1 493	CHEVRON CORP	USD	158 358	163 144	0.03
452 631	CIE DE SAINT-GOBAIN	EUR	14 914 191	15 513 928	2.93
48 890	CITIGROUP INC	USD	2 933 098	3 006 469	0.57
27 003	CITIZENS FINANCIAL GROUP INC	USD	829 088	838 449	0.16
41 572	CONOCOPHILLIPS	USD	2 178 081	2 226 811	0.42
467	DAIWA HOUSE REIT INVESTMENT CORP	JPY	979 603	989 994	0.19
42 812	DEVON ENERGY CORP	USD	1 064 328	1 072 180	0.20
5 800	DMG MORI AG	EUR	252 010	252 880	0.05
4 384	DUKE REALTY CORP	USD	120 095	121 688	0.02
35 921	EDION CORP	JPY	269 657	293 061	0.06
159 123	ELECTRICITE DE FRANCE SA	EUR	2 051 755	1 763 878	0.33
438 367	ENGIE SA	EUR	5 810 555	5 847 816	1.10
126 035	ENTERGY CORP	USD	11 279 189	11 391 625	2.15
11 752	ESSILORLUXOTTICA SA	EUR	1 259 227	1 348 542	0.25
11 746	ESTEE LAUDER COS INC - A	USD	1 832 324	1 888 664	0.36
2 062	EURONET WORLDWIDE INC	USD	238 591	304 628	0.06
19 831	EXXON MOBIL CORP	USD	1 345 543	1 334 431	0.25
6 975	FAST RETAILING CO LTD	JPY	3 726 921	3 702 548	0.70
10 335	FASTIGHETS AB BALDER - B	SEK	311 062	304 201	0.06
273 834	FIRST DATA CORP	USD	6 075 289	6 509 208	1.23
12 375	FIRST SOLAR INC	USD	566 540	713 725	0.13
114 920	FORTIVE CORP	USD	8 040 185	8 226 447	1.55
26 396	FUJI MEDIA HOLDINGS INC	JPY	313 378	323 135	0.06
577 306	GAZPROM PJSC - ADR REG	USD	2 368 239	3 713 860	0.70
51 426	HCA HEALTHCARE INC	USD	5 824 576	6 104 015	1.15
136	HULIC REIT INC	JPY	209 570	207 390	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
84 506	HUNTINGTON BANCSHARES INC/OH	USD	992 427	1 025 529	0.19
96 100	INPEX CORP	JPY	753 534	760 768	0.14
1 150	INTUITIVE SURGICAL INC	USD	513 503	529 709	0.10
12 294	KDDI CORP	JPY	275 355	274 899	0.05
32 457	KONICA MINOLTA INC	JPY	289 335	277 498	0.05
27 130	KYOCERA CORP	JPY	1 539 314	1 555 569	0.29
1 197	LENNAR CORP	USD	55 367	50 937	0.01
119 151	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	35 381 888	44 598 218	8.40
40 879	MACQUARIE INFRASTRUCTURE CORP	USD	1 507 745	1 455 246	0.27
69 206	MACY'S INC	USD	1 343 544	1 304 145	0.25
70	MARKEL CORP	USD	66 226	66 976	0.01
29 593	MICRON TECHNOLOGY INC	USD	1 083 056	1 002 805	0.19
8 388	MICROSOFT CORP	USD	1 017 391	986 702	0.19
121 646	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	776 517	746 169	0.14
34 002	MITSUBISHI TANABE PHARMA CORP	JPY	334 587	332 553	0.06
698 570	MIZUHO FINANCIAL GROUP INC	JPY	882 526	888 768	0.17
1 130	NETFLIX INC	USD	355 476	364 482	0.07
17 884	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	740 593	731 281	0.14
16 302	NORFOLK SOUTHERN CORP	USD	2 937 231	2 853 423	0.54
76 379	NVIDIA CORP	USD	10 045 643	11 014 861	2.08
35 921	OBAYASHI CORP	JPY	313 028	310 627	0.06
3 691	OGE ENERGY CORP	USD	142 377	137 943	0.03
1 452 452	ORANGE SA	EUR	19 818 708	20 138 247	3.80
112 029	ORIX CORP	JPY	1 450 946	1 468 223	0.28
1 247	OSI SYSTEMS INC	USD	98 672	123 331	0.02
1 462	OWENS CORNING	USD	60 640	74 718	0.01
2 640	PARSLEY ENERGY INC	USD	41 714	44 070	0.01
35 237	PAYPAL HOLDINGS INC	USD	3 093 002	3 541 646	0.67
289 290	PFIZER INC	USD	10 776 150	11 004 604	2.08
703	PINNACLE WEST CAPITAL CORP	USD	60 221	58 083	0.01
120 537	PROCTER & GAMBLE CO	USD	11 887 441	11 605 973	2.19
47 542	QURATE RETAIL INC	USD	722 152	517 251	0.10
7 546	RAYTHEON CO	USD	1 223 585	1 152 176	0.22
37 165	RED HAT INC	USD	5 993 544	6 127 591	1.16
76 906	REGIONS FINANCIAL CORP	USD	967 397	1 008 935	0.19
255 856	RENAULT SA	EUR	15 333 450	14 146 278	2.67
2 099	SALESFORCE.COM INC	USD	293 858	279 664	0.05
521 303	SANOFI	EUR	38 107 248	39 572 110	7.45
44 097	SEIKO EPSON CORP	JPY	627 758	612 786	0.12
858	SEKISUI HOUSE REIT INC	JPY	578 550	563 635	0.11
14 077	SHIMIZU CORP	JPY	106 901	102 685	0.02
1 168 202	SOJITZ CORP	JPY	3 362 932	3 294 348	0.62
21 378	SQUARE INC - A	USD	1 402 216	1 361 562	0.26
64 828	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 993 828	2 010 976	0.38

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
16 648	TALANX AG	EUR	627 297	634 289	0.12
28 469	TJX COS INC	USD	1 322 539	1 321 954	0.25
163 691	TOKYU FUDOSAN HOLDINGS CORP	JPY	806 389	793 811	0.15
119 912	TOSOH CORP	JPY	1 712 806	1 480 644	0.28
927 551	TOTAL SA	EUR	46 131 748	45 705 075	8.61
48 777	TOYOTA MOTOR CORP	JPY	2 692 017	2 658 807	0.50
387	UNITED URBAN INVESTMENT CORP	JPY	575 204	569 645	0.11
17 828	UNIVERSAL DISPLAY CORP	USD	2 940 257	2 944 094	0.56
7 799	VERISK ANALYTICS INC - A	USD	1 008 531	1 003 022	0.19
267 607	VERIZON COMMUNICATIONS INC	USD	13 623 553	13 424 998	2.53
415 136	VINCI SA	EUR	34 066 059	37 387 147	7.04
1 010 553	VIVENDI SA	EUR	24 222 955	24 465 488	4.60
99 561	WALMART INC	USD	9 111 272	9 659 725	1.82
33 887	WELLTOWER INC	USD	2 487 687	2 426 069	0.46
Total Shares			506 480 909	523 110 987	98.64
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			506 480 909	523 110 987	98.64
Total Investments			506 480 909	523 110 987	98.64

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Oil & Gas Producers	13.15	France	54.66
Construction & Materials	10.07	United States of America	38.27
Pharmaceuticals & Biotechnology	9.80	Japan	4.78
Personal Goods	8.77	Russia	0.70
Fixed Line Telecommunications	6.52	Germany	0.17
Nonlife Insurance	6.03	Sweden	0.06
General Retailers	5.19		
Banks	5.03		
Media	4.67		
Technology Hardware & Equipment	4.50		
Software & Computer Services	4.13		
Automobiles & Parts	3.17		
Electronic & Electrical Equipment	2.60		
Electricity	2.48		
Support Services	2.40		
Household Goods & Home Construction	2.20		
Health Care Equipment & Services	1.51		
Life Insurance	1.20		
Gas, Water & Multiutilities	1.19		
Industrial Transportation	0.81		
Real Estate Investment & Services	0.68		
General Industrials	0.63		
Financial Services	0.54		
Real Estate Investment Trusts	0.52		
Chemicals	0.42		
Aerospace & Defense	0.22		
Alternative Energy	0.16		
Industrial Engineering	0.05		
	98.64		98.64

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 044	ADOBE INC	USD	237 146	270 122	0.18
9 549	AENA SME SA	EUR	1 571 288	1 664 391	1.13
4 359	AIRBUS SE	EUR	545 660	543 480	0.37
405	ALPHABET CLASS - A	USD	418 608	385 084	0.26
685	AMAZON.COM INC	USD	1 189 168	1 139 038	0.77
16 041	APPLE INC	USD	2 676 967	2 787 877	1.89
382	AUTOZONE INC	USD	305 105	368 807	0.25
108 400	AXA SA	EUR	2 318 676	2 504 040	1.70
1 192 838	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	6 394 987	5 865 184	3.98
942 967	BANCO SANTANDER SA	EUR	3 814 390	3 847 777	2.61
1 977	BERKSHIRE HATHAWAY INC - B	USD	354 291	370 071	0.25
49 550	BHP GROUP LTD	AUD	1 221 752	1 256 765	0.85
190 898	BNP PARIBAS SA	EUR	9 058 109	7 972 856	5.42
134	BOOKING HOLDINGS INC	USD	225 112	220 593	0.15
14 192	BOSTON SCIENTIFIC CORP	USD	504 193	535 627	0.36
1 729	BUCHER INDUSTRIES AG - REG	CHF	510 748	523 831	0.36
13 305	CELGENE CORP	USD	1 039 426	1 080 009	0.73
1 900	CHARTER COMMUNICATIONS INC	USD	636 402	659 327	0.45
9 590	CLOROX CO	USD	1 269 958	1 289 362	0.88
24 988	COLGATE-PALMOLIVE CO	USD	1 538 701	1 572 611	1.07
14 051	CREDIT SAISON CO LTD	JPY	143 428	144 410	0.10
52 268	CSX CORP	USD	3 616 807	3 551 085	2.41
3 779	DAIICHI SANKYO CO LTD	JPY	190 298	173 559	0.12
1 220	DAIKIN INDUSTRIES LTD	JPY	136 439	139 854	0.09
437	DAITO TRUST CONSTRUCTION CO LTD	JPY	51 123	48 920	0.03
127 315	DEUTSCHE LUFTHANSA AG - REG	EUR	1 904 632	1 918 637	1.30
5 698	ELI LILLY & CO	USD	594 803	554 339	0.38
51 697	ELISA OYJ	EUR	2 226 590	2 218 318	1.51
16 861	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	1 072 259	1 123 178	0.76
18 619	EXXON MOBIL CORP	USD	1 253 650	1 252 875	0.85
17 183	FACEBOOK INC	USD	2 838 934	2 912 117	1.98
6 252	FAST RETAILING CO LTD	JPY	3 298 466	3 318 757	2.25
5 882	FLEETCOR TECHNOLOGIES INC	USD	1 433 125	1 450 614	0.98
172 357	FLOWERS FOODS INC	USD	3 550 348	3 521 907	2.39
4 983	FLUGHAFEN ZURICH AG	CHF	871 227	824 853	0.56
18 149	FORD MOTOR CO	USD	156 895	163 035	0.11
1 044	F5 NETWORKS INC	USD	156 239	133 507	0.09
89 163	GAZPROM PJSC - ADR REG	USD	365 767	573 593	0.39
5 957	GEBERIT AG - REG	CHF	2 470 412	2 446 429	1.66
1 111	GEORG FISCHER AG - REG	CHF	903 568	933 546	0.63
73 892	HARTFORD FINANCIAL SERVICES GROUP INC	USD	3 617 252	3 615 439	2.45
42 300	HORMEL FOODS CORP	USD	1 519 493	1 505 832	1.02
3 707	IDEX CORP	USD	542 193	560 347	0.38
18 294	IMCD NV	EUR	1 457 117	1 474 496	1.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 046	INTUITIVE SURGICAL INC	USD	991 438	942 421	0.64
53 555	J FRONT RETAILING CO LTD	JPY	539 295	539 067	0.37
214 366	JAPAN POST HOLDINGS CO LTD	JPY	2 118 811	2 131 529	1.45
12 804	JOHNSON & JOHNSON	USD	1 570 650	1 565 983	1.06
157 500	KEIKYU CORP	JPY	2 339 773	2 381 222	1.62
26 099	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	3 216 644	3 405 904	2.31
1 188	MICROSOFT CORP	USD	139 451	139 748	0.09
56 281	mitsubishi estate co ltd	JPY	943 871	919 712	0.62
119 205	MITSUI & CO LTD	JPY	1 688 773	1 704 117	1.16
5 418	MSCI INC	USD	1 073 321	1 136 077	0.77
860	M&T BANK CORP	USD	125 736	128 434	0.09
4 180	NEC CORP	JPY	138 416	144 450	0.10
2 901	NETFLIX INC	USD	928 719	935 718	0.64
4 632	NEWCREST MINING LTD	AUD	90 560	91 196	0.06
25 296	NH FOODS LTD	JPY	839 021	951 479	0.65
51 033	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	2 097 216	2 086 751	1.42
7 836	ON SEMICONDUCTOR CORP	USD	132 985	139 064	0.09
1 293	PARTNERS GROUP HOLDING AG	CHF	845 670	893 170	0.61
11 416	QUALCOMM INC	USD	734 429	762 570	0.52
13 020	RED HAT INC	USD	2 098 575	2 146 677	1.46
5 687	REGENERON PHARMACEUTICALS INC	USD	1 529 182	1 563 076	1.06
23 698	ROCHE HOLDING AG	CHF	5 916 216	5 861 805	3.98
1 336	SECOM CO LTD	JPY	99 776	100 983	0.07
117 904	SEKISUI HOUSE LTD	JPY	1 561 496	1 706 179	1.16
1 074	SERVICENOW INC	USD	225 835	258 946	0.18
100 382	SONY FINANCIAL HOLDINGS INC	JPY	2 122 169	2 117 364	1.44
4 797	SQUARE INC - A	USD	314 643	305 520	0.21
219 468	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	7 071 419	6 807 935	4.62
11 389	SUNRISE COMMUNICATIONS GROUP AG	CHF	728 867	747 232	0.51
33 375	SUNTRUST BANKS INC	USD	1 801 711	1 841 955	1.25
1 608	TAKEDA PHARMACEUTICAL CO LTD	JPY	50 463	50 103	0.03
4 152	TECAN GROUP AG - REG	CHF	934 939	946 806	0.64
32 085	TELUS CORP	CAD	1 033 351	1 043 770	0.71
2 376	TETRA TECH INC	USD	158 603	163 887	0.11
329 107	TOHOKU ELECTRIC POWER CO INC	JPY	3 070 515	2 921 060	1.98
9 442	TOSHIBA TEC CORP	JPY	228 539	230 789	0.16
165 284	TOYOTA MOTOR CORP	JPY	8 857 655	9 009 539	6.13
3 194	TREND MICRO INC/JAPAN	JPY	126 892	125 085	0.08
120 731	TWITTER INC	USD	3 463 559	3 699 958	2.51
27 318	UBS GROUP AG	CHF	278 546	285 395	0.19
13 279	UDR INC	USD	524 358	523 441	0.36
76 251	VERIZON COMMUNICATIONS INC	USD	3 872 615	3 825 272	2.60
55 075	VIACOM INC - B	USD	1 497 966	1 444 582	0.98
140 428	VIVENDI SA	EUR	3 366 059	3 399 762	2.31

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 149	VMWARE INC - A	USD	521 780	462 368	0.31
16 134	WALMART INC	USD	1 562 274	1 565 372	1.06
8 051	WELLTOWER INC	USD	589 441	576 394	0.39
27 642	WESFARMERS LTD	AUD	614 905	615 932	0.42
25 061	WOLTERS KLUWER NV	EUR	1 630 970	1 604 405	1.09
Total Shares			146 609 850	146 366 703	99.37
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			146 609 850	146 366 703	99.37
Total Investments			146 609 850	146 366 703	99.37

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	18.15	United States of America	37.34
Pharmaceuticals & Biotechnology	7.36	Japan	25.63
Industrial Transportation	7.17	Switzerland	11.45
Software & Computer Services	7.05	France	9.53
Fixed Line Telecommunications	6.74	Spain	7.72
Automobiles & Parts	6.23	Netherlands	2.46
General Retailers	5.39	Finland	1.51
Media	4.83	Australia	1.33
Nonlife Insurance	4.41	Germany	1.30
Food Producers	4.06	Canada	0.71
Travel, Leisure & Catering	3.07	Russia	0.39
Technology Hardware & Equipment	2.69		
Support Services	2.42		99.37
Household Goods & Home Construction	2.03		
Electricity	1.98		
Industrial Engineering	1.83		
Construction & Materials	1.66		
Health Care Equipment & Services	1.65		
Financial Services	1.48		
General Industrials	1.45		
Life Insurance	1.44		
Oil & Gas Producers	1.24		
Personal Goods	1.07		
Real Estate Investment & Services	1.02		
Chemicals	1.00		
Mining	0.92		
Aerospace & Defense	0.48		
Real Estate Investment Trusts	0.39		
Electronic & Electrical Equipment	0.16		
	99.37		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
10 029	ABBOTT LABORATORIES	USD	680 079	740 638	0.24
162 008	ACTIVISION BLIZZARD INC	USD	6 323 292	6 714 768	2.20
6 563	ADOBE INC	USD	1 554 832	1 698 093	0.56
66 050	ADVANCED MICRO DEVICES INC	USD	1 596 028	1 761 449	0.58
2 223	AEDAS HOMES SAU	EUR	52 241	46 461	0.02
377 870	AEGON NV	EUR	1 615 394	1 654 315	0.54
31 035	AENA SME SA	EUR	5 117 672	5 409 401	1.77
5 330	ALPHABET INC	USD	5 152 545	5 059 054	1.66
242 212	ALPS ALPINE CO LTD	JPY	4 315 199	3 584 982	1.17
57 712	ALTRIA GROUP INC	USD	2 447 044	2 399 599	0.79
2 874	AMAZON.COM INC	USD	4 781 575	4 778 971	1.57
21 055	ARISTOCRAT LEISURE LTD	AUD	397 191	398 576	0.13
4 577	ARROW ELECTRONICS INC	USD	329 818	286 444	0.09
234 082	AXA SA	EUR	5 007 014	5 407 294	1.77
2 003 169	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	10 035 877	9 849 581	3.22
3 434 041	BANCO SANTANDER SA	EUR	14 107 763	14 012 603	4.58
233 826	BANK OF AMERICA CORP	USD	5 773 099	5 954 473	1.95
70 337	BAYERISCHE MOTOREN WERKE AG	EUR	4 515 635	4 578 235	1.50
7 176	BECTON DICKINSON AND CO	USD	1 524 328	1 588 008	0.52
4 997	BERKSHIRE HATHAWAY INC - B	USD	901 811	935 380	0.31
291 322	BNP PARIBAS SA	EUR	13 823 229	12 167 062	3.98
135 650	BOSTON SCIENTIFIC CORP	USD	4 796 015	5 119 632	1.68
53 737	CELGENE CORP	USD	4 409 438	4 362 002	1.43
161	CHIPOTLE MEXICAN GRILL INC	USD	88 005	103 612	0.03
12 557	CHURCH & DWIGHT CO INC	USD	830 367	805 597	0.26
14 986	COMERICA INC	USD	929 342	955 904	0.31
172 750	CORNING INC	USD	4 668 422	5 040 817	1.65
31 277	CVS HEALTH CORP	USD	1 528 408	1 496 561	0.49
4 599	DAITO TRUST CONSTRUCTION CO LTD	JPY	512 641	514 834	0.17
5 886	DARDEN RESTAURANTS INC	USD	635 375	629 174	0.21
27 637	DENSO CORP	JPY	989 964	1 021 062	0.33
640 966	DEUTSCHE LUFTHANSA AG - REG	EUR	9 588 851	9 659 358	3.16
90 255	DEUTSCHE POST AG - REG	EUR	2 557 375	2 608 370	0.85
8 549	DIAMONDBACK ENERGY INC	USD	790 271	818 041	0.27
43 008	DOWA HOLDINGS CO LTD	JPY	1 221 512	1 211 080	0.40
260 718	ENGIE SA	EUR	3 455 817	3 477 978	1.14
97 628	EVERGY INC	USD	5 143 958	5 156 590	1.69
7 237	FAST RETAILING CO LTD	JPY	3 309 463	3 841 626	1.26
47 537	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	5 215 555	5 121 039	1.68
7 400	FIRST REPUBLIC BANK/CA	USD	695 117	634 536	0.21
451 982	FORD MOTOR CO	USD	4 178 919	4 060 218	1.33
12 918	FORTINET INC	USD	934 283	871 523	0.29
137 406	FUJI ELECTRIC CO LTD	JPY	4 099 472	4 160 447	1.36
33 366	FUJIFILM HOLDINGS CORP	JPY	1 402 607	1 485 630	0.49

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 017	F5 NETWORKS INC	USD	601 161	513 695	0.17
354 739	GAZPROM PJSC - ADR REG	USD	1 455 219	2 282 067	0.75
13 061	HOYA CORP	JPY	840 967	878 651	0.29
471	HULIC REIT INC	JPY	709 983	718 241	0.24
49 955	IDEMITSU KOSAN CO LTD	JPY	1 236 605	1 319 166	0.43
4 169	ILLUMINA INC	USD	1 303 917	1 347 750	0.44
239 478	INFINEON TECHNOLOGIES AG - REG	EUR	3 592 170	3 723 883	1.22
409 516	ING GROEP NV	EUR	4 014 485	4 175 425	1.37
42 073	ITOCHU CORP	JPY	697 489	706 564	0.23
57 657	JAPAN POST HOLDINGS CO LTD	JPY	569 886	573 307	0.19
147 400	JAPAN STEEL WORKS LTD	JPY	2 196 944	2 161 245	0.71
51 855	JOHNSON & JOHNSON	USD	6 173 390	6 342 083	2.08
2 476	KDDI CORP	JPY	56 709	55 364	0.02
193 258	KOBE STEEL LTD	JPY	1 075 604	1 110 458	0.36
105 134	KOHL'S CORP	USD	4 445 672	4 389 815	1.44
438 918	KONICA MINOLTA INC	JPY	3 935 242	3 752 618	1.23
231 575	KONINKLIJKE AHOLD DELHAIZE NV	EUR	4 552 301	4 580 090	1.50
1 279	MERCADOLIBRE INC	USD	641 884	687 086	0.23
89 529	MICRON TECHNOLOGY INC	USD	3 127 889	3 033 829	0.99
25 055	MICROSOFT CORP	USD	3 027 521	2 947 285	0.97
2 077	MID-AMERICA APARTMENT COMMUNITIES INC	USD	205 095	214 777	0.07
27 715	mitsui FUDOSAN CO LTD	JPY	609 207	590 129	0.19
1 070 585	MIZUHO FINANCIAL GROUP INC	JPY	1 328 594	1 362 070	0.45
658	MORI HILLS REIT INVESTMENT CORP	JPY	830 199	818 382	0.27
372	MORI TRUST SOGO REIT INC	JPY	530 298	531 193	0.17
19 683	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	4 364 580	4 344 038	1.42
3 956	NETFLIX INC	USD	1 244 089	1 276 008	0.42
52 960	NEWS CORP	USD	595 453	627 354	0.21
46 048	NGK INSULATORS LTD	JPY	627 901	589 607	0.19
313 870	NIPPON STEEL CORP	JPY	5 140 083	4 730 011	1.55
7 413	NVIDIA CORP	USD	929 949	1 069 053	0.35
86 019	OBAYASHI CORP	JPY	704 946	743 850	0.24
14 179	OWENS CORNING	USD	623 714	724 638	0.24
3 027	PARSLEY ENERGY INC	USD	47 829	50 530	0.02
10 626	PAYPAL HOLDINGS INC	USD	889 222	1 068 012	0.35
1 705	PROCTER & GAMBLE CO	USD	164 887	164 167	0.05
6 934	QIAGEN NV	EUR	247 544	247 474	0.08
8 833	RAYTHEON CO	USD	1 427 401	1 348 685	0.44
15 482	RED HAT INC	USD	2 495 402	2 552 600	0.84
4 653	REINSURANCE GROUP OF AMERICA INC	USD	606 774	637 520	0.21
65 280	RICOH CO LTD	JPY	576 598	572 490	0.19
33 548	ROCHE HOLDING AG	CHF	8 295 672	8 298 247	2.72
12 565	SALESFORCE.COM INC	USD	1 767 571	1 674 120	0.55

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
370 200	SEKISUI HOUSE LTD	JPY	5 245 909	5 357 134	1.75
129 835	SHIONOGI & CO LTD	JPY	6 709 222	6 570 356	2.15
5 239	SIGNATURE BANK/NEW YORK NY	USD	536 857	555 919	0.18
137 143	SOUTHERN CO	USD	6 776 775	6 657 240	2.18
205 291	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	2 246 284	2 366 728	0.78
81 039	SUMITOMO HEAVY INDUSTRIES LTD	JPY	2 257 705	2 447 134	0.80
207 522	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	6 504 773	6 437 368	2.11
23 844	TAKARA HOLDINGS INC	JPY	241 316	219 017	0.07
3 709	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	286 293	369 760	0.12
165 221	TELSTRA CORP LTD	AUD	383 297	391 977	0.13
26 639	TERUMO CORP	JPY	706 815	696 945	0.23
12 588	T-MOBILE US INC	USD	826 326	819 524	0.27
2 871	TOBU RAILWAY CO LTD	JPY	73 044	73 475	0.02
41 787	TOYOTA MOTOR CORP	JPY	2 305 906	2 277 786	0.75
46 637	TOYOTA TSUSHO CORP	JPY	1 238 571	1 241 050	0.41
46 785	TRAVELERS COS INC	USD	6 256 478	6 142 688	2.01
24 037	TWITTER INC	USD	786 026	736 645	0.24
3 444	VERTEX PHARMACEUTICALS INC	USD	555 593	554 584	0.18
212 269	VIVENDI SA	EUR	5 088 088	5 139 032	1.68
146 920	VOLKSWAGEN AG - PFD	EUR	21 418 752	21 776 481	7.12
6 110	WORKDAY INC	USD	1 129 910	1 102 998	0.36
12 768	ZIONS BANCORP NA	USD	522 755	515 519	0.17
Total Shares			302 637 584	304 163 955	99.63
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			302 637 584	304 163 955	99.63
Total Investments			302 637 584	304 163 955	99.63

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	18.55	United States of America	37.74
Automobiles & Parts	11.82	Japan	21.20
Pharmaceuticals & Biotechnology	9.08	Germany	15.29
Technology Hardware & Equipment	6.99	Spain	9.60
Nonlife Insurance	5.72	France	8.58
Software & Computer Services	5.45	Netherlands	3.49
General Retailers	4.90	Switzerland	2.72
Electricity	3.87	Russia	0.75
Travel, Leisure & Catering	3.56	Australia	0.26
Electronic & Electrical Equipment	3.11		
Health Care Equipment & Services	2.67		99.63
Industrial Transportation	2.63		
Leisure Goods	2.32		
Industrial Metals & Mining	2.31		
Support Services	2.26		
Food & Drug Retailers	1.99		
Media	1.89		
Household Goods & Home Construction	1.81		
Industrial Engineering	1.51		
Oil & Gas Producers	1.46		
Gas, Water & Multiutilities	1.14		
Real Estate Investment Trusts	0.92		
Tobacco	0.79		
General Industrials	0.59		
Life Insurance	0.54		
Construction & Materials	0.48		
Aerospace & Defense	0.44		
Mobile Telecommunications	0.27		
Personal Goods	0.26		
Real Estate Investment & Services	0.19		
Beverages	0.07		
Financial Services	0.02		
Fixed Line Telecommunications	0.02		
	99.63		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
10 757	ABBVIE INC	USD	752 524	686 906	0.18
40 216	ADVANTEST CORP	JPY	834 784	971 849	0.26
774	ALIGN TECHNOLOGY INC	USD	170 679	186 024	0.05
6 197	ALPHABET CLASS - A	USD	6 268 007	5 892 265	1.57
278	ALPHABET INC	USD	265 819	263 868	0.07
1 652	AMAZON.COM INC	USD	2 861 988	2 746 994	0.73
6 524	AMERICAN ELECTRIC POWER CO INC	USD	509 258	504 195	0.13
10 670	AMERICAN WATER WORKS CO INC	USD	1 086 480	1 086 863	0.29
6 256	AMGEN INC	USD	973 125	1 012 343	0.27
48 838	ANADARKO PETROLEUM CORP	USD	3 034 864	3 026 000	0.81
22 101	APPLE INC	USD	3 525 202	3 841 087	1.02
91 600	ARCHER-DANIELS-MIDLAND CO	USD	3 149 919	3 281 770	0.87
42 715	ARES CAPITAL CORP	USD	680 202	672 908	0.18
320 455	AXA SA	EUR	6 854 532	7 402 511	1.97
2 419 332	BANCO SANTANDER SA	EUR	9 764 424	9 872 084	2.63
52 567	BANK OF NEW YORK MELLON CORP	USD	2 316 329	2 037 964	0.54
340 885	BNP PARIBAS SA	EUR	16 174 993	14 237 062	3.79
912	BOOKING HOLDINGS INC	USD	1 532 640	1 501 348	0.40
25 184	CELGENE CORP	USD	1 967 496	2 044 265	0.54
1 944	CHARTER COMMUNICATIONS INC	USD	686 572	674 596	0.18
254 233	CIE DE SAINT-GOBAIN	EUR	8 376 977	8 713 836	2.32
110 086	CMS ENERGY CORP	USD	5 704 619	5 598 068	1.49
282 021	COCA-COLA CO	USD	12 856 166	12 610 212	3.36
196	DAIWA HOUSE REIT INVESTMENT CORP	JPY	411 139	415 501	0.11
81 203	DOVER CORP	USD	6 614 983	7 144 837	1.90
49 106	DR HORTON INC	USD	1 959 928	1 859 801	0.49
10 297	DUKE ENERGY CORP	USD	800 487	797 864	0.21
1 356	EDWARDS LIFESCIENCES CORP	USD	207 854	219 975	0.06
61 798	ELECTRONIC ARTS INC	USD	5 386 014	5 494 964	1.46
305 073	ENGIE SA	EUR	4 043 743	4 069 674	1.08
49 174	FACEBOOK INC	USD	8 173 507	8 333 844	2.22
30 980	FANUC CORP	JPY	4 986 598	5 032 272	1.34
17 493	FORTINET INC	USD	1 304 655	1 180 178	0.31
1 440	FRANKLIN ELECTRIC CO INC	USD	58 187	60 063	0.02
2 191	F5 NETWORKS INC	USD	306 215	280 186	0.07
340 259	GAZPROM PJSC - ADR REG	USD	1 395 819	2 188 916	0.58
36 970	HINO MOTORS LTD	JPY	270 782	273 295	0.07
80 217	HOYA CORP	JPY	5 048 285	5 396 427	1.44
10 591	INCYTE CORP	USD	693 144	790 140	0.21
74 877	INTERNATIONAL BUSINESS MACHINES CORP	USD	9 017 788	9 067 034	2.41
878	INTUITIVE SURGICAL INC	USD	425 456	404 421	0.11
27 800	ISUZU MOTORS LTD	JPY	280 116	278 013	0.07
2 642	JAPAN HOTEL REIT INVESTMENT CORP	JPY	1 884 071	1 869 080	0.50
64	JAPAN RETAIL FUND INVESTMENT CORP	JPY	113 203	113 713	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 695	KAMIGUMI CO LTD	JPY	156 713	159 928	0.04
130 812	KOBE STEEL LTD	JPY	727 631	751 644	0.20
47 096	KROGER CO	USD	1 013 362	897 835	0.24
21 493	KYOCERA CORP	JPY	1 217 955	1 232 357	0.33
55 215	LEAR CORPORATION	USD	6 618 679	6 752 540	1.80
92 376	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	27 431 053	34 576 338	9.19
818	MARKEL CORP	USD	725 938	782 660	0.21
3 578	MICRON TECHNOLOGY INC	USD	130 949	121 246	0.03
346 730	mitsubishi chemical holdings corp	JPY	2 213 321	2 126 822	0.57
55 797	MITSUBISHI CORP	JPY	1 287 624	1 291 530	0.34
66 892	MITSUI FUDOSAN CO LTD	JPY	1 470 361	1 424 315	0.38
6 877	MITSUI OSK LINES LTD	JPY	139 546	144 553	0.04
121 456	MOLSON COORS BREWING CO - B	USD	6 212 476	5 972 547	1.59
422 952	MUELLER WATER PRODUCTS INC	USD	3 505 043	3 647 162	0.97
2 239 686	NOMURA HOLDINGS INC	JPY	6 559 356	6 925 640	1.84
25 077	NVIDIA CORP	USD	3 145 870	3 616 435	0.96
22 260	OJI HOLDINGS CORP	JPY	112 649	112 847	0.03
39 368	ON SEMICONDUCTOR CORP	USD	785 611	698 654	0.19
33 889	PAYPAL HOLDINGS INC	USD	3 054 249	3 406 160	0.91
33 406	PPG INDUSTRIES INC	USD	3 137 199	3 423 616	0.91
3 525	PROCTER & GAMBLE CO	USD	346 257	339 407	0.09
104 067	RECRUIT HOLDINGS CO LTD	JPY	2 933 379	3 048 362	0.81
33 322	RED HAT INC	USD	5 370 022	5 493 975	1.46
29 255	REGENERON PHARMACEUTICALS INC	USD	7 955 275	8 040 758	2.14
243 986	RENAULT SA	EUR	14 622 081	13 489 986	3.59
65 892	SALESFORCE.COM INC	USD	8 994 176	8 779 235	2.34
425 749	SEKISUI HOUSE LTD	JPY	5 986 612	6 160 979	1.64
768 317	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	23 956 273	23 833 326	6.34
125 763	TAKARA HOLDINGS INC	JPY	1 274 571	1 155 187	0.31
223 920	TAKEDA PHARMACEUTICAL CO LTD	JPY	6 713 815	6 977 063	1.86
256 984	TDK CORP	JPY	16 114 300	17 468 176	4.65
86 803	TOKYO GAS CO LTD	JPY	1 953 437	1 795 214	0.48
506 043	TOTAL SA	EUR	25 168 049	24 935 269	6.62
112 353	TOYOTA MOTOR CORP	JPY	6 127 135	6 124 299	1.63
3 616	TOYOTA TSUSHO CORP	JPY	97 873	96 225	0.03
11 971	UNITED AIRLINES HOLDINGS INC	USD	937 214	920 321	0.24
5 018	VARIAN MEDICAL SYSTEMS INC	USD	606 018	599 842	0.16
127 142	VINCI SA	EUR	10 433 273	11 450 409	3.05
311 351	VIVENDI SA	EUR	7 463 083	7 537 808	2.01
15 600	WESTLAKE CHEMICAL CORP	USD	829 057	951 507	0.25

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
36 649	XYLEM INC/NY	USD	2 664 164	2 691 713	0.72
Total Shares			363 921 222	374 089 106	99.53
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			363 921 222	374 089 106	99.53
Total Investments			363 921 222	374 089 106	99.53

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	13.29	United States of America	37.37
Software & Computer Services	10.38	France	33.63
Personal Goods	9.20	Japan	25.32
Oil & Gas Producers	8.02	Spain	2.63
Automobiles & Parts	7.02	Russia	0.58
Electronic & Electrical Equipment	6.41		
Construction & Materials	6.34		99.53
Beverages	5.25		
Pharmaceuticals & Biotechnology	5.20		
Industrial Engineering	4.12		
Technology Hardware & Equipment	2.54		
Household Goods & Home Construction	2.22		
Media	2.19		
Gas, Water & Multiutilities	2.06		
Support Services	2.06		
Nonlife Insurance	1.97		
Financial Services	1.84		
Chemicals	1.73		
Electricity	1.62		
Leisure Goods	1.46		
Food Producers	0.87		
General Retailers	0.73		
Real Estate Investment Trusts	0.64		
Travel, Leisure & Catering	0.64		
Health Care Equipment & Services	0.38		
Real Estate Investment & Services	0.38		
Food & Drug Retailers	0.24		
Life Insurance	0.21		
Industrial Metals & Mining	0.20		
Equity Investment Instruments	0.18		
Industrial Transportation	0.08		
Forestry & Paper	0.03		
General Industrials	0.03		
	99.53		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
11 239	ABBVIE INC	USD	786 243	717 685	2.17
3 067	ADOBE INC	USD	726 264	793 547	2.40
14 011	ADVANCED MICRO DEVICES INC	USD	321 056	373 651	1.13
183	AENA SME SA	EUR	30 598	31 897	0.10
937	AERCAP HOLDINGS NV	USD	42 274	42 794	0.13
44 010	AGEAS	EUR	1 940 841	2 011 696	6.08
3 198	AIRBUS SE	EUR	396 168	398 727	1.21
520	ALPHABET CLASS - A	USD	555 812	494 429	1.50
193	AMAZON.COM INC	USD	313 746	320 926	0.97
2 031	ANSYS INC	USD	324 507	365 288	1.11
1 442	ARISTA NETWORKS INC	USD	373 253	328 743	1.00
5 048	AVERY DENNISON CORP	USD	495 116	512 779	1.55
266 193	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 401 042	1 308 871	3.97
434 087	BANCO SANTANDER SA	EUR	1 776 848	1 771 292	5.36
4 420	BERKSHIRE HATHAWAY INC - B	USD	807 198	827 372	2.51
472	CELGENE CORP	USD	40 630	38 314	0.12
12 287	CVS HEALTH CORP	USD	579 456	587 916	1.78
12 872	DEUTSCHE POST AG - REG	EUR	364 728	372 001	1.13
15 647	DOCUSIGN INC	USD	787 159	683 011	2.07
159	DOLLAR TREE INC	USD	14 157	14 994	0.05
2 797	FACEBOOK INC	USD	471 416	474 026	1.44
16 617	FUJI ELECTRIC CO LTD	JPY	457 636	503 138	1.52
5 844	F5 NETWORKS INC	USD	790 165	747 332	2.26
6 014	HASBRO INC	USD	526 696	558 096	1.69
332	HCA HEALTHCARE INC	USD	39 429	39 407	0.12
18 481	INDUSTRIA DE DISENO TEXTIL SA	EUR	481 430	488 822	1.48
27 732	ITOCHU CORP	JPY	439 923	465 725	1.41
16 985	KDDI CORP	JPY	380 422	379 792	1.15
9 661	KONINKLIJKE AHOLD DELHAIZE NV	EUR	189 916	191 075	0.58
3 134	MITSUBISHI ESTATE CO LTD	JPY	53 513	51 214	0.16
23 147	MITSUBISHI TANABE PHARMA CORP	JPY	244 299	226 387	0.69
2 367	NETFLIX INC	USD	711 336	763 476	2.31
4 977	NEWS CORP	USD	57 936	58 957	0.18
11 960	NGK INSULATORS LTD	JPY	163 140	153 138	0.46
15 104	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	602 423	617 606	1.87
39 048	NN GROUP NV	EUR	1 374 099	1 382 299	4.19
17 266	NORDEA BANK ABP	SEK	111 204	110 172	0.33
9 009	ORACLE CORP	USD	441 648	450 687	1.37
5 120	QORVO INC	USD	310 928	299 476	0.91
4 069	QUALCOMM INC	USD	252 424	271 803	0.82
15 564	RECRUIT HOLDINGS CO LTD	JPY	459 989	455 905	1.38
1 448	REGENCY CENTERS CORP	USD	88 004	84 861	0.26
166 607	RESONA HOLDINGS INC	JPY	626 563	609 155	1.85
6 144	ROCHE HOLDING AG	CHF	1 519 729	1 519 746	4.60

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
955	SALESFORCE.COM INC	USD	135 733	127 241	0.39
2 088	SAP SE	EUR	243 873	252 147	0.76
40 497	SCHAEFFLER AG	EUR	272 545	265 012	0.80
12 482	SCREEN HOLDINGS CO LTD	JPY	507 572	457 287	1.39
113 151	SEKISUI HOUSE LTD	JPY	1 591 057	1 637 398	4.96
14 330	SHIONOGI & CO LTD	JPY	729 763	725 176	2.20
1 767	SIMON PROPERTY GROUP INC	USD	257 023	247 889	0.75
38 097	SONY CORP	JPY	1 596 610	1 753 722	5.31
162 349	SOUTH32 LTD	AUD	353 009	318 135	0.96
21 160	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	667 644	656 387	1.99
9 104	TOYOTA MOTOR CORP	JPY	502 380	496 254	1.50
8 302	TRACTOR SUPPLY CO	USD	750 819	793 166	2.40
1 394	UNILEVER NV	EUR	76 112	74 663	0.23
3 441	UNION PACIFIC CORP	USD	520 474	510 983	1.55
9 765	VALERO ENERGY CORP	USD	641 988	734 090	2.22
4 472	VOLKSWAGEN AG - PFD	EUR	655 139	662 840	2.01
602	WELLTOWER INC	USD	44 074	43 099	0.13
6 709	WESFARMERS LTD	AUD	156 874	149 493	0.45
913	WESTLAKE CHEMICAL CORP	USD	53 035	55 688	0.17
790	ZIONS BANCORP NA	USD	32 345	31 897	0.10
Total Shares			32 659 433	32 890 795	99.64
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			32 659 433	32 890 795	99.64
Total Investments			32 659 433	32 890 795	99.64

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	13.60	United States of America	37.42
Software & Computer Services	12.02	Japan	27.84
Life Insurance	10.28	Spain	10.91
Pharmaceuticals & Biotechnology	9.78	Netherlands	6.33
General Retailers	7.67	Belgium	6.09
Leisure Goods	7.00	Germany	4.70
Household Goods & Home Construction	6.51	Switzerland	4.60
Technology Hardware & Equipment	6.51	Australia	1.42
Automobiles & Parts	4.31	Finland	0.33
Fixed Line Telecommunications	3.02		
Industrial Transportation	2.90		99.64
Support Services	2.79		
Nonlife Insurance	2.51		
Food & Drug Retailers	2.36		
Oil & Gas Producers	2.22		
Electronic & Electrical Equipment	1.99		
Aerospace & Defense	1.21		
Real Estate Investment Trusts	1.01		
Mining	0.96		
Real Estate Investment & Services	0.29		
Personal Goods	0.23		
Media	0.18		
Chemicals	0.17		
Health Care Equipment & Services	0.12		
	99.64		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Select OECD Emerging Markets GDP 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					
1 143	AIRBUS SE	EUR	138 372	142 509	4.59
16 612	ALTICE EUROPE NV - A	EUR	49 371	52 477	1.69
2 489	ASM INTERNATIONAL NV	EUR	139 533	142 520	4.59
775	ASML HOLDING NV	EUR	139 268	142 399	4.59
2 524	ASTELLAS PHARMA INC	JPY	31 031	31 577	1.02
28 994	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	158 328	142 564	4.59
69 877	BANCO SANTANDER SA	EUR	292 635	285 133	9.20
2 523	DAI-ICHI LIFE HOLDINGS INC	JPY	32 642	33 415	1.08
2 567	ERSTE GROUP BANK AG	EUR	82 734	83 787	2.70
549	GROUPE BRUXELLES LAMBERT SA	EUR	46 950	47 368	1.53
18	HULIC REIT INC	JPY	26 736	27 449	0.88
3 255	KDDI CORP	JPY	72 904	72 783	2.35
7 208	KONINKLIJKE AHOLD DELHAIZE NV	EUR	141 954	142 560	4.59
52 802	KONINKLIJKE KPN NV	EUR	143 833	142 565	4.59
3 733	KONINKLIJKE PHILIPS NV	EUR	141 854	142 545	4.59
967	KURITA WATER INDUSTRIES LTD	JPY	19 871	21 083	0.68
918	MITSUBISHI ESTATE CO LTD	JPY	14 334	15 001	0.48
4 813	NISSAN CHEMICAL CORP	JPY	193 382	190 450	6.15
3 994	QIAGEN NV	EUR	142 586	142 546	4.59
3 435	SAMPO OYJ - A	EUR	142 346	142 553	4.59
15 164	SEIKO EPSON CORP	JPY	211 517	210 724	6.80
757	SHIONOGI & CO LTD	JPY	40 292	38 308	1.23
1 571	SOFTWARE AG	EUR	46 706	47 444	1.53
2 202	SUBARU CORP	JPY	46 811	47 003	1.51
657	SUMITOMO METAL MINING CO LTD	JPY	18 656	17 237	0.56
1 301	TAKEAWAY.COM NV	EUR	105 771	107 202	3.45
5 517	TAKEDA PHARMACEUTICAL CO LTD	JPY	195 936	171 903	5.54
429	TOYOTA MOTOR CORP	JPY	23 673	23 385	0.75
133	UNILEVER NV	EUR	7 218	7 123	0.23
961	VOLKSWAGEN AG - PFD	EUR	140 229	142 439	4.59
63	ZURICH INSURANCE GROUP AG	CHF	19 351	19 286	0.62
Total Shares			3 006 824	2 975 338	95.88
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			3 006 824	2 975 338	95.88
Total Investments			3 006 824	2 975 338	95.88

MULTI UNITS LUXEMBOURG - Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	16.48	Netherlands	37.53
Technology Hardware & Equipment	15.97	Japan	29.01
Pharmaceuticals & Biotechnology	12.39	Spain	13.78
Fixed Line Telecommunications	8.63	Germany	6.12
Automobiles & Parts	6.86	Finland	4.59
Chemicals	6.14	Austria	2.70
Nonlife Insurance	5.22	Belgium	1.53
Aerospace & Defense	4.59	Switzerland	0.62
Food & Drug Retailers	4.59		
Health Care Equipment & Services	4.59		
General Retailers	3.45		
Financial Services	1.53		
Software & Computer Services	1.53		
Life Insurance	1.08		
Real Estate Investment Trusts	0.88		
Industrial Engineering	0.68		
Industrial Metals & Mining	0.56		
Real Estate Investment & Services	0.48		
Personal Goods	0.23		
	95.88		95.88

MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
8 953	AEON CO LTD	JPY	153 154	153 815	0.59
11 080	AGEAS	EUR	550 293	576 764	2.20
118	ALLIANZ SE - REG	EUR	28 017	28 488	0.11
19 957	ALLY FINANCIAL INC	USD	582 944	618 467	2.36
32	ALPHABET CLASS - A	USD	35 335	34 650	0.13
574	ALPHABET INC	USD	603 083	620 442	2.36
16 352	ALPS ALPINE CO LTD	JPY	348 443	275 619	1.05
119	AMAZON.COM INC	USD	192 713	225 342	0.86
793	AMERISOURCEBERGEN CORP	USD	67 675	67 611	0.26
204 287	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 214 865	1 143 901	4.37
371 434	BANCO SANTANDER SA	EUR	1 703 375	1 726 008	6.58
3 120	BANK OF MONTREAL	CAD	227 767	236 186	0.90
1 247	BERKSHIRE HATHAWAY INC - B	USD	256 047	265 823	1.01
1 174	CELGENE CORP	USD	97 583	108 525	0.41
3 846	CITRIX SYSTEMS INC	USD	377 523	377 446	1.44
49 459	DAI-ICHI LIFE HOLDINGS INC	JPY	698 060	745 970	2.84
4 767	DAIKIN INDUSTRIES LTD	JPY	601 708	622 311	2.37
17 550	DENSO CORP	JPY	700 248	738 390	2.81
798	DOLLAR TREE INC	USD	78 300	85 697	0.33
7 010	DUPONT DE NEMOURS INC	USD	523 647	526 241	2.00
1 714	ELI LILLY & CO	USD	198 893	189 894	0.72
1 926	FACEBOOK INC	USD	313 898	371 718	1.42
1 755	FAST RETAILING CO LTD	JPY	989 757	1 060 916	4.05
30 020	FORTESCUE METALS GROUP LTD	AUD	162 032	190 020	0.72
11 672	FUJI ELECTRIC CO LTD	JPY	358 240	402 464	1.53
27 004	GAZPROM PJSC - ADR REG	USD	125 704	197 831	0.75
10 671	HENRY SCHEIN INC	USD	647 410	745 903	2.84
4 214	HERSHEY CO	USD	579 973	564 802	2.15
2 434	HOME CAPITAL GROUP INC	CAD	31 950	36 117	0.14
800	IAC/INTERACTIVECORP	USD	190 264	174 024	0.66
2 101	KBC GROUP NV	EUR	139 240	137 911	0.53
4	KENEDIX OFFICE INVESTMENT CORP	JPY	27 545	28 624	0.11
658	KYOCERA CORP	JPY	41 717	42 965	0.16
1 739	LABORATORY CORP OF AMERICA HOLDINGS	USD	265 754	300 673	1.15
11 478	MERLIN PROPERTIES SOCIMI SA	EUR	156 538	159 468	0.61
19 517	MICRON TECHNOLOGY INC	USD	810 541	753 161	2.87
12 543	MITSUBISHI CORP	JPY	325 462	330 630	1.26
29 005	mitsui & CO LTD	JPY	462 653	472 199	1.80
14 138	MIURA CO LTD	JPY	434 330	436 317	1.66
55 986	MIZUHO FINANCIAL GROUP INC	JPY	78 538	81 116	0.31
620	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	155 002	155 827	0.59
1 573	NETFLIX INC	USD	587 142	577 794	2.20
37 603	NEWCREST MINING LTD	AUD	771 073	843 094	3.21

MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 229	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	382 829	383 190	1.46
22	NOMURA REAL ESTATE MASTER FUND INC	JPY	31 200	33 835	0.13
34 088	OBAYASHI CORP	JPY	342 805	335 691	1.28
3 208	QUALCOMM INC	USD	228 538	244 033	0.93
1 782	REGENERON PHARMACEUTICALS INC	USD	533 887	557 766	2.12
1 286	ROCHE HOLDING AG	CHF	355 554	362 250	1.38
4 124	SALESFORCE.COM INC	USD	650 381	625 735	2.38
7 491	SAMPO OYJ - A	EUR	355 373	354 026	1.35
1 267	SAP SE	EUR	159 217	174 240	0.66
11 594	SUBARU CORP	JPY	288 862	281 833	1.07
8 886	SUMITOMO CORP	JPY	128 055	134 643	0.51
6 834	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	243 816	241 416	0.92
757	SWISSCOM AG - REG	CHF	378 394	380 512	1.45
19 638	TAKEDA PHARMACEUTICAL CO LTD	JPY	676 256	696 826	2.65
12 903	TAPESTRY INC	USD	405 154	409 412	1.56
31 249	TOSOH CORP	JPY	510 113	439 412	1.67
35 076	TREND MICRO INC/JAPAN	JPY	1 748 629	1 564 323	5.97
16 008	TWITTER INC	USD	492 406	558 679	2.13
8 642	WABTEC CORP	USD	565 705	620 150	2.36
1 577	WORKDAY INC	USD	298 794	324 200	1.23
Total Shares			25 670 404	26 153 336	99.63
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			25 670 404	26 153 336	99.63
Total Investments			25 670 404	26 153 336	99.63

MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software & Computer Services	18.37	United States of America	37.89
Banks	13.59	Japan	36.20
General Retailers	8.01	Spain	11.54
Pharmaceuticals & Biotechnology	7.30	Australia	3.94
Industrial Engineering	6.40	Switzerland	2.83
Life Insurance	5.04	Belgium	2.72
Health Care Equipment & Services	3.99	Germany	1.37
Automobiles & Parts	3.89	Finland	1.35
Technology Hardware & Equipment	3.80	Canada	1.04
Chemicals	3.68	Russia	0.75
Support Services	3.57		
Mining	3.21		99.63
Nonlife Insurance	3.06		
Fixed Line Telecommunications	2.91		
Electronic & Electrical Equipment	2.75		
Financial Services	2.49		
Food & Drug Retailers	2.41		
Personal Goods	1.56		
Construction & Materials	1.28		
Real Estate Investment Trusts	0.85		
Oil & Gas Producers	0.75		
Industrial Metals & Mining	0.72		
	99.63		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
57 488	ABBVIE INC	USD	3 978 105	3 670 993	2.08
2 060	ADOBE INC	USD	498 841	532 999	0.30
3 398	AFLAC INC	USD	156 430	163 544	0.09
76 076	AIR LIQUIDE SA	EUR	8 554 746	9 361 151	5.29
18 112	ALASKA AIR GROUP INC	USD	980 527	1 016 454	0.58
1 238	ALPHABET CLASS - A	USD	1 346 788	1 177 122	0.67
1 318	ALPHABET INC	USD	1 382 242	1 251 001	0.71
1 835	AMAZON.COM INC	USD	2 866 049	3 051 292	1.73
2 008	APARTMENT INVESTMENT AND MANAGEMENT CO REITS	USD	91 573	88 375	0.05
22 049	APPLE INC	USD	3 516 908	3 832 050	2.17
239 449	AXA SA	EUR	5 379 222	5 531 272	3.13
120 789	BAKER HUGHES A GE CO	USD	2 621 629	2 612 428	1.48
23 097	BALL CORP	USD	1 344 160	1 419 528	0.80
1 128 591	BANCO SANTANDER SA	EUR	4 554 993	4 605 216	2.61
20 508	BERKSHIRE HATHAWAY INC - B	USD	3 821 607	3 838 857	2.17
163 206	BNP PARIBAS SA	EUR	7 744 125	6 816 299	3.86
7 363	BOEING CO	USD	2 362 363	2 353 535	1.33
543	BOOKING HOLDINGS INC	USD	849 010	893 895	0.51
96 557	CARREFOUR SA	EUR	1 655 470	1 639 538	0.93
15 104	CELGENE CORP	USD	1 274 893	1 226 039	0.69
3 401	CIGNA CORP	USD	503 438	470 519	0.27
218 435	DANONE	EUR	15 008 668	16 273 407	9.20
1 026	DAVITA INC	USD	48 629	50 687	0.03
12 362	DIGITAL REALTY TRUST INC	USD	1 367 254	1 278 644	0.72
7 439	DOVER CORP	USD	624 461	654 538	0.37
12 892	DTE ENERGY CO	USD	1 497 806	1 447 690	0.82
24 621	ELI LILLY & CO	USD	2 567 762	2 395 294	1.36
91 752	ENGIE SA	EUR	1 220 302	1 223 972	0.69
13 223	ESSILORLUXOTTICA SA	EUR	1 399 655	1 517 339	0.86
3 820	ESTEE LAUDER COS INC - A	USD	595 903	614 226	0.35
313	EURONET WORLDWIDE INC	USD	38 000	46 241	0.03
7 330	FACEBOOK INC	USD	1 153 805	1 242 264	0.70
6 689	FORTINET INC	USD	501 302	451 278	0.26
1 437	IDEXX LABORATORIES INC	USD	268 053	347 426	0.20
48 070	L'OREAL SA	EUR	11 181 082	12 041 535	6.80
2 875	LULULEMON ATHLETICA INC	USD	366 684	454 956	0.26
44 203	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	13 950 466	16 545 182	9.35
33	NETFLIX INC	USD	10 475	10 644	0.01
42 525	NIKE INC - B	USD	3 128 565	3 134 856	1.77
6 230	NORDEA BANK ABP	SEK	40 690	39 753	0.02
103 241	OCCIDENTAL PETROLEUM CORP	USD	4 580 825	4 558 270	2.58
19 292	PARSLEY ENERGY INC	USD	317 883	322 042	0.18
9 275	PAYPAL HOLDINGS INC	USD	832 473	932 224	0.53
15 402	PPL CORP	USD	430 236	419 403	0.24

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
45 849	PRUDENTIAL FINANCIAL INC	USD	3 800 898	4 066 341	2.30
1 461	REGENERON PHARMACEUTICALS INC	USD	526 655	401 557	0.23
111 785	SANOFI	EUR	8 758 355	8 485 599	4.80
50 618	STARBUCKS CORP	USD	3 593 869	3 726 121	2.11
345 936	SURGUTNEFTEGAS PJSC - ADR	USD	1 118 183	1 248 505	0.71
40 156	TETRA TECH INC	USD	2 426 983	2 769 805	1.57
155 151	TOTAL SA	EUR	7 982 519	7 645 066	4.33
34 684	UNITED PARCEL SERVICE INC - B	USD	3 130 307	3 145 255	1.78
84 541	VINCI SA	EUR	7 255 309	7 613 762	4.31
232 646	VIVENDI SA	EUR	6 032 511	5 632 360	3.19
63 178	WELLS FARGO & CO	USD	2 571 823	2 625 205	1.49
127 292	WILLIAMS COS INC	USD	3 059 596	3 134 236	1.77
16 445	ZAYO GROUP HOLDINGS INC	USD	410 961	475 241	0.27
Total Shares			167 282 067	172 523 031	97.64
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			167 282 067	172 523 031	97.64
Total Investments			167 282 067	172 523 031	97.64

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Personal Goods	18.57	France	58.34
Food Producers	9.21	United States of America	35.96
Pharmaceuticals & Biotechnology	9.16	Spain	2.61
Banks	7.97	Russia	0.71
Oil & Gas Producers	7.80	Finland	0.02
Chemicals	5.30		
Nonlife Insurance	5.30		
Construction & Materials	4.31		
Oil Equipment, Services & Distribution	3.25		
Media	3.19		
Travel, Leisure & Catering	3.19		
Aerospace & Defense	2.90		
Software & Computer Services	2.63		
Life Insurance	2.39		
Technology Hardware & Equipment	2.17		
Industrial Transportation	1.78		
General Retailers	1.73		
Health Care Equipment & Services	1.35		
Food & Drug Retailers	0.93		
Gas, Water & Multiutilities	0.93		
Electricity	0.82		
General Industrials	0.80		
Real Estate Investment Trusts	0.77		
Support Services	0.55		
Industrial Engineering	0.37		
Fixed Line Telecommunications	0.27		
	97.64		97.64

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
12 063	ADOBE INC	USD	2 979 623	3 121 148	2.39
35 587	AES CORP/VA	USD	509 923	523 743	0.40
77 000	AIR LIQUIDE SA	EUR	8 658 650	9 474 850	7.25
15 700	ALLSTATE CORP	USD	1 439 850	1 401 943	1.07
792	ALPHABET CLASS - A	USD	849 523	753 054	0.58
128	ALPHABET INC	USD	134 239	121 493	0.09
634	AMAZON.COM INC	USD	1 025 919	1 054 234	0.81
9 107	APPLE INC	USD	1 548 491	1 582 769	1.21
32 979	APPLIED MATERIALS INC	USD	1 141 745	1 300 568	0.99
182 889	AXA SA	EUR	4 108 601	4 224 736	3.23
453 172	BANCO SANTANDER SA	EUR	1 829 002	1 849 168	1.41
4 780	BERKSHIRE HATHAWAY INC - B	USD	870 090	894 760	0.68
133 099	BNP PARIBAS SA	EUR	6 422 692	5 558 880	4.25
18 979	BOSTON SCIENTIFIC CORP	USD	672 395	716 296	0.55
13 804	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	1 606 928	1 547 677	1.18
9 265	CELGENE CORP	USD	723 612	752 069	0.58
9 017	CHENIERE ENERGY INC	USD	541 431	541 986	0.41
10 648	CIMAREX ENERGY CO	USD	654 997	554 747	0.42
77 675	COCA-COLA CO	USD	3 540 881	3 473 139	2.66
26 424	EDION CORP	JPY	198 363	215 580	0.16
35 002	ENGIE SA	EUR	465 527	466 927	0.36
13 746	EXXON MOBIL CORP	USD	910 095	924 970	0.71
12 719	FACEBOOK INC	USD	2 120 113	2 155 573	1.65
2 005	FAST RETAILING CO LTD	JPY	1 072 427	1 064 317	0.81
9 847	FISERV INC	USD	744 764	788 244	0.60
35 337	GILEAD SCIENCES INC	USD	2 071 174	2 096 389	1.60
11 909	GOLDMAN SACHS GROUP INC	USD	2 013 069	2 139 604	1.64
18 886	HOLLYFRONTIER CORP	USD	689 845	767 513	0.59
1 022	JAPAN HOTEL REIT INVESTMENT CORP	JPY	728 812	723 013	0.55
6 353	JB HUNT TRANSPORT SERVICES INC	USD	545 070	509 947	0.39
2 228	KYOCERA CORP	JPY	126 413	127 748	0.10
50 133	L'OREAL SA	EUR	11 660 936	12 558 317	9.61
33 303	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	10 510 427	12 465 313	9.54
49 535	MICRON TECHNOLOGY INC	USD	1 683 081	1 678 570	1.28
108 119	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	451 805	451 177	0.35
19 087	mitsui FUDOSAN CO LTD	JPY	418 573	406 415	0.31
81 603	MIZUHO FINANCIAL GROUP INC	JPY	101 981	103 821	0.08
256 739	NEWS CORP	USD	2 857 814	3 041 280	2.33
47 394	ON SEMICONDUCTOR CORP	USD	924 863	841 090	0.64
58 297	ORACLE CORP	USD	2 857 890	2 916 386	2.23
51 313	ORANGE SA	EUR	707 350	711 455	0.54
95 218	ORIX CORP	JPY	1 206 074	1 247 902	0.95
333	OSI SYSTEMS INC	USD	25 554	32 934	0.03
9 326	PAYPAL HOLDINGS INC	USD	816 979	937 350	0.72

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 234	QORVO INC	USD	76 249	72 178	0.06
30 153	QUALCOMM INC	USD	1 936 866	2 014 172	1.54
13 654	RAYTHEON CO	USD	2 208 787	2 084 789	1.59
11 049	RED HAT INC	USD	1 775 640	1 821 707	1.39
80 310	SANOFI	EUR	6 292 289	6 096 332	4.66
1 166	SEKISUI HOUSE REIT INC	JPY	781 570	765 965	0.59
290 691	SOJITZ CORP	JPY	836 819	819 753	0.63
13 167	SQUARE INC - A	USD	880 473	838 604	0.64
3 243	SYNOPSIS INC	USD	309 827	366 475	0.28
248 372	TOTAL SA	EUR	12 778 740	12 238 530	9.36
5 552	TWITTER INC	USD	171 862	170 148	0.13
33 747	UNITED PARCEL SERVICE INC - B	USD	2 890 145	3 060 285	2.34
50 000	VINCI SA	EUR	4 291 000	4 503 000	3.44
169 728	VIVENDI SA	EUR	4 401 047	4 109 115	3.14
4 011	WORKDAY INC	USD	721 285	724 079	0.55
37 244	YUM CHINA HOLDINGS INC	USD	1 354 902	1 510 953	1.16
Total Shares			126 875 092	130 015 180	99.43
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			126 875 092	130 015 180	99.43
Total Investments			126 875 092	130 015 180	99.43

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Personal Goods	19.13	France	55.38
Oil & Gas Producers	11.08	United States of America	38.11
Software & Computer Services	9.29	Japan	4.53
Chemicals	7.25	Spain	1.41
Pharmaceuticals & Biotechnology	6.84		
Banks	6.09		
Technology Hardware & Equipment	5.73		
Media	5.47		
Nonlife Insurance	4.99		
Construction & Materials	3.44		
Support Services	3.14		
Industrial Transportation	2.73		
Beverages	2.66		
Financial Services	2.59		
General Retailers	1.79		
Aerospace & Defense	1.59		
Travel, Leisure & Catering	1.16		
Real Estate Investment Trusts	1.14		
General Industrials	0.63		
Health Care Equipment & Services	0.55		
Fixed Line Telecommunications	0.54		
Oil Equipment, Services & Distribution	0.41		
Electricity	0.40		
Gas, Water & Multiutilities	0.36		
Real Estate Investment & Services	0.31		
Electronic & Electrical Equipment	0.12		
	99.43		99.43

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
32 966	ABB LTD	SEK	577 810	580 321	0.92
9 897	AEDAS HOMES SAU	EUR	213 775	206 847	0.33
13 573	AENA SME SA	EUR	2 238 188	2 365 774	3.76
65 160	AEON CO LTD	JPY	1 227 450	983 021	1.56
137 889	AURIZON HOLDINGS LTD	AUD	439 616	458 837	0.73
134 155	AXA SA	EUR	3 013 792	3 098 981	4.92
1 192 854	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	6 186 143	5 865 264	9.30
749 876	BANCO SANTANDER SA	EUR	3 007 060	3 059 869	4.86
3 661	BANK OF MONTREAL	CAD	238 594	243 361	0.39
945	CEMBRA MONEY BANK AG	CHF	79 342	80 129	0.13
469 292	COCA-COLA AMATIL LTD	AUD	2 532 394	2 955 487	4.69
197 104	CROWN RESORTS LTD	AUD	1 646 947	1 512 167	2.40
3 176	CSL LTD	AUD	396 616	420 779	0.67
4 925	DAI-ICHI LIFE HOLDINGS INC	JPY	62 417	65 228	0.10
16 825	DENSO CORP	JPY	606 244	621 607	0.99
15 349	ERSTE GROUP BANK AG	EUR	494 698	500 991	0.80
2 812	FAST RETAILING CO LTD	JPY	1 428 066	1 492 698	2.37
7 532	FLUGHAFEN ZURICH AG	CHF	1 162 597	1 246 798	1.98
82 570	FORTESCUE METALS GROUP LTD	AUD	407 165	458 948	0.73
35 226	FUJI ELECTRIC CO LTD	JPY	970 133	1 066 590	1.69
17 351	FUJIFILM HOLDINGS CORP	JPY	756 810	772 558	1.23
4 211	GEBERIT AG - REG	CHF	1 700 715	1 729 379	2.75
37 697	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	793 778	860 895	1.37
20 818	IMCD NV	EUR	1 658 154	1 677 931	2.66
17 100	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	2 052 061	2 231 540	3.54
89 854	KYOCERA CORP	JPY	5 167 556	5 152 014	8.18
4 119	MINITUBISHI ESTATE CO LTD	JPY	68 819	67 310	0.11
76 436	MINITUBISHI & CO LTD	JPY	1 086 353	1 092 705	1.73
5 878	MINITUBISHI FUDOSAN CO LTD	JPY	128 589	125 159	0.20
2 667	NEWCREST MINING LTD	AUD	49 549	52 508	0.08
4 580	ORIX CORP	JPY	58 090	60 024	0.10
292	ORIX JREIT INC	JPY	442 799	467 888	0.74
5 743	PARGESA HOLDING SA - BR	CHF	381 961	389 211	0.62
81 376	QIAGEN NV	EUR	2 905 123	2 904 309	4.61
15 552	RECRUIT HOLDINGS CO LTD	JPY	441 948	455 554	0.72
5 451	RIO TINTO LTD	AUD	347 057	348 531	0.55
92 243	SEKISUI HOUSE LTD	JPY	1 318 326	1 334 841	2.12
16 254	SHIN-ETSU CHEMICAL CO LTD	JPY	1 231 766	1 329 392	2.11
12 331	SIGNIFY NV	EUR	331 211	320 606	0.51
211 544	SOUTH32 LTD	AUD	418 745	414 537	0.66
377 902	SUMITOMO CHEMICAL CO LTD	JPY	1 486 845	1 540 014	2.45
114 208	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	1 353 192	1 316 664	2.09
23 436	SUNRISE COMMUNICATIONS GROUP AG	CHF	1 506 398	1 537 635	2.44
392 757	TELSTRA CORP LTD	AUD	911 158	931 793	1.48

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
39 981	UBS GROUP AG	CHF	407 664	417 688	0.66
2 593	UNILEVER NV	EUR	141 578	138 881	0.22
61 134	WESFARMERS LTD	AUD	1 398 813	1 362 217	2.16
4 148	WOODSIDE PETROLEUM LTD	AUD	90 649	92 939	0.15
59 284	WOOLWORTHS GROUP LTD	AUD	1 231 738	1 213 956	1.93
9 586	ZURICH INSURANCE GROUP AG	CHF	2 918 430	2 934 463	4.66
Total Shares			59 714 922	60 556 839	96.15
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			59 714 922	60 556 839	96.15
Total Investments			59 714 922	60 556 839	96.15

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	16.14	Japan	29.85
Electronic & Electrical Equipment	10.38	Spain	18.25
Industrial Transportation	10.01	Switzerland	17.70
Nonlife Insurance	9.58	Australia	16.23
Chemicals	7.22	Netherlands	8.01
General Retailers	6.09	France	4.92
Pharmaceuticals & Biotechnology	5.28	Austria	0.80
Beverages	4.69	Canada	0.39
Automobiles & Parts	3.08		
Construction & Materials	2.75		96.15
Technology Hardware & Equipment	2.71		
Support Services	2.46		
Fixed Line Telecommunications	2.44		
Travel, Leisure & Catering	2.40		
Industrial Engineering	2.29		
Household Goods & Home Construction	2.12		
Food & Drug Retailers	1.93		
Mining	1.29		
Financial Services	1.04		
Real Estate Investment Trusts	0.74		
Industrial Metals & Mining	0.73		
Real Estate Investment & Services	0.31		
Personal Goods	0.22		
Oil & Gas Producers	0.15		
Life Insurance	0.10		
	96.15		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
5 574	ADOBE INC	USD	1 491 419	1 442 202	1.62
25 754	AGEAS	EUR	1 135 751	1 177 215	1.32
6 551	AKAMAI TECHNOLOGIES INC	USD	397 303	461 009	0.52
1 241	ALPHABET CLASS - A	USD	1 361 658	1 179 974	1.33
647	ALPHABET INC	USD	636 043	614 110	0.69
15 487	ALPS ALPINE CO LTD	JPY	292 822	229 223	0.26
1 004	AMAZON.COM INC	USD	1 635 609	1 669 481	1.88
74 189	AMNEAL PHARMACEUTICALS INC	USD	526 539	467 101	0.53
73 638	AT&T INC	USD	2 069 246	2 166 851	2.44
397 729	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 082 116	1 955 633	2.20
868 037	BANCO SANTANDER SA	EUR	3 570 849	3 542 025	3.98
40 984	BAYERISCHE MOTOREN WERKE AG	EUR	2 638 534	2 667 649	3.00
9 872	BERKSHIRE HATHAWAY INC - B	USD	1 928 956	1 847 923	2.08
76 741	BNP PARIBAS SA	EUR	3 703 137	3 205 088	3.60
1 230	CADENCE DESIGN SYSTEMS INC	USD	66 386	76 481	0.09
958	CHARTER COMMUNICATIONS INC	USD	320 880	332 440	0.37
2 948	DELTA AIR LINES INC	USD	148 449	146 908	0.17
1 770	DIAMONDBACK ENERGY INC	USD	168 652	169 369	0.19
1 502	EURONET WORLDWIDE INC	USD	173 794	221 897	0.25
41 736	FAMILYMART UNY HOLDINGS CO LTD	JPY	886 796	874 898	0.98
9 458	FAST RETAILING CO LTD	JPY	4 858 638	5 020 602	5.63
10 639	FIRST SOLAR INC	USD	586 573	613 602	0.69
55 258	FORD MOTOR CO	USD	495 784	496 390	0.56
57 401	GAZPROM PJSC - ADR REG	USD	235 472	369 266	0.42
1 131	GEBERIT AG - REG	CHF	469 699	464 481	0.52
811	GMO PAYMENT GATEWAY INC	JPY	57 298	48 980	0.06
452	HELVETIA HOLDING AG	CHF	47 744	49 867	0.06
10 739	HOME DEPOT INC	USD	1 968 609	1 961 178	2.20
397	HULIC REIT INC	JPY	598 436	605 396	0.68
3 192	INTUITIVE SURGICAL INC	USD	1 442 030	1 470 288	1.65
14 985	IQVIA HOLDINGS INC	USD	1 812 838	2 117 217	2.38
20 636	KBC GROUP NV	EUR	1 231 144	1 189 459	1.34
555 274	KONINKLIJKE KPN NV	EUR	1 507 569	1 499 240	1.69
466 492	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1 949 364	1 946 658	2.19
26 671	mitsui & CO LTD	JPY	379 064	381 280	0.43
10 110	mitsui FUDOSAN CO LTD	JPY	222 229	215 270	0.24
492 884	MIZUHO FINANCIAL GROUP INC	JPY	622 676	627 080	0.71
5 738	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 268 672	1 266 377	1.42
2 724	NETFLIX INC	USD	864 883	878 626	0.99
212 255	NORDEA BANK ABP	SEK	1 386 310	1 354 366	1.52
15 947	NVIDIA CORP	USD	2 000 526	2 299 768	2.59
24 010	OGE ENERGY CORP	USD	883 695	897 318	1.01
11 484	PARGESA HOLDING SA - BR	CHF	770 810	778 287	0.88

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 642	PAYPAL HOLDINGS INC	USD	137 409	165 036	0.19
55 959	PFIZER INC	USD	2 080 163	2 128 683	2.39
1 440	PROCTER & GAMBLE CO	USD	135 765	138 651	0.16
8 051	QORVO INC	USD	511 402	470 914	0.53
49 973	REXNORD CORP	USD	1 110 363	1 326 119	1.49
4 334	RIO TINTO LTD	AUD	268 871	277 111	0.31
1 485	ROCHE HOLDING AG	CHF	365 767	367 321	0.41
1 268	SALESFORCE.COM INC	USD	169 846	168 944	0.19
156 966	SANTOS LTD	AUD	690 487	684 816	0.77
10 226	SAP SE	EUR	1 138 972	1 234 892	1.39
4 389	SCREEN HOLDINGS CO LTD	JPY	181 833	160 794	0.18
172 454	SEIKO EPSON CORP	JPY	2 341 533	2 396 476	2.69
36 264	SHIMIZU CORP	JPY	277 246	264 530	0.30
3 392	SHIONOGI & CO LTD	JPY	176 964	171 654	0.19
2 685	SIMON PROPERTY GROUP INC	USD	387 488	376 673	0.42
7 361	SQUARE INC - A	USD	482 819	468 821	0.53
14 054	STARBUCKS CORP	USD	1 032 194	1 034 551	1.16
22 183	SUMITOMO CORP	JPY	286 327	295 154	0.33
36 476	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 137 155	1 131 492	1.27
17 100	SWISSCOM AG - REG	CHF	7 581 619	7 547 808	8.48
34 269	SYNCHRONY FINANCIAL	USD	1 067 020	1 043 297	1.17
3 415	SYNOPSIS INC	USD	373 203	385 912	0.43
41 449	TAKEDA PHARMACEUTICAL CO LTD	JPY	1 219 552	1 291 498	1.45
27 347	TELUS CORP	CAD	880 756	889 637	1.00
1 326	T-MOBILE US INC	USD	89 557	86 327	0.10
86 088	TOYOTA MOTOR CORP	JPY	4 763 125	4 692 608	5.28
46 388	TREND MICRO INC/JAPAN	JPY	1 909 842	1 816 663	2.04
11 670	TYSON FOODS INC - A	USD	812 056	827 394	0.93
4 561	VERISIGN INC	USD	707 412	837 705	0.94
15 317	VERIZON COMMUNICATIONS INC	USD	776 382	768 406	0.86
2 884	WATTS WATER TECHNOLOGIES INC	USD	231 678	235 977	0.27
2 313	WW GRAINGER INC	USD	562 188	544 798	0.61
39 091	YAMAZAKI BAKING CO LTD	JPY	564 901	519 007	0.58
5 056	ZURICH INSURANCE GROUP AG	CHF	1 539 285	1 547 741	1.74
Total Shares			86 886 182	87 295 883	98.14
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			86 886 182	87 295 883	98.14
Total Investments			86 886 182	87 295 883	98.14

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	16.81	United States of America	36.58
Fixed Line Telecommunications	14.47	Japan	25.51
General Retailers	11.33	Switzerland	12.09
Software & Computer Services	9.24	Spain	6.18
Automobiles & Parts	8.83	Germany	5.81
Pharmaceuticals & Biotechnology	7.36	France	3.60
Technology Hardware & Equipment	5.99	Belgium	2.66
Nonlife Insurance	5.30	Netherlands	1.69
Financial Services	2.05	Finland	1.52
Support Services	1.78	Australia	1.08
Alternative Energy	1.70	Canada	1.00
Health Care Equipment & Services	1.65	Russia	0.42
Food Producers	1.51		
Industrial Engineering	1.49		98.14
Oil & Gas Producers	1.38		
Travel, Leisure & Catering	1.33		
Life Insurance	1.32		
Real Estate Investment Trusts	1.10		
Construction & Materials	1.08		
Food & Drug Retailers	0.98		
Media	0.37		
Mining	0.31		
Electronic & Electrical Equipment	0.26		
Real Estate Investment & Services	0.24		
Household Goods & Home Construction	0.16		
Mobile Telecommunications	0.10		
	98.14		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
5 577	ABBVIE INC	USD	394 849	356 129	1.33
82	AGEAS	EUR	3 616	3 748	0.01
824	ALPHABET CLASS - A	USD	869 251	783 480	2.93
755	ALPHABET INC	USD	791 800	716 620	2.68
143	AMAZON.COM INC	USD	232 960	237 785	0.89
3 419	APPLE INC	USD	579 050	594 212	2.22
6 007	ARTHUR J GALLAGHER & CO	USD	458 746	462 024	1.73
30 701	AXA EQUITABLE HOLDINGS INC	USD	571 964	563 445	2.10
5 543	BALOISE HOLDING AG - REG	CHF	858 947	862 638	3.22
419 688	BANCO SANTANDER SA	EUR	1 698 406	1 712 536	6.39
2 741	BERKSHIRE HATHAWAY INC - B	USD	501 907	513 083	1.92
428	BOOKING HOLDINGS INC	USD	676 984	704 580	2.63
14 079	BOSTON SCIENTIFIC CORP	USD	498 796	531 362	1.98
55 604	CALTEX AUSTRALIA LTD	AUD	899 715	848 040	3.17
2 884	CENTRAL JAPAN RAILWAY CO	JPY	540 274	507 250	1.89
47 308	COLES GROUP LTD	AUD	379 566	389 180	1.45
2 314	CSL LTD	AUD	301 864	306 575	1.14
5 114	DAIKIN INDUSTRIES LTD	JPY	564 541	586 241	2.19
7 663	DENSO CORP	JPY	269 850	283 113	1.06
8 879	ELI LILLY & CO	USD	926 005	863 808	3.23
3 485	FACEBOOK INC	USD	556 721	590 626	2.21
2 184	FAST RETAILING CO LTD	JPY	1 098 939	1 159 336	4.33
1 268	FUJIFILM HOLDINGS CORP	JPY	55 075	56 458	0.21
967	GEBERIT AG - REG	CHF	399 564	397 129	1.48
2 818	IDEXX LABORATORIES INC	USD	673 373	681 314	2.54
172	JAPAN RETAIL FUND INVESTMENT CORP	JPY	302 343	305 605	1.14
34 723	JFE HOLDINGS INC	JPY	536 298	447 854	1.67
1 063	JOHNSON & JOHNSON	USD	130 397	130 009	0.49
10 255	KEIO CORP	JPY	611 186	592 594	2.21
9 597	KEYSIGHT TECHNOLOGIES INC	USD	728 545	756 855	2.83
14 771	KONINKLIJKE AHOLD DELHAIZE NV	EUR	290 368	292 141	1.09
8 897	MICRON TECHNOLOGY INC	USD	302 299	301 489	1.13
3 596	MITSUBISHI CORP	JPY	85 002	83 236	0.31
2 516	MITSUBISHI ESTATE CO LTD	JPY	42 961	41 115	0.15
15 868	NETSUI OSK LINES LTD	JPY	337 526	333 541	1.25
198 175	NORDEA BANK ABP	SEK	1 294 347	1 264 524	4.72
12 111	OBAYASHI CORP	JPY	108 585	104 730	0.39
1 604	O'REILLY AUTOMOTIVE INC	USD	565 216	520 187	1.94
210	REGENERON PHARMACEUTICALS INC	USD	75 700	57 719	0.22
109 817	RICOH CO LTD	JPY	969 979	963 069	3.60
3 545	ROCHE HOLDING AG	CHF	878 750	876 871	3.27
8 549	SCREEN HOLDINGS CO LTD	JPY	332 650	313 199	1.17
21 859	SONY CORP	JPY	927 538	1 006 237	3.76
40 860	SUMITOMO CORP	JPY	521 921	543 660	2.03

MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
48 062	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 496 402	1 490 891	5.57
1 075	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	35 923	33 715	0.13
7 192	TOYOTA MOTOR CORP	JPY	396 872	392 032	1.46
9 305	TREND MICRO INC/JAPAN	JPY	367 519	364 406	1.36
896	UNILEVER NV	EUR	47 542	47 990	0.18
8 015	WEC ENERGY GROUP INC	USD	594 486	586 767	2.19
2 287	WELLS FARGO & CO	USD	94 761	95 031	0.35
Total Shares			26 877 879	26 656 179	99.54
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			26 877 879	26 656 179	99.54
Total Investments			26 877 879	26 656 179	99.54

MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.04	United States of America	37.52
Pharmaceuticals & Biotechnology	9.68	Japan	35.88
Software & Computer Services	9.17	Switzerland	7.98
General Retailers	8.61	Spain	6.40
Technology Hardware & Equipment	8.32	Australia	5.76
Nonlife Insurance	6.86	Finland	4.72
Travel, Leisure & Catering	6.74	Netherlands	1.27
Health Care Equipment & Services	4.53	Belgium	0.01
Leisure Goods	3.76		
Oil & Gas Producers	3.17		99.54
Electronic & Electrical Equipment	2.83		
Automobiles & Parts	2.52		
Support Services	2.34		
Gas, Water & Multiutilities	2.19		
Industrial Engineering	2.19		
Financial Services	2.10		
Construction & Materials	1.87		
Industrial Metals & Mining	1.67		
Industrial Transportation	1.25		
Real Estate Investment Trusts	1.14		
Food & Drug Retailers	1.09		
Real Estate Investment & Services	0.28		
Personal Goods	0.18		
Life Insurance	0.01		
	99.54		

MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
278	ADOBE INC	USD	65 830	71 929	0.38
11 495	AEON CO LTD	JPY	186 031	173 417	0.93
68 142	AIFUL CORP	JPY	119 375	122 184	0.65
5 927	AKAMAI TECHNOLOGIES INC	USD	381 222	417 097	2.23
524	ALPHABET INC	USD	549 541	497 363	2.66
586	AMAZON.COM INC	USD	953 938	974 417	5.20
3 707	AMERICAN WATER WORKS CO INC	USD	390 581	377 601	2.02
11 065	ANTARES PHARMA INC	USD	29 865	31 967	0.17
125	APPLE INC	USD	21 589	21 725	0.12
6 681	APPLIED MATERIALS INC	USD	246 403	263 474	1.41
4 810	ASM INTERNATIONAL NV	EUR	264 358	275 421	1.47
16 665	AT&T INC	USD	453 826	490 379	2.62
174 447	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	929 336	857 755	4.58
408 280	BANCO SANTANDER SA	EUR	1 660 912	1 665 986	8.89
1 588	BERKSHIRE HATHAWAY INC - B	USD	287 871	297 255	1.59
165	BOOKING HOLDINGS INC	USD	254 536	271 626	1.45
3 422	DAI-ICHI LIFE HOLDINGS INC	JPY	43 884	45 322	0.24
29 753	DENA CO LTD	JPY	413 083	500 756	2.68
6 920	DENSO CORP	JPY	243 686	255 663	1.37
961	EDWARDS LIFESCIENCES CORP	USD	148 716	155 897	0.83
5 744	ELI LILLY & CO	USD	599 051	558 814	2.99
1 107	FAST RETAILING CO LTD	JPY	537 935	587 629	3.14
16 105	ITOCHU CORP	JPY	262 606	270 464	1.44
10 069	JAPAN AIRLINES CO LTD	JPY	294 701	282 552	1.51
128	JAPAN RETAIL FUND INVESTMENT CORP	JPY	224 999	227 427	1.21
20 903	JFE HOLDINGS INC	JPY	327 231	269 605	1.44
1 252	KONAMI HOLDINGS CORP	JPY	49 302	51 531	0.28
22 007	LIXIL GROUP CORP	JPY	263 445	305 637	1.63
16 482	MICRON TECHNOLOGY INC	USD	560 019	558 518	2.98
4 151	MITSUBISHI ELECTRIC CORP	JPY	46 190	48 008	0.26
1 157	mitsui FUDOSAN CO LTD	JPY	24 896	24 636	0.13
1 577	NETFLIX INC	USD	500 561	508 661	2.72
41 282	NEWCREST MINING LTD	AUD	757 021	812 767	4.34
8 275	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	341 856	338 367	1.81
8 406	PARGESA HOLDING SA - BR	CHF	571 844	569 687	3.04
11 118	RECRUIT HOLDINGS CO LTD	JPY	306 288	325 672	1.74
970	REGENERON PHARMACEUTICALS INC	USD	257 578	266 605	1.42
7 890	RICOH CO LTD	JPY	69 690	69 193	0.37
1 071	ROCHE HOLDING AG	CHF	263 795	264 917	1.42
9 895	SCREEN HOLDINGS CO LTD	JPY	388 446	362 511	1.94
464	SECOM CO LTD	JPY	33 971	35 072	0.19
1 369	SERVICENOW INC	USD	340 395	330 072	1.76
39 432	SHIMIZU CORP	JPY	304 386	287 639	1.54
6 729	SHIN-ETSU CHEMICAL CO LTD	JPY	503 157	550 356	2.94

MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
977	SMC CORP/JAPAN	JPY	303 949	319 869	1.71
11 988	SONY CORP	JPY	548 920	551 845	2.95
13 385	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	425 188	415 205	2.22
6 756	SUNRISE COMMUNICATIONS GROUP AG	CHF	429 263	443 261	2.37
1 324	TOBU RAILWAY CO LTD	JPY	35 100	33 884	0.18
495	TOYOTA MOTOR CORP	JPY	27 351	26 982	0.14
3 409	TREND MICRO INC/JAPAN	JPY	150 396	133 504	0.71
5 996	WALGREENS BOOTS ALLIANCE INC	USD	277 370	287 848	1.54
5 058	WASTE MANAGEMENT INC	USD	510 067	512 418	2.74
1 034	WORKDAY INC	USD	171 082	186 661	1.00
Total Shares			18 352 632	18 585 051	99.29
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			18 352 632	18 585 051	99.29
Total Investments			18 352 632	18 585 051	99.29

MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	15.71	United States of America	37.83
General Retailers	14.66	Japan	35.34
Software & Computer Services	8.74	Spain	13.48
Technology Hardware & Equipment	8.29	Switzerland	6.83
Fixed Line Telecommunications	6.80	Australia	4.34
Support Services	6.11	Netherlands	1.47
Pharmaceuticals & Biotechnology	5.82		
Mining	4.34		99.29
Financial Services	3.70		
Leisure Goods	3.22		
Construction & Materials	3.17		
Travel, Leisure & Catering	3.14		
Chemicals	2.94		
Gas, Water & Multiutilities	2.02		
Industrial Engineering	1.97		
Nonlife Insurance	1.59		
Food & Drug Retailers	1.54		
Automobiles & Parts	1.51		
Industrial Metals & Mining	1.44		
Real Estate Investment Trusts	1.21		
Health Care Equipment & Services	1.00		
Life Insurance	0.24		
Real Estate Investment & Services	0.13		
	99.29		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
32 439	AGL ENERGY LTD	AUD	443 304	399 990	1.58
6 898	AIRBUS SE	EUR	843 966	860 043	3.41
21 889	ALPS ALPINE CO LTD	JPY	416 809	323 979	1.28
1 154	ASR NEDERLAND NV	EUR	40 505	41 267	0.16
350 740	AUSNET SERVICES	AUD	391 127	405 249	1.60
344 774	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 899 412	1 695 253	6.71
361 669	BANCO DE SABADELL SA	EUR	376 136	329 480	1.30
218 354	BANCO SANTANDER SA	EUR	880 384	890 994	3.53
5 497	BAYERISCHE MOTOREN WERKE AG	EUR	346 586	357 800	1.42
2 662	CEMBRA MONEY BANK AG	CHF	204 234	225 719	0.89
104 739	COCA-COLA AMATIL LTD	AUD	557 760	659 621	2.61
49 562	CROWN RESORTS LTD	AUD	410 819	380 236	1.51
739	DAIKIN INDUSTRIES LTD	JPY	83 884	84 715	0.34
7 064	DEUTSCHE POST AG - REG	EUR	200 158	204 150	0.81
1 317	DIOS FASTIGHETER AB	SEK	8 378	8 563	0.03
16 353	DNB ASA	NOK	266 410	267 287	1.06
505	FAST RETAILING CO LTD	JPY	220 316	268 070	1.06
6 869	FUJIFILM HOLDINGS CORP	JPY	286 325	305 844	1.21
2 391	GJENSIDIGE FORSIKRING ASA	NOK	42 906	42 306	0.17
23	GLP J-REIT	JPY	22 216	23 020	0.09
2 776	HELVETIA HOLDING AG	CHF	293 223	306 264	1.21
8 641	INDUSTRIA DE DISENO TEXTIL SA	EUR	225 098	228 554	0.90
18 842	INFINEON TECHNOLOGIES AG - REG	EUR	282 630	292 993	1.16
8 802	ING GROEP NV	EUR	90 115	89 745	0.36
18	JAPAN REAL ESTATE INVESTMENT CORP	JPY	95 069	96 239	0.38
16	JAPAN RETAIL FUND INVESTMENT CORP	JPY	27 271	28 428	0.11
904	KONAMI HOLDINGS CORP	JPY	36 312	37 208	0.15
117 491	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 309 639	2 323 737	9.19
312 425	KONINKLIJKE KPN NV	EUR	863 230	843 548	3.34
577	KONINKLIJKE PHILIPS NV	EUR	20 792	22 033	0.09
5 938	MITSUBISHI ESTATE CO LTD	JPY	89 727	97 035	0.38
32 809	MIZUHO FINANCIAL GROUP INC	JPY	40 802	41 742	0.17
4 424	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	969 298	976 377	3.87
13 026	NEC CORP	JPY	397 270	450 145	1.78
93 546	NIPPON KAYAKU CO LTD	JPY	968 077	988 873	3.92
9 505	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	365 963	388 662	1.54
127 769	NORDEA BANK ABP	SEK	817 803	815 274	3.23
895	PSP SWISS PROPERTY AG - REG	CHF	90 447	91 971	0.36
4 501	RAKUTEN INC	JPY	34 534	46 956	0.19
2 033	ROCHE HOLDING AG	CHF	504 406	502 872	1.99
12 740	RWE AG	EUR	299 008	276 076	1.09
7 988	SAP SE	EUR	928 355	964 631	3.82
26 018	SEKISUI HOUSE LTD	JPY	374 863	376 504	1.49

MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand 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)					
6 602	SHIN-ETSU CHEMICAL CO LTD	JPY	502 553	539 968	2.14
2 750	SONIC HEALTHCARE LTD	AUD	44 828	45 924	0.18
5 482	SONY CORP	JPY	237 562	252 353	1.00
24 995	SUBARU CORP	JPY	545 562	533 536	2.11
199 438	SUMITOMO CHEMICAL CO LTD	JPY	791 174	812 743	3.22
31 872	SUMITOMO CORP	JPY	420 745	424 070	1.68
8 577	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	270 623	266 060	1.05
3 404	SUNRISE COMMUNICATIONS GROUP AG	CHF	203 094	223 336	0.88
712	SWISS LIFE HOLDING AG - REG	CHF	285 493	310 232	1.23
692	SWISSCOM AG - REG	CHF	306 917	305 444	1.21
8 967	TAKEDA PHARMACEUTICAL CO LTD	JPY	314 346	279 400	1.11
140 454	TELSTRA CORP LTD	AUD	289 107	333 219	1.32
1 872	TOBU RAILWAY CO LTD	JPY	45 547	47 908	0.19
6 947	TREND MICRO INC/JAPAN	JPY	302 931	272 061	1.08
923	UNILEVER NV	EUR	50 230	49 436	0.20
7 680	VOLKSWAGEN AG - PFD	EUR	1 105 362	1 138 330	4.51
38 823	WESFARMERS LTD	AUD	869 577	865 073	3.43
1 226	WOLTERS KLUWER NV	EUR	78 047	78 489	0.31
14 394	WOOLWORTHS GROUP LTD	AUD	295 438	294 745	1.17
Total Shares			25 024 703	25 131 780	99.51
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			25 024 703	25 131 780	99.51
Total Investments			25 024 703	25 131 780	99.51

MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	18.29	Japan	27.66
Food & Drug Retailers	10.36	Netherlands	17.06
Chemicals	9.26	Germany	16.67
Automobiles & Parts	8.04	Australia	13.40
Fixed Line Telecommunications	6.97	Spain	12.45
General Retailers	5.58	Switzerland	7.78
Technology Hardware & Equipment	5.47	Finland	3.23
Nonlife Insurance	5.41	Norway	1.23
Software & Computer Services	4.90	Sweden	0.03
Aerospace & Defense	3.41		
Pharmaceuticals & Biotechnology	3.10		99.51
Gas, Water & Multiutilities	2.68		
Beverages	2.61		
Travel, Leisure & Catering	1.70		
Support Services	1.68		
Electricity	1.60		
Household Goods & Home Construction	1.49		
Electronic & Electrical Equipment	1.28		
Life Insurance	1.23		
Leisure Goods	1.15		
Real Estate Investment & Services	1.13		
Industrial Transportation	0.81		
Industrial Engineering	0.34		
Media	0.31		
Health Care Equipment & Services	0.27		
Real Estate Investment Trusts	0.24		
Personal Goods	0.20		
	99.51		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
5 764	ADOBE INC	USD	1 372 430	1 491 362	1.70
16 901	AEON CO LTD	JPY	305 852	254 973	0.29
28 125	AIR LIQUIDE SA	EUR	3 162 656	3 460 781	3.94
1 950	ALLIANZ SE - REG	EUR	412 815	413 400	0.47
1 598	ALPHABET CLASS - A	USD	1 526 864	1 519 419	1.73
946	AMAZON.COM INC	USD	1 411 088	1 573 037	1.79
15 213	APPLE INC	USD	2 460 082	2 643 973	3.01
47 982	AXA SA	EUR	1 077 916	1 108 384	1.26
37 567	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	188 211	184 717	0.21
67 508	BNP PARIBAS SA	EUR	3 257 599	2 819 472	3.21
479	BOOKING HOLDINGS INC	USD	764 225	788 537	0.90
9 968	CATERPILLAR INC	USD	1 129 825	1 192 956	1.36
9 756	CENTENE CORP	USD	512 461	449 249	0.51
24 436	CH ROBINSON WORLDWIDE INC	USD	1 774 770	1 809 955	2.06
2 848	CLOROX CO	USD	377 147	382 909	0.44
456 284	ENGIE SA	EUR	6 068 576	6 086 830	6.93
48 517	ESSILORLUXOTTICA SA	EUR	5 135 523	5 567 326	6.34
5 420	FACEBOOK INC	USD	815 889	918 563	1.05
1 592	FAST RETAILING CO LTD	JPY	851 523	845 083	0.96
22 815	FRANKLIN ELECTRIC CO INC	USD	953 872	951 627	1.08
26 310	HARTFORD FINANCIAL SERVICES GROUP INC	USD	1 282 328	1 287 314	1.47
260	HULIC REIT INC	JPY	389 554	396 481	0.45
123 946	ING GROEP NV	EUR	1 233 387	1 263 753	1.44
18	KENEDIX OFFICE INVESTMENT CORP	JPY	110 615	113 110	0.13
10 523	LINCOLN NATIONAL CORP	USD	600 145	595 546	0.68
22 007	L'OREAL SA	EUR	5 118 827	5 512 754	6.28
20 084	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	6 338 509	7 517 442	8.55
19 632	MICRON TECHNOLOGY INC	USD	653 515	665 261	0.76
19 512	MICROSOFT CORP	USD	2 233 367	2 295 247	2.61
29 832	mitsui FUDOSAN CO LTD	JPY	655 741	635 205	0.72
149 207	MIZUHO FINANCIAL GROUP INC	JPY	195 739	189 831	0.22
5 806	MORGAN STANLEY	USD	219 115	223 359	0.25
10 335	MOTOROLA SOLUTIONS INC	USD	1 502 770	1 513 132	1.72
7 684	MSCI INC	USD	1 518 939	1 611 224	1.83
14 169	NASDAQ INC	USD	1 219 250	1 196 551	1.36
5 064	NETFLIX INC	USD	1 575 412	1 633 393	1.86
58 445	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	2 411 234	2 389 829	2.72
17 582	OCCIDENTAL PETROLEUM CORP	USD	780 117	776 276	0.88
11 802	OKTA INC	USD	1 199 105	1 280 001	1.46
210 795	ORANGE SA	EUR	2 905 809	2 922 673	3.33
5 202	PFIZER INC	USD	193 374	197 884	0.23
31 213	RECRUIT HOLDINGS CO LTD	JPY	922 491	914 301	1.04
1 052	RED HAT INC	USD	169 063	173 449	0.20
302 588	SOUTH32 LTD	AUD	595 285	592 944	0.68

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey 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)					
52 624	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 625 655	1 632 406	1.86
1 049	SVB FINANCIAL GROUP	USD	227 793	206 880	0.24
56 200	TOTAL SA	EUR	2 891 490	2 769 255	3.15
13 877	TOYOTA MOTOR CORP	JPY	770 544	756 427	0.86
7 338	TREND MICRO INC/JAPAN	JPY	323 733	287 373	0.33
9 903	TYSON FOODS INC - A	USD	720 178	702 115	0.80
3 598	UNILEVER NV	EUR	195 695	192 709	0.22
35	UNITED URBAN INVESTMENT CORP	JPY	51 489	51 518	0.06
4 585	VAT GROUP AG	CHF	472 001	496 552	0.57
9 810	VERIZON COMMUNICATIONS INC	USD	490 980	492 137	0.56
36 128	VINCI SA	EUR	3 100 505	3 253 688	3.71
2 011	WELLCARE HEALTH PLANS INC	USD	512 605	503 403	0.57
48 114	WELLS FARGO & CO	USD	1 993 580	1 999 258	2.28
23 859	WESTJET AIRLINES LTD	CAD	480 020	492 860	0.56
5 832	WHIRLPOOL CORP	USD	659 304	729 051	0.83
30 354	8X8 INC	USD	632 167	642 370	0.73
Total Shares			82 730 754	85 567 515	97.44
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			82 730 754	85 567 515	97.44
Total Investments			82 730 754	85 567 515	97.44

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Personal Goods	15.05	France	46.70
Banks	9.45	United States of America	36.95
Software & Computer Services	9.07	Japan	9.64
Health Care Equipment & Services	7.42	Netherlands	1.66
Fixed Line Telecommunications	7.34	Australia	0.68
Gas, Water & Multiutilities	6.93	Switzerland	0.57
Technology Hardware & Equipment	5.49	Canada	0.56
General Retailers	4.90	Germany	0.47
Oil & Gas Producers	4.04	Spain	0.21
Chemicals	3.94		
Nonlife Insurance	3.88		97.44
Construction & Materials	3.71		
Financial Services	3.20		
Industrial Engineering	3.01		
Industrial Transportation	2.62		
Household Goods & Home Construction	1.27		
Support Services	1.04		
Travel, Leisure & Catering	0.90		
Automobiles & Parts	0.86		
Food Producers	0.80		
Real Estate Investment & Services	0.72		
Mining	0.68		
Real Estate Investment Trusts	0.64		
Nonequity Investment Instruments	0.25		
Pharmaceuticals & Biotechnology	0.23		
	97.44		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
24 000	AUSTRALIA GOVERNMENT BOND FRN 20/08/2020	AUD	31 049	30 422	0.15
87 000	AUSTRALIA GOVERNMENT BOND FRN 20/09/2025	AUD	88 160	90 064	0.43
74 000	AUSTRALIA GOVERNMENT BOND FRN 21/02/2022	AUD	61 505	61 830	0.30
53 000	AUSTRALIA GOVERNMENT BOND FRN 21/11/2027	AUD	39 351	41 105	0.20
80 000	BTPS INFLATION FRN 15/05/2023	EUR	89 753	91 895	0.44
60 000	CANADIAN GOVERNMENT REAL RETURN BOND FRN 01/12/2021	CAD	80 061	82 748	0.40
60 000	CANADIAN GOVERNMENT REAL RETURN BOND FRN 01/12/2026	CAD	88 148	93 107	0.45
320 210	DENMARK I/L GOVERNMENT BOND FRN 15/11/2023	DKK	55 412	56 520	0.27
184 330	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2023	EUR	238 680	239 765	1.15
187 880	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	243 818	247 977	1.19
118 230	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	146 268	149 408	0.71
87 210	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2021	EUR	106 205	106 194	0.51
108 710	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	134 501	140 111	0.67
31 440	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2029	EUR	38 179	39 744	0.19
233 980	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2020	EUR	356 454	352 884	1.69
89 910	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2021	EUR	110 211	110 511	0.53
228 710	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	318 569	318 999	1.52
207 920	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2023	EUR	306 257	308 032	1.47
199 940	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	257 834	261 419	1.25
243 770	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	377 233	388 617	1.86
118 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2022	EUR	138 571	140 583	0.67
182 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	205 954	217 122	1.04
199 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2021	EUR	267 821	269 235	1.29
203 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	295 301	299 624	1.43
153 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	193 397	197 576	0.94
145 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	202 309	209 369	1.00
9 200 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2024	JPY	89 678	91 518	0.44
24 000 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2025	JPY	229 303	233 711	1.12
18 800 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2026	JPY	180 184	184 130	0.88
19 000 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2027	JPY	182 670	187 365	0.90
19 100 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2028	JPY	181 081	186 789	0.89
5 000 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2029	JPY	48 206	48 611	0.23
7 100 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/09/2023	JPY	69 583	70 886	0.34
12 500 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/09/2024	JPY	118 961	121 270	0.58
63 000	NEW ZEALAND GOVERNMENT INFLATION LINKED BOND 2% 20/09/2025	NZD	48 457	50 074	0.24
152 000	SPAIN GOVERNMENT INFLATION LINKED BOND - 1US A2B - FRN 30/11/2024	EUR	204 363	209 066	1.00
72 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2021	EUR	88 342	88 729	0.42
32 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2023	EUR	38 537	39 254	0.19
109 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2027	EUR	135 432	144 175	0.69
385 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2022	SEK	49 056	47 986	0.23
305 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2025	SEK	41 997	42 018	0.20
215 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2026	SEK	28 321	28 679	0.14
380 000	SWEDEN INFLATION LINKED BOND FRN 01/12/2020	SEK	63 791	61 010	0.29
155 000	SWEDEN INFLATION LINKED BOND FRN 01/12/2027	SEK	20 300	20 858	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
320 000	SWEDEN INFLATION LINKED BOND FRN 01/12/2028	SEK	69 266	70 524	0.34
72 310	UNITED KINGDOM GILT INFLATION LINKED FRN 10/08/2028	GBP	117 513	120 032	0.57
78 630	UNITED KINGDOM GILT INFLATION LINKED FRN 17/07/2024	GBP	371 775	369 385	1.77
175 620	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2024	GBP	300 823	301 495	1.44
155 090	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2026	GBP	258 573	262 916	1.26
163 930	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2029	GBP	322 636	322 749	1.54
181 370	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2022	GBP	381 193	376 583	1.80
163 250	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2027	GBP	408 822	417 335	2.00
368 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2021	USD	425 758	434 051	2.07
446 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2022	USD	486 275	501 559	2.40
472 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2023	USD	500 613	519 943	2.49
472 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	504 723	526 247	2.52
246 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025	USD	359 018	374 195	1.79
472 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025	USD	484 740	510 368	2.44
189 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026	USD	258 477	271 487	1.30
426 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026	USD	443 917	469 567	2.24
154 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	215 009	226 678	1.08
403 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	403 124	429 552	2.05
161 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	207 096	220 317	1.05
403 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	396 725	425 036	2.03
159 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	217 248	228 060	1.09
403 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	413 613	429 936	2.06
506 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2021	USD	528 118	541 586	2.58
506 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2022	USD	511 496	528 461	2.52
506 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2023	USD	508 690	527 741	2.51
368 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2024	USD	374 323	378 265	1.81
104 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	201 225	212 292	1.01
129 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	262 291	269 480	1.29
321 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2020	USD	373 534	379 023	1.81
403 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2021	USD	449 106	460 100	2.20
468 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2022	USD	501 889	518 967	2.48
472 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	502 839	522 915	2.50
472 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2024	USD	483 914	507 724	2.43
472 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2025	USD	488 117	514 820	2.46
403 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	401 515	427 126	2.04
403 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	398 358	425 558	2.03
403 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	399 583	427 976	2.05
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			20 221 198	20 851 039	99.68
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			20 221 198	20 851 039	99.68
Total Investments			20 221 198	20 851 039	99.68

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.68
	99.68

Geographical classification	%
United States of America	58.37
France	10.40
United Kingdom	10.38
Italy	6.81
Japan	5.37
Germany	2.33
Spain	2.30
Sweden	1.30
Australia	1.07
Canada	0.84
Denmark	0.27
New Zealand	0.24
	99.68

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
57 465	ABBVIE INC	USD	4 026 031	3 669 525	0.95
165 000	AIR LIQUIDE SA	EUR	18 554 250	20 303 250	5.23
22 616	ALPHABET CLASS - A	USD	22 276 488	21 503 868	5.54
6 230	ALPHABET INC	USD	6 170 068	5 913 303	1.52
143 675	ALTRIA GROUP INC	USD	6 392 388	5 973 842	1.54
446 865	AXA SA	EUR	10 038 822	10 322 582	2.66
200 000	BNP PARIBAS SA	EUR	8 278 000	8 353 000	2.15
1 835	CHARTER COMMUNICATIONS INC	USD	577 147	636 771	0.16
393 234	COCA-COLA CO	USD	17 802 843	17 582 960	4.53
292 377	ENGIE SA	EUR	3 888 614	3 900 309	1.00
9 319 734	GAZPROM PJSC - ADR REG	USD	38 022 570	59 954 663	15.44
217 243	GILEAD SCIENCES INC	USD	13 237 092	12 888 073	3.32
8 692	HASBRO INC	USD	741 947	806 613	0.21
100 000	L'OREAL SA	EUR	23 260 000	25 050 000	6.45
47 524	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	14 998 574	17 788 233	4.58
471 130	MICRON TECHNOLOGY INC	USD	13 733 857	15 964 969	4.11
111 712	NIKE INC - B	USD	8 433 558	8 235 179	2.12
29 662	PERNOD RICARD SA	EUR	4 671 765	4 806 727	1.24
238	SALESFORCE.COM INC	USD	33 827	31 710	0.01
151 972	SANOFI	EUR	11 907 006	11 536 195	2.97
247 747	SCHNEIDER ELECTRIC SE	EUR	17 297 696	19 760 301	5.09
240 222	STARBUCKS CORP	USD	18 017 173	17 683 360	4.56
692 899	SUEZ	EUR	8 196 995	8 792 888	2.27
548 781	TOTAL SA	EUR	28 234 782	27 041 184	6.97
59 890	UNION PACIFIC CORP	USD	9 085 600	8 893 570	2.29
187 775	VINCI SA	EUR	16 114 851	16 911 017	4.36
1 086 622	VIVENDI SA	EUR	28 176 108	26 307 119	6.78
Total Shares			352 168 052	380 611 211	98.05
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			352 168 052	380 611 211	98.05
Total Investments			352 168 052	380 611 211	98.05

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Oil & Gas Producers	22.40	France	51.75
Personal Goods	13.16	United States of America	30.86
Pharmaceuticals & Biotechnology	7.24	Russia	15.44
Software & Computer Services	7.07		
Media	6.94		
Beverages	5.77		
Chemicals	5.23		
Electronic & Electrical Equipment	5.09		
Travel, Leisure & Catering	4.56		
Construction & Materials	4.36		
Technology Hardware & Equipment	4.11		
Gas, Water & Multiutilities	3.27		
Nonlife Insurance	2.66		
Industrial Transportation	2.29		
Banks	2.15		
Tobacco	1.54		
Leisure Goods	0.21		
	98.05		98.05

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
276 100	ABB LTD	CHF	4 666 773	4 871 256	0.85
27 520	ACCOR SA	EUR	1 085 711	1 038 880	0.18
23 708	ADECCO GROUP AG - REG	CHF	1 116 840	1 252 498	0.22
27 023	ADIDAS AG - REG - REG	EUR	5 507 902	7 336 745	1.28
266 867	AEGON NV	EUR	1 207 315	1 168 344	0.20
64 337	AIR LIQUIDE SA	EUR	6 949 489	7 916 668	1.38
16 185	AKER BP ASA	NOK	482 924	407 730	0.07
34 121	AKZO NOBEL NV	EUR	2 750 689	2 819 759	0.49
64 961	ALCON INC	CHF	3 383 331	3 526 680	0.61
63 591	ALLIANZ SE - REG	EUR	12 233 090	13 481 292	2.35
65 743	AMADEUS IT GROUP SA - A	EUR	4 503 511	4 579 657	0.80
10 907	ANDRITZ AG	EUR	362 549	361 022	0.06
63 771	ASML HOLDING NV	EUR	10 545 070	11 717 284	2.04
150 160	ASSA ABLOY AB	SEK	2 724 969	2 983 020	0.52
164 141	ASSICURAZIONI GENERALI SPA	EUR	2 527 193	2 718 175	0.47
53 372	ASSOCIATED BRITISH FOODS PLC	GBP	1 400 723	1 469 102	0.26
100 604	ATLAS COPCO AB	SEK	2 449 880	2 825 976	0.49
58 461	ATLAS COPCO AB - B	SEK	1 319 739	1 473 974	0.26
14 412	ATOS SE	EUR	912 414	1 059 570	0.18
584 782	AVIVA PLC	GBP	2 823 674	2 721 968	0.47
290 633	AXA SA	EUR	6 110 949	6 713 622	1.17
998 956	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	5 198 442	4 911 867	0.86
843 009	BANCO DE SABADELL SA	EUR	808 606	767 981	0.13
100 998	BANKINTER SA	EUR	698 269	611 846	0.11
151 953	BARRATT DEVELOPMENTS PLC	GBP	984 526	972 377	0.17
137 603	BASF SE - REG	EUR	9 164 623	8 795 584	1.53
49 604	BAYERISCHE MOTOREN WERKE AG	EUR	3 519 598	3 228 724	0.56
8 331	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	515 851	454 873	0.08
15 101	BEIERSDORF AG	EUR	1 392 847	1 593 911	0.28
18 362	BERKELEY GROUP HOLDINGS	GBP	798 620	765 631	0.13
40 976	BOLIDEN AB	SEK	946 156	920 855	0.16
33 395	BOUYGUES SA	EUR	1 046 022	1 087 675	0.19
135 727	BRITISH LAND CO PLC	GBP	909 154	816 668	0.14
1 263 607	BT GROUP PLC	GBP	3 316 267	2 774 343	0.48
61 634	BURBERRY GROUP PLC	GBP	1 373 725	1 282 549	0.22
537 669	CAIXABANK SA	EUR	1 608 129	1 353 851	0.24
88 682	CARREFOUR SA	EUR	1 589 565	1 505 820	0.26
8 220	CASINO GUICHARD PERRACHON SA	EUR	360 233	246 600	0.04
161	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	894 433	1 030 220	0.18
15	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	953 379	1 072 635	0.19
15 803	CHR HANSEN HOLDING A/S	DKK	1 406 818	1 305 121	0.23
73 698	CIE DE SAINT-GOBAIN	EUR	2 428 365	2 525 999	0.44
28 204	CIE FINANCIERE RICHEMONT SA - REG	CHF	1 803 656	2 104 219	0.37
25 597	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 630 320	2 855 345	0.50

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
29 838	CLARIANT AG - REG	CHF	531 241	533 287	0.09
152 118	CNH INDUSTRIAL NV	EUR	1 427 934	1 371 800	0.24
25 717	CNP ASSURANCES	EUR	519 271	513 311	0.09
35 527	COCA-COLA EUROPEAN PARTNERS PLC	USD	1 521 955	1 762 623	0.31
30 051	COCA-COLA HBC AG	GBP	886 261	998 118	0.17
17 798	COLOPLAST A/S	DKK	1 519 995	1 768 914	0.31
8 603	COLRUYT SA	EUR	539 136	438 753	0.08
150 099	COMMERZBANK AG	EUR	1 014 457	948 476	0.17
237 619	COMPASS GROUP PLC	GBP	4 741 578	5 011 031	0.87
171 775	CREDIT AGRICOLE SA	EUR	1 778 443	1 811 367	0.32
121 551	CRH PLC	EUR	3 298 292	3 487 298	0.61
19 253	CRODA INTERNATIONAL PLC	GBP	1 159 866	1 101 647	0.19
92 369	DANONE	EUR	6 129 893	6 881 491	1.20
14 721	DCC PLC	GBP	1 142 392	1 154 911	0.20
17 014	DEMANT A/S	DKK	500 606	465 263	0.08
28 465	DEUTSCHE BOERSE AG	EUR	3 194 231	3 541 046	0.62
148 199	DEUTSCHE POST AG - REG	EUR	4 014 092	4 282 951	0.75
53 487	DEUTSCHE WOHNEN SE	EUR	2 267 981	1 726 025	0.30
23 803	EASYJET PLC	GBP	341 211	253 565	0.04
383 466	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 251 084	1 281 543	0.22
11 746	EIFFAGE SA	EUR	979 279	1 021 197	0.18
33 790	ELECTROLUX AB	SEK	687 045	758 884	0.13
33 978	ENAGAS SA	EUR	842 483	797 464	0.14
329 760	E.ON SE	EUR	3 177 816	3 149 538	0.55
150 055	EQUINOR ASA	NOK	3 074 861	2 603 302	0.45
42 203	ESSILORLUXOTTICA SA	EUR	4 469 013	4 842 794	0.84
90 862	ESSITY AB	SEK	2 264 156	2 454 289	0.43
6 018	EURAZEO SE	EUR	368 178	368 903	0.06
16 248	EXOR NV	EUR	922 397	1 000 877	0.17
34 753	FERGUSON PLC	GBP	2 166 186	2 174 975	0.38
72 953	FERROVIAL SA	EUR	1 438 086	1 642 172	0.29
6 234	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	441 356	471 290	0.08
75 097	GALP ENERGIA SGPS SA	EUR	1 082 059	1 015 687	0.18
6 855	GECINA SA	EUR	870 430	902 118	0.16
9 213	GENMAB A/S	DKK	1 272 031	1 489 900	0.26
65 919	GETLINK SE - REG	EUR	843 989	928 799	0.16
1 383	GIVAUDAN SA - REG	CHF	3 014 545	3 432 745	0.60
743 825	GLAXOSMITHKLINE PLC	GBP	13 404 022	13 105 884	2.28
10 440	H LUNDBECK A/S	DKK	395 400	362 704	0.06
22 294	HEIDELBERGCEMENT AG	EUR	1 400 165	1 586 441	0.28
15 569	HENKEL AG & CO KGAA	EUR	1 259 675	1 257 197	0.22
26 692	HENKEL AG & CO KGAA - PFD	EUR	2 319 558	2 296 046	0.40
120 358	HENNES & MAURITZ AB - B	SEK	1 596 783	1 883 627	0.33
62 563	HUSQVARNA AB - B	SEK	457 447	514 312	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
879 182	IBERDROLA SA	EUR	6 433 376	7 706 909	1.34
13 561	ICA GRUPPEN AB	SEK	457 838	512 356	0.09
5 359	IMERYS SA	EUR	263 524	249 837	0.04
163 423	INDUSTRIA DE DISENO TEXTIL SA	EUR	4 196 660	4 322 538	0.75
187 180	INFINEON TECHNOLOGIES AG - REG	EUR	3 052 489	2 910 649	0.51
187 539	INFORMA PLC	GBP	1 659 592	1 750 057	0.30
583 051	ING GROEP NV	EUR	6 426 184	5 944 788	1.04
8 987	INGENICO GROUP SA	EUR	512 523	699 009	0.12
25 780	INTERCONTINENTAL HOTELS GROUP PLC	GBP	1 378 168	1 490 100	0.26
24 179	INTERTEK GROUP PLC	GBP	1 437 732	1 486 733	0.26
2 229 721	INTESA SANPAOLO SPA	EUR	4 504 670	4 196 335	0.73
102 193	INVESTEC PLC	GBP	573 435	583 601	0.10
68 239	INVESTOR AB - B	SEK	2 703 631	2 881 073	0.50
23 644	ISS A/S	DKK	617 546	627 558	0.11
542 764	ITV PLC	GBP	822 442	655 102	0.11
263 992	J SAINSBURY PLC	GBP	837 290	578 109	0.10
11 159	JCDECAUX SA	EUR	304 037	297 276	0.05
37 711	JERONIMO MARTINS SGPS SA	EUR	487 876	534 176	0.09
102 106	JOHN WOOD GROUP PLC	GBP	613 030	515 779	0.09
28 994	JOHNSON MATTHEY PLC	GBP	1 032 949	1 078 688	0.19
37 408	KBC GROUP NV	EUR	2 315 840	2 156 197	0.38
11 351	KERING SA	EUR	5 427 944	5 903 655	1.03
23 771	KERRY GROUP PLC	EUR	2 209 321	2 495 955	0.43
316 129	KINGFISHER PLC	GBP	825 178	759 232	0.13
22 971	KINGSPAN GROUP PLC	EUR	1 030 020	1 097 095	0.19
36 242	KINNEVIK AB	SEK	769 971	828 359	0.14
177 341	KONINKLIJKE AHOLD DELHAIZE NV	EUR	4 036 046	3 507 450	0.61
27 180	KONINKLIJKE DSM NV	EUR	2 587 735	2 954 466	0.51
535 205	KONINKLIJKE KPN NV	EUR	1 457 565	1 445 054	0.25
138 751	KONINKLIJKE PHILIPS NV	EUR	4 869 037	5 298 207	0.92
10 533	KONINKLIJKE VOPAK NV	EUR	453 883	427 113	0.07
8 090	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	990 856	1 055 740	0.18
893 026	LEGAL & GENERAL GROUP PLC	GBP	2 724 190	2 689 657	0.47
46 945	LONDON STOCK EXCHANGE GROUP PLC	GBP	2 538 149	2 878 188	0.50
11 157	LONZA GROUP AG - REG	CHF	2 874 819	3 309 871	0.58
37 777	L'OREAL SA	EUR	8 467 610	9 463 139	1.65
11 386	LUNDBERGFÖRETAGEN AB - B	SEK	316 139	374 576	0.07
292 134	MARKS & SPENCER GROUP PLC	GBP	892 605	687 893	0.12
116 388	MEGGITT PLC	GBP	733 412	681 575	0.12
19 363	MERCK KGAA	EUR	1 870 450	1 780 621	0.31
107 186	MERLIN ENTERTAINMENTS PLC	GBP	435 442	537 966	0.09
26 976	METRO AG	EUR	408 869	433 639	0.08
15 767	METSO OYJ	EUR	458 831	544 750	0.09
9 907	MILLICOM INTERNATIONAL CELLULAR SA - SDR	SEK	532 022	489 912	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
55 019	MONDI PLC	GBP	1 176 470	1 100 626	0.19
65 714	MOWI ASA	NOK	1 331 293	1 349 880	0.24
7 790	MTU AERO ENGINES AG	EUR	1 528 398	1 632 005	0.28
22 403	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	4 619 147	4 944 342	0.86
510 888	NATIONAL GRID PLC	GBP	4 903 927	4 772 018	0.83
141 589	NATIXIS SA	EUR	635 831	501 083	0.09
44 976	NATURGY ENERGY GROUP SA	EUR	1 069 259	1 089 768	0.19
63 382	NESTE OYJ	EUR	1 873 463	1 891 319	0.33
20 612	NEXT PLC	GBP	1 139 427	1 272 932	0.22
14 037	NMC HEALTH PLC	GBP	444 121	376 966	0.07
45 987	NN GROUP NV	EUR	1 728 702	1 627 940	0.28
18 616	NOKIAN RENKAAT OYJ	EUR	554 706	511 195	0.09
201 480	NORSK HYDRO ASA	NOK	720 826	632 900	0.11
257 879	NOVO NORDISK A/S	DKK	11 418 926	11 557 418	2.01
32 799	NOVOZYMES A/S - B	DKK	1 317 572	1 345 156	0.23
22 064	OMV AG	EUR	1 022 789	945 442	0.16
298 889	ORANGE SA	EUR	4 041 598	4 144 096	0.72
15 601	ORION OYJ - B	EUR	456 610	502 820	0.09
114 489	ORKLAASA	NOK	794 535	892 376	0.16
28 341	ORSTED A/S	DKK	1 821 356	2 155 293	0.38
15 660	PANDORA A/S	DKK	693 161	489 922	0.09
117 068	PEARSON PLC	GBP	1 218 397	1 072 033	0.19
388 493	PRUDENTIAL PLC	GBP	6 884 693	7 450 313	1.30
34 582	QIAGEN NV	EUR	1 179 274	1 234 232	0.21
105 995	RECKITT BENCKISER GROUP PLC	GBP	7 332 262	7 360 896	1.28
64 850	RED ELECTRICA CORP SA	EUR	1 251 294	1 187 728	0.21
294 044	RELX PLC	GBP	5 796 590	6 274 888	1.09
277 060	RENTOKIL INITIAL PLC	GBP	1 177 187	1 230 793	0.21
217 696	REPSOL SA	EUR	3 177 676	3 000 939	0.52
45 255	ROCHE HOLDING AG	CHF	10 816 182	11 194 025	1.95
153 854	RSA INSURANCE GROUP PLC	GBP	943 986	991 763	0.17
81 943	RWE AG	EUR	1 836 268	1 775 705	0.31
169 134	SANDVIK AB	SEK	2 471 337	2 730 859	0.48
147 240	SAP SE	EUR	14 209 019	17 780 703	3.09
5 329	SARTORIUS AG	EUR	800 555	960 819	0.17
14 684	SCHIBSTED ASA - B	NOK	336 986	336 343	0.06
82 400	SCHNEIDER ELECTRIC SE	EUR	5 683 592	6 572 224	1.14
18 624	SCHRODERS PLC	GBP	583 344	634 814	0.11
162 476	SEGRO PLC	GBP	1 201 563	1 325 883	0.23
54 576	SES SA	EUR	960 462	750 420	0.13
801	SGS SA - REG	CHF	1 764 480	1 794 107	0.31
114 609	SIEMENS AG - REG	EUR	10 983 849	11 988 101	2.09
19 117	SIKA AG	CHF	2 240 832	2 868 368	0.50

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
243 828	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	2 263 346	1 982 747	0.35
50 959	SKANSKA AB - B	SEK	792 881	808 804	0.14
56 918	SKF AB - B	SEK	856 207	919 813	0.16
131 076	SMITH & NEPHEW PLC	GBP	2 189 888	2 497 593	0.44
311 831	SNAM SPA	EUR	1 383 185	1 363 013	0.24
3 789	SOCIETE BIC SA	EUR	315 021	254 052	0.04
11 103	SOLVAY SA	EUR	1 098 864	1 011 483	0.18
8 319	SONOVA HOLDING AG	CHF	1 406 462	1 661 777	0.29
11 028	SPIRAX-SARCO ENGINEERING PLC	GBP	1 081 974	1 132 009	0.20
153 792	SSE PLC	GBP	2 089 003	1 928 416	0.34
421 424	STANDARD CHARTERED PLC	GBP	3 087 578	3 363 668	0.59
373 240	STANDARD LIFE ABERDEEN PLC	GBP	1 021 193	1 228 839	0.21
87 154	STORA ENSO OYJ - R	EUR	1 036 199	900 737	0.16
228 790	SVENSKA HANDELSBANKEN AB	SEK	2 238 854	1 989 516	0.35
135 674	SWEDBANK AB - A	SEK	2 623 943	1 790 625	0.31
45 658	SWISS RE AG	CHF	3 918 058	4 080 785	0.71
3 880	SWISSCOM AG - REG	CHF	1 543 607	1 712 602	0.30
19 275	SYMRISE AG	EUR	1 513 103	1 631 436	0.28
491 182	TAYLOR WIMPEY PLC	GBP	930 027	865 936	0.15
133 691	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	385 028	328 479	0.06
700 078	TELEFONICA SA	EUR	5 241 548	5 055 263	0.88
110 224	TELENOR ASA	NOK	1 853 829	2 055 880	0.36
8 656	TELEPERFORMANCE	EUR	1 532 978	1 525 187	0.27
74 810	TELE2 AB	SEK	855 662	959 375	0.17
421 665	TELIA CO AB	SEK	1 602 982	1 645 794	0.29
70 745	TENARIS SA	EUR	837 559	814 275	0.14
1 467 223	TESCO PLC	GBP	3 798 575	3 717 249	0.65
356 208	TOTAL SA	EUR	17 676 877	17 552 149	3.06
18 107	TRYG A/S	DKK	428 591	517 714	0.09
18 941	UCB SA	EUR	1 473 414	1 381 178	0.24
29 532	UMICORE SA	EUR	1 044 075	832 802	0.15
20 718	UNIBAIL RODAMCO REITS	EUR	3 019 065	2 729 597	0.48
218 360	UNILEVER NV	EUR	10 758 860	11 695 362	2.04
166 311	UNILEVER PLC	GBP	8 159 077	9 097 108	1.58
79 962	UPM-KYMMENE OYJ	EUR	2 126 514	1 868 712	0.33
35 994	VALEO SA	EUR	960 680	1 029 428	0.18
29 276	VESTAS WIND SYSTEMS A/S	DKK	2 192 559	2 224 045	0.39
6 817	VIFOR PHARMA AG	CHF	775 832	865 977	0.15
17 387	VOESTALPINE AG	EUR	451 530	472 405	0.08
66 487	WARTSILA OYJ ABP	EUR	945 959	848 042	0.15
4 160	WENDEL SA	EUR	447 027	498 784	0.09
27 039	WHITBREAD PLC	GBP	1 528 008	1 398 788	0.24
354 803	WM MORRISON SUPERMARKETS PLC	GBP	944 346	798 584	0.14
41 906	WOLTERS KLUWER NV	EUR	2 377 680	2 682 822	0.47

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
189 041	WPP PLC	GBP	1 853 002	2 091 958	0.36
7 674	ZURICH INSURANCE GROUP AG	CHF	2 168 798	2 349 163	0.41
145 770	3I GROUP PLC	GBP	1 601 077	1 813 980	0.32
Total Shares			528 052 614	549 868 868	95.79
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			528 052 614	549 868 868	95.79
Total Investments			528 052 614	549 868 868	95.79

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals & Biotechnology	8.86	United Kingdom	19.19
Personal Goods	7.56	Germany	17.48
Nonlife Insurance	6.24	France	16.32
Banks	5.63	Netherlands	9.57
Chemicals	5.59	Switzerland	8.66
Oil & Gas Producers	4.78	Spain	6.45
Construction & Materials	3.33	Sweden	5.44
Software & Computer Services	3.28	Denmark	4.23
Financial Services	3.20	Italy	1.44
Industrial Engineering	3.14	Norway	1.44
Health Care Equipment & Services	2.95	Ireland	1.43
Food Producers	2.87	Finland	1.23
Life Insurance	2.82	Belgium	1.01
Media	2.77	Jersey	0.74
Technology Hardware & Equipment	2.67	Portugal	0.49
Fixed Line Telecommunications	2.64	Luxembourg	0.36
Gas, Water & Multiutilities	2.63	Austria	0.31
General Retailers	2.58		
Support Services	2.56		
Household Goods & Home Construction	2.53		
General Industrials	2.38		
Food & Drug Retailers	2.29		
Electricity	2.11		
Travel, Leisure & Catering	1.69		
Automobiles & Parts	1.41		
Industrial Transportation	1.25		
Electronic & Electrical Equipment	1.14		
Real Estate Investment Trusts	1.01		
Mobile Telecommunications	0.95		
Forestry & Paper	0.67		
Beverages	0.48		
Aerospace & Defense	0.40		
Alternative Energy	0.39		
Real Estate Investment & Services	0.37		
Industrial Metals & Mining	0.33		
Mining	0.20		
Oil Equipment, Services & Distribution	0.09		
	95.79		95.79

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
18 788	AEGON NV	EUR	91 749	93 670	9.35
382	ALLIANZ SE - REG	EUR	91 374	92 225	9.19
28	CA IMMOBILIEN ANLAGEN AG	EUR	1 029	1 030	0.10
467	CARL ZEISS MEDITEC AG	EUR	47 034	46 135	4.60
79	CHUGOKU ELECTRIC POWER CO INC	JPY	1 004	996	0.10
9 912	COMMERZBANK AG	EUR	69 019	71 328	7.11
8	DAITO TRUST CONSTRUCTION CO LTD	JPY	1 057	1 020	0.10
5 487	DEUTSCHE LUFTHANSA AG - REG	EUR	92 682	94 165	9.39
560	FIELMANN AG	EUR	39 898	40 687	4.05
576	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	46 332	45 287	4.51
843	FRESENIUS SE & CO KGAA	EUR	46 402	45 773	4.56
725	HUGO BOSS AG	EUR	46 234	48 299	4.81
2 733	INFINEON TECHNOLOGIES AG - REG	EUR	46 022	48 397	4.82
968	INNOGY SE	EUR	45 325	45 968	4.58
110	LEG IMMOBILIEN AG	EUR	12 780	12 427	1.24
197	MTU AERO ENGINES AG	EUR	45 599	47 000	4.68
1 367	OSRAM LICHT AG	EUR	43 156	45 083	4.49
382	RHEINMETALL AG	EUR	45 849	46 830	4.67
99	RICOH CO LTD	JPY	1 001	989	0.10
165	ROCHE HOLDING AG	CHF	46 596	46 478	4.63
350	SAP SE	EUR	47 193	48 133	4.80
1 342	SOFTWARE AG	EUR	45 988	46 154	4.60
41	UNILEVER NV	EUR	2 527	2 501	0.25
1 528	UNIPER SE	EUR	45 305	46 339	4.62
Total Shares			1 001 155	1 016 914	101.35
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 001 155	1 016 914	101.35
Total Investments			1 001 155	1 016 914	101.35

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Health Care Equipment & Services	13.68	Germany	86.74
Software & Computer Services	9.41	Netherlands	9.58
Travel, Leisure & Catering	9.38	Switzerland	4.63
Life Insurance	9.34	Japan	0.30
Nonlife Insurance	9.19	Austria	0.10
Banks	7.11		
Personal Goods	5.06		
Technology Hardware & Equipment	4.92		
Aerospace & Defense	4.68		
Automobiles & Parts	4.67		
Pharmaceuticals & Biotechnology	4.63		
Alternative Energy	4.62		
General Industrials	4.59		
Gas, Water & Multiutilities	4.58		
General Retailers	4.05		
Real Estate Investment Trusts	1.34		
Real Estate Investment & Services	0.10		
	101.35		101.35

Notes to the financial statements

1 - General

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

As at June 30, 2019, 104 Sub-Funds are available to investors:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF

By a Circular Resolution dated October 26, 2018, the Board of Directors decided to launch MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation Linked 1-10Y Bond (DR) UCITS ETF as of January 23, 2019.

By a Circular Resolution dated December 21, 2018, the Board of Directors decided to launch MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF as of February 12, 2019.

By a Circular Resolution dated February 5, 2019, the Board of Directors decided to launch MULTI UNITS LUXEMBOURG - Lyxor Nasdaq -100 UCITS ETF as of January 17, 2019.

By a Circular Resolution dated March 28, 2019, the Board of Directors decided to put in liquidation MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF as of February 11, 2019.

By a Resolution Circular dated February 12, 2019, the Board of Director resolved to launch MULTI-UNITS LUXEMBOURG - Lyxo MSCI Europe ESG Leaders (DR) UCITS ETF with the Class of Share "Acc".

By a Circular Resolution, dated February 18, 2019, the board of Director resolved , in order to facilitate and harmonise the listing or future listing of classes of shares of certain sub funds of the Company, to rename them as follows:

Previous Share Class name	New Share Class name
Lyxor Australia (S&P ASX 200) UCITS ETF - D-EUR	Lyxor Australia (S&P ASX 200) UCITS ETF - Dist
Lyxor MSCI ACWI Gold UCITS ETF - C-EUR	Lyxor MSCI ACWI Gold UCITS ETF -Acc
Lyxor MSCI Canada UCITS ETF - D-EUR	Lyxor MSCI Canada UCITS ETF - Dist
Lyxor MSCI World Communication Services TR UCITS ETF - C-EUR	Lyxor MSCI World Communication Services TR UCITS ETF - Acc (EUR)
Lyxor MSCI World Communication Services TR UCITSETF - C-USD	Lyxor MSCI World Communication Services TR UCITS ETF - Acc (USD)
Lyxor MSCI World Consumer Discretionary TR UCITS ETF - C-EUR	Lyxor MSCI World Consumer Discretionary TR UCITS ETF - Acc (EUR)
Lyxor MSCI World Consumer Discretionary TR UCITS ETF -C-USD	Lyxor MSCI World Consumer Discretionary TR UCITS ETF - Acc (USD)
Lyxor MSCI World Consumer Staples TR UCITS ETF - C- EUR	Lyxor MSCI World Consumer Staples TR UCITS ETF - Acc (EUR)
Lyxor MSCI World Consumer Staples TR UCITS ETF - C- USD	Lyxor MSCI World Consumer Staples TR UCITS ETF - Acc (USD)
Lyxor MSCI World Energy TR UCITS ETF - C-EUR	Lyxor MSCI World Energy TR UCITS ETF -Acc (EUR)
Lyxor MSCI World Energy TR UCITS ETF - C-USD	Lyxor MSCI World Energy TR UCITS ETF - Acc (USD)
Lyxor MSCI World Financials TR UCITS ETF - C-EUR	Lyxor MSCI World Financials TR UCITS ETF - Acc (EUR)
Lyxor MSCI World Financials TR UCITS ETF - C-USD	Lyxor MSCI World Financials TR UCITS ETF -Acc (USD)
Lyxor MSCI World Health Care TR UCITS ETF- C-EUR	Lyxor MSCI World Health Care TR UCITS ETF - Acc (EUR)
Lyxor MSCI World Health Care TR UCITS ETF - C-USD	Lyxor MSCI World Health Care TR UCITS ETF - Acc (USD)
Lyxor MSCI World Industrials TR UCITS ETF - C-EUR	Lyxor MSCI World Industrials TR UCITS ETF - Acc (EUR)

Notes to the financial statements (continued)

Lyxor MSCI World Industrials TR UCITS ETF - C-USD	Lyxor MSCI World Industrials TR UCITS ETF - Acc (USD)
Lyxor MSCI World Information Technology TR UCITS ETF -C-EUR	Lyxor MSCI World Information Technology TR UCITS ETF - Acc (EUR)
Lyxor MSCI World Information Technology TR UCITS ETF -C-USD	Lyxor MSCI World Information Technology TR UCITS ETF - Acc (USD)
Lyxor MSCI World Materials TR UCITS ETF - C-EUR	Lyxor MSCI World Materials TR UCITS ETF - Acc (EUR)
Lyxor MSCI World Materials TR UCITS ETF - C-USD	Lyxor MSCI World Materials TR UCITS ETF - Acc (USD)
Lyxor MSCI World Materials TR UCITS ETF - D-EUR	Lyxor MSCI World Materials TR UCITS ETF - Dist
Lyxor MSCI World Utilities TR UCITS ETF - C-EUR	Lyxor MSCI World Utilities TR UCITS ETF - Acc (EUR)
Lyxor MSCI World Utilities TR UCITS ETF - C-USD	Lyxor MSCI World Utilities TR UCITS ETF - Acc (USD)
Lyxor S&P 500 UCITS ETF - C-EUR	Lyxor S&P 500 UCITS ETF - Acc
Lyxor S&P 500 UCITS ETF - D-EUR	Lyxor S&P 500 UCITS ETF - Dist (EUR)
Lyxor S&P 500 UCITS ETF - D-USD	Lyxor S&P 500 UCITS ETF - Dist (USD)
Lyxor SG Global Quality Income NTR UCITS ETF - C-GBP	Lyxor SG Global Quality Income NTR UCITS ETF - Acc
Lyxor SG Global Quality Income NTR UCITS ETF - D-EUR	Lyxor SG Global Quality Income NTR UCITS ETF - Dist
Lyxor WIG 20 UCITS ETF - PLN	Lyxor WIG 20 UCITS ETF - Acc

By a Circular Resolution, dated February 26, 2019 the Board of Director decided to launch as of February 21, 2019 several Sub-funds and Classes as follow :

- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/Core Commodity CRB TR UCITS ETF, Class Acc and Class Daily Hedged to EUR - Acc
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/Core Commodity CRB Ex-Energy TR UCITS ETF, Class Acc
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF, Class Acc and Class Dist
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF, Class Dist
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF, Class Acc
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF, Class Acc and Class Dist
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF, Class Acc
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF, Class Acc

By a Circular Resolution, dated February 26, 2019 the Board of Director decided to launch as of March 14, 2019 several Sub-funds and Classes as follow :

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF, Class Acc
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF, Class Acc
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF, Class Acc
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF, Class Acc
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF, Class Acc
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF, Class Acc
- MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF, Class Acc
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF, Class Acc
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF, Class Acc
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF, Class Acc and Class Dist

Within each Sub-Fund, the Fund may create different Classes of Shares which are entitled to regular dividend payments ("Distribution Shares") or with earnings reinvested ("Capitalisation Shares"), or which differ also by the targeted investors, their reference currencies, their currency hedging policy, by the management fees or the subscription/redemption fees.

Capitalisation and distribution shares have been issued during the period ended June 30, 2019.

The amounts invested in the several Classes of Shares of one Sub-Fund are themselves invested in a common underlying portfolio of investments within the Sub-Fund, although the Net Asset Value per share of each Class of Shares may differ as a result of either the distribution policy, the *taxe d'abonnement* and/or the management fees and/or the subscription and redemption fees for each Class.

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	LU0252633754	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	LU0252634307	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF	Class Acc	LU0459113907	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	LU1135865084	Capitalisation
	Class Daily Hedged to CHF - Dist	LU1302703878	Capitalisation
	Class Daily Hedged to EUR - Acc	LU0959211326	Capitalisation
	Class Daily Hedged to EUR - Dist	LU0959211243	Distribution
	Class Daily Hedged to GBP - Dist	LU1950341179	Distribution
	Class Dist (EUR)	LU0496786574	Distribution
	Class Dist (USD)	LU0496786657	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF	Class Dist (EUR)	LU0496786731	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist (EUR)	LU0496786905	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR)	LU0533034558	Capitalisation
	Class Acc (USD)	LU0533034632	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR)	LU0533033824	Capitalisation
	Class Acc (USD)	LU0533034046	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR)	LU0533034129	Capitalisation
	Class Acc (USD)	LU0533034392	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	LU0533033667	Capitalisation
	Class Acc (USD)	LU0533033741	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	LU0533033238	Capitalisation
	Class Acc (USD)	LU0533033311	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR)	LU0533033402	Capitalisation
	Class Acc (USD)	LU0533033584	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR)	LU0533032420	Capitalisation
	Class Acc (USD)	LU0533032776	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	LU0533032859	Capitalisation
	Class Acc (USD)	LU0533033071	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR)	LU0533032008	Capitalisation
	Class Acc (USD)	LU0533032180	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (EUR)	LU0533032263	Capitalisation
	Class Acc (USD)	LU0533032347	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	LU0832435464	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc (GBP)	LU0855692520	Capitalisation
	Class Dist (EUR)	LU0832436512	Distribution
	Class Monthly Hedged C-GBP	LU1040688639	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF	Class Acc (EUR)	LU0854423687	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF	Class Dist	LU0959210278	Distribution
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	LU1215415214	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	LU1220245556	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	LU1233598447	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF	Class Acc	LU1237527673	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF	Class Acc	LU1237527160	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective PUT UCITS ETF	Class Dist	LU1267054333	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	LU1287022708	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF	Class Acc	LU1287023003	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF	Class Acc	LU1287023185	Capitalisation

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF	Class Acc	LU1287023268	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	LU1287023342	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF	Class Acc	LU1287024076	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	LU1327051279	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF	Class Acc	LU1389266302	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	LU1390062245	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1390062831	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF	Class Dist	LU1407887162	Distribution
	Class Monthly Hedged to EUR - Dist	LU1407887329	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF	Class Dist	LU1407888996	Distribution
MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF	Class Dist	LU1407890620	Distribution
	Class Monthly Hedged to EUR - Dist	LU1407890976	Distribution
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	LU1407891602	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF	Class Dist	LU1407892592	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF	Class Dist	LU1407893301	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF	Class Dist	LU1407889887	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF	Class Dist	LU1407888053	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF	Class Acc	LU1435770406	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF	Class Dist	LU1439943090	Distribution
MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1549300439	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	LU1563454310	Capitalisation
	Class Monthly Hedged to EUR - Acc	LU1563454823	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF	Class Acc	LU1605710802	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Dist	LU1646360971	Distribution
	Class Monthly Hedged to CHF - Acc	LU1646361193	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	Class Acc	LU1646359452	Capitalisation
	Class Daily Hedged to CHF - Acc	LU1646360039	Capitalisation
	Class Daily Hedged to EUR - Acc	LU1646359965	Capitalisation
	Class Daily Hedged to GBP - Acc	LU1646359619	Capitalisation
	Class Daily Hedged to USD - Acc	LU1646359882	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF	Class Acc	LU1646362167	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF	Class Acc	LU1650487413	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF	Class Acc	LU1650488494	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF	Class Acc	LU1650489385	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF	Class Acc	LU1650490474	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF	Class Acc	LU1650491282	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	LU1650492173	Capitalisation
	Class Dist	LU1650492256	Distribution
	Class Monthly Hedged to EUR - Acc	LU1650492330	Capitalisation
	Class Monthly Hedged to USD - Acc	LU1650492504	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF	Class Acc	LU1717044488	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF	Class Acc	LU1769088581	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	LU1781541179	Capitalisation

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	Class Acc	LU1781541252	Capitalisation
	Class Daily Hedged to GBP - Acc	LU1781541682	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	LU1781541849	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF	Class Dist	LU1781541096	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF	Class Dist	LU1781540957	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF	Class Acc	LU1792117340	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF	Class Acc	LU1792117696	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF	Class Acc	LU1792117779	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF	Class Acc (EUR)	LU1810006863	Capitalisation
	Class Acc (USD)	LU1810006780	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF	Class Acc	LU1829218319	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	LU1829220216	Capitalisation
	Class Acc (USD)	LU1829220133	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Dist	LU1829221024	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	LU1829219390	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF	Class Acc	LU1829219127	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF	Class Acc	LU1829218822	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF	Class Acc	LU1829218749	Capitalisation
	Class Daily Hedged to EUR - Acc	LU1900069219	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF	Class Acc	LU1829218582	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	LU1829219556	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	LU1829219713	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF	Class Acc	LU1829219986	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF	Class Acc	LU1829221966	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	LU1841731745	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1879532940	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	LU1900069300	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF	Class Acc	LU1900069136	Capitalisation
	Class Dist	LU1900069136	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist	LU1900067940	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	LU1900068161	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc	LU1900068328	Capitalisation
	Class Dist	LU1900068674	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	LU1900065811	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF	Class Acc	LU1900068757	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF	Class Acc	LU1900066033	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	LU1900066207	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	LU1900066462	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc	LU1900066629	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	LU1900066975	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF	Class Acc	LU1901001542	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF	Class Acc	LU1900067270	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF	Class Acc	LU1900067437	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	LU1900067601	Capitalisation

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class D CHFMH	LU1910940698	Capitalisation
	Class D EURMH	LU1910940268	Distribution
	Class D USDMH	LU1910940003	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF	Class Dist	LU1910939849	Distribution
	Class Acc	LU1923627092	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Dist	LU1923627332	Capitalisation
	Class Acc	LU1940199711	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	LU2009202107	Capitalisation

The following Sub-Funds are listed in NYSE Euronext Paris Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Notes to the financial statements (continued)

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

The following Sub-Funds are listed in Deutsche Boerse Frankfurt Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF

The following Sub-Funds are listed in Borsa Italiana Milan Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF

The following Sub-Funds are listed in Warsaw Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

The following Sub-Funds are listed in SIX Swiss Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF

The following Sub-Funds are listed in London Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF

The following Sub-Funds are listed in Luxembourg Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF

Notes to the financial statements (continued)

The following Sub-Funds are listed in NYSE Euronext Amsterdam Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF

The following Sub-Fund is listed in NYSE Euronext Brussels Stock Exchange:

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

The following Sub-Fund is listed in Wiener Borse Stock Exchange:

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

The following Sub-Fund are listed in SGX Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF

The following Sub-Fund is listed in NASDAQ OMX Stockholm Stock Exchange:

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

2 - Significant accounting policies

2.1 Presentation of financial statements

The financial statements are prepared in accordance with Luxembourg regulations relating to Undertakings for Collective Investment.

2.2 Valuation of investment in securities

2.2.1 Securities listed on a recognised stock exchange or dealt in on any other regulated market that operates regularly, is recognised and is open to the public, are valued at their last available closing prices, or, in the event that there should be several such markets, on the basis of their last available closing prices on the main market for the relevant security.

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

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

2.2.4 Securities not listed or traded on a stock exchange or not dealt in on another regulated market are valued at their face value with interest accrued.

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

2.2.6 Investments in open-ended UCIs are valued on the basis of the last available net asset value of the units or shares of such UCIs.

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

2.2.8 The Fund may more specifically enter into securities lending transactions provided that the following rules are complied with in addition to the abovementioned conditions:

- The borrower in a securities lending transaction must be subject to prudential supervision rules considered by the CSSF as equivalent to those prescribed by EU law;
- The Fund may only lend securities to a borrower either directly or through a standardised system organised by a recognised clearing institution or through a lending system organised by a financial institution subject to prudential supervision rules considered by the CSSF as equivalent to those provided by EU law and specialised in this type of transaction;

Notes to the financial statements (continued)

- The Fund may only enter into securities lending transactions provided that it is entitled at any time under the terms of the agreement to request the return of the securities lent or to terminate the agreement.
- The Fund and the Management Company have appointed the Securities Lending Agent. The Securities Lending Agent has been authorised (i) to enter into securities lending transactions including but not limited to Global Master Securities Lending Agreements (“GMSLA”), and /or any other internationally recognized master agreement) on behalf of the Fund and (ii) to invest any cash received/held on behalf of the Fund as collateral pursuant to such securities lending transactions, in accordance with and within the limits set forth in the agency securities lending agreement, the rules set out in the Prospectus and the applicable regulations.

Any income generated by securities lending transactions (reduced by any applicable direct or indirect operational costs and fees arising there from and paid to the Securities Lending Agent and, as the case may be, to the Management Company) will be payable to the relevant Sub-Fund. As these direct and indirect operational costs do not increase the costs of running the Sub-Fund, they have been excluded from the ongoing charges. For the avoidance of doubt securities lending transaction will be limited to Sub-Fund applying Direct Replication investment policy.

2.3 Valuation of Futures

The value of financial derivative instruments traded on exchanges or on other Regulated Markets shall be based upon the last available settlement prices of these financial derivative instruments on exchanges and Regulated Markets on which the particular financial derivative instruments are traded by the Fund;

provided that if financial derivative instruments could not be liquidated on the day with respect to which net assets are being determined, the basis for determining the value of such financial derivative instruments shall be such value as the Directors may deem fair and reasonable. The financial derivative instruments which are not listed on any official stock exchange or traded on any other organised market will be valued in a reliable and verifiable manner on a daily basis and verified by a competent professional appointed by the Fund.

2.4 Valuation of total return swaps

Swaps linked to indexes or financial instruments are valued at their market value, net present value of future cash flows, based on the applicable index or financial instrument, in accordance with the procedure laid down by the Board of Directors.

2.5 Net realised gains or losses on performance swaps

The realised on swaps in the Statement of Operations and Changes in Net Assets includes the balances on swaps paid or received by the Fund in the context of the increase / decrease of the composition of the securities basket, or paid / received in the context of subscriptions / redemptions at the Fund’s level.

2.6 Net realised gains or losses resulting from investments

The realised gains or losses resulting from the sales of investments are calculated on an average cost basis.

2.7 Foreign exchange translation

The accounts of each Sub-Fund are maintained in the reference currency of the Sub-Fund and the financial statements are expressed in that currency.

The acquisition cost of securities expressed in a currency other than the reference currency is translated into the reference currency at the exchange rates prevailing on the date of purchase.

Income and expenses expressed in other currencies than the reference currency are converted at exchange rates ruling at the transaction date.

Assets and liabilities expressed in other currencies than the reference currency are converted at exchange rates ruling at the year-end.

The realised or unrealised gains and losses on foreign exchange are recognised in the Statement of Operations and Changes in Net Assets in determining the increase or decrease in net assets.

Notes to the financial statements (continued)

2.8 Forward foreign exchange contracts

Net change in unrealised profits and losses on forward foreign exchange contracts are valued on the basis of forward exchange rates prevailing at the relevant valuation date and are included in the Statement of Operations and Changes in Net Assets.

Forward foreign exchange contracts are disclosed in the Statement of Net Assets under the item “Net unrealised profit/loss on forward foreign exchange contracts”.

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

2.9 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 Assets and Statements of Operations and Changes in Net Assets of the individual Sub-Funds, converted in Euro, based on exchange rates applicable at year-end.

2.10 Income

Dividends are credited to income on the date upon which the relevant securities are first listed as ex-dividend. Interest income is accrued on a daily basis.

2.11 Formation expenses

The formation expenses of the Fund are borne by the Management Company.

3 - Management fees

Following a Main Delegation Agreement dated March 29, 2006, as amended, Lyxor Asset Management Luxembourg S.A. was appointed as Management Company of the Sub-Funds.

Following a Novation Agreement dated February 28, 2014, Lyxor International Asset Management S.A.S was appointed as Management Company of the Sub-Funds.

A management fee is payable monthly in arrears to the Management Company in compensation for its services. Such fee was payable monthly and is set for the period under review at the following rates of the Net Asset Value (inclusive of VAT):

Sub-Fund	Share Management Class	fee
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	0.40%
MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	0.15%
	Class Daily Hedged to CHF - Dist	0.15%
	Class Daily Hedged to EUR - Acc	0.15%
	Class Daily Hedged to EUR - Dist	0.15%
	Class Daily Hedged to GBP-Dist	0.15%
	Class Dist (EUR)	0.15%
	Class Dist (USD)	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF	Class Dist (EUR)	0.40%
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist (EUR)	0.40%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%

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

Notes to the financial statements (continued)

Sub-Fund	Share Management Class	fee
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	0.60%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc (GBP)	0.45%
	Class Dist (EUR)	0.45%
	Class D-USD	0.45%
	Class D-GBP	0.45%
	Class Monthly Hedged C-GBP	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF	Class Acc (EUR)	0.50%
MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF	Class Dist	0.45%
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	0.10%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF	Class Acc	0.40%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF	Class Dist	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	0.85%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	0.60%
MULTI UNITS LUXEMBOURG - LYXOR FTSE All World Minimum Variance UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF	Class Dist	0.07%
	Class Monthly Hedged to EUR - Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF	Class Dist	0.07%
	Class Monthly Hedged to EUR - Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Dist	0.09%
	Class Monthly Hedged to GBP - Dist	0.20%
MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	0.25%

Notes to the financial statements (continued)

Sub-Fund	Share Management Class	fee
	Class Monthly Hedged to EUR - Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Dist	0.12%
	Class Monthly Hedged to CHF - Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	Class Acc	0.25%
	Class Daily Hedged to CHF - Acc	0.25%
	Class Daily Hedged to EUR - Acc	0.25%
	Class Daily Hedged to GBP - Acc	0.25%
	Class Daily Hedged to USD - Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	0.15%
	Class Dist	0.15%
	Class Monthly Hedged to EUR - Acc	0.30%
	Class Monthly Hedged to USD - Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	Class Acc	0.12%
	Class Daily Hedged to GBP - Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF	Class Acc	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF	Class Acc (EUR)	0.55%
	Class Acc (USD)	0.55%
MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	0.45%
	Class Acc (USD)	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF	Class Acc	0.35%
	Class Daily Hedged to EUR - Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF	Class Acc (USD)	0.65%
	Class Dist (USD)	0.65%
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist	0.65%

Notes to the financial statements (continued)

Sub-Fund	Share Management Class	fee
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	0.50%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc	0.60%
	Class Acc (USD)	0.60%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF	Class Acc	0.55%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	0.50%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Dist	0.12%
	Daily Hedged to CHF	0.20%
	Daily Hedged to USD	0.20%
	Daily Hedged to EUR	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF	Class Acc	0.65%
	Class Dist	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	0.30%

4 - Depositary, Administrative, Registrar Agent and other fees

As Administrative, Corporate and Domiciliary Agent, Société Générale Bank & Trust is entitled to receive fees and commissions for its services rendered to the Sub-Funds. Such fees are payable by the Management Company out of the Total Fee it receives to cover structural costs.

As Depositary, Société Générale Bank & Trust S.A. is entitled to receive a fee for its services rendered to the Sub-Fund. Such fee is payable by the Management Company out of the Total Fee it receives from the Fund.

As Registrar and Transfer Agent, Société Générale Bank & Trust is entitled to receive fees and commissions for its services rendered to the Sub-Fund. Such fees are payable by the Management Company out of the Total Fee it receives from the Fund.

5 - Taxation

The amended Law of December 17, 2010 lays down that Sub-Funds of umbrella UCI established under the Law of December 20, 2002 are exempted of the *taxe d'abonnement* if they comply with following conditions stated in the article 175 e):

- whose securities are listed or dealt in on a stock exchange or another market which is regulated, operates regularly and is recognised and open to the public;
- whose exclusive object is to replicate the performance of one or several indices.

Considering that all classes of shares of all Sub-Funds of the Fund described in the Prospectus comply with the conditions required by the article 175 e) of the amended Law of December 17, 2010, the Board of Directors decided, by a Circular Resolution dated December 31, 2010, that all Sub-Funds and their classes of shares are exempted of the *taxe d'abonnement* as from January 1, 2011.

The Fund is not liable to any Luxembourg tax other than a once-and-for-all tax of EUR 1250 that was paid upon incorporation. Investment income from dividends and interest received by the Fund may be subject to withholding taxes at varying rates. Such withholding taxes are usually not recoverable.

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

Notes to the financial statements (continued)

6 - Securities lending

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

Sub-Fund	Currency	Market value of securities lent in the Sub-Fund currency ⁽¹⁾
MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF	EUR	1 501 603
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	JPY	1 765 996 835
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	EUR	20 523 306

The counterparty and the lending agent for the securities lending is Société Générale (France).

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

As at June 30, 2019, the collateral received is composed of the following securities:

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

Instrument Type	Issuer Name	Currency	Market Value EUR
Equity	TELEFONICA SA	EUR	1 488 248
Equity	RYANAIR HOLDINGS PLC	EUR	569 343
Equity	SCOR SE ACT PROV	EUR	104 151
			2 161 742

The counterparty of the collateral is Société Générale (France).

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

Instrument Type	Issuer Name	Currency	Market Value JPY
Equity	ENEL SPA	EUR	1 290 251 839
Equity	INDITEX	EUR	1 187 747 722
Equity	COMMERZBANK	EUR	605 809 063
Equity	HERMES INTERNATIONAL	EUR	209 395 128
Equity	ACCOR SA	EUR	174 152 360
Equity	SCOR SE ACT PROV	EUR	66 911 864
Equity	VIVENDI	EUR	15 980 915
Equity	DEUTSCHE TELEKOM AG-NOM	EUR	12 376 274
			3 562 625 165

The counterparty of the collateral is Société Générale (France).

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

Instrument Type	Issuer Name	Currency	Market Value EUR
Equity	ACCOR SA	EUR	6 790 470
Equity	THE SWATCH GROUP	CHF	5 490 585
Equity	ING GROUP NV	EUR	4 493 143
Equity	SCOR SE ACT PROV	EUR	4 417 472
Equity	ATLANTIA SPA	EUR	3 643 263
Equity	ENGIE SA	EUR	3 217 701
Equity	KERING	EUR	3 083 153
Equity	NATIXIS	EUR	2 272 063
Equity	RENAULT SA	EUR	1 619 997
Equity	EDENRED	EUR	1 209 695
Equity	ARKEMA	EUR	531 815

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

Notes to the financial statements (continued)

Instrument Type	Issuer Name	Currency	Market Value EUR
Equity	MICHELIN (CGDE)-SA	EUR	970 485
Equity	ROYAL DUTCH SHELL PLC-A	EUR	818 723
Equity	LEG IMMOBILIEN REIT	EUR	757 888
Equity	TOTAL	EUR	411 446
Equity	EIFFAGE	EUR	260 820
Equity	VIVENDI	EUR	164 822
Equity	CARREFOUR SA	EUR	151 122
			40 304 663

The counterparty of the collateral is Société Générale (France).

Data on reuse of collateral

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

Data on return and cost for securities lending

For the period ended June 30, 2019, as required by the CSSF circular 13/559, the securities lending income generated by the Fund is as follows:

Sub-Fund	Total gross amount of securities lending income (in the Sub-Fund currency)	Direct and indirect operational costs incurred (in the Sub-Fund currency)	% of direct and indirect operational costs incurred	Total net amount of securities lending income (in the Sub-Fund currency)	% of securities lending income
MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF	7 180	2 513	35%	4 667	0.01%
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	27 837 022	9 742 958	35%	18 094 064	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	25 205	8 822	35%	16 383	0.00%

The following table mentions the net amount of securities lending income and the direct and indirect operational costs/fees arising from securities lending transactions and paid to the Management Company and the securities lending agent as applicable:

Sub-Fund (in the Sub-Fund currency)	Sub-Fund (in the Sub-Fund currency)	Société Générale in its quality of securities lending agent (in the Sub-Fund currency)	Lyxor (in the Sub-Fund currency)
MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF	4 667	1 077	1 436
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	18 094 064	4 175 553	5 567 404
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	16 383	3 781	5 041

The following table expresses the split in pourcentage:

Sub-Fund	Société Générale in its quality of securities lending agent		
	Sub-Fund	Lyxor	
All Sub-Funds	65%	20%	15%

The Management Company has appointed Société Générale to act as an intermediary of the securities lending transactions processed by the Sub-Funds. Direct and indirect operational costs/fees associated with these transactions are mentioned above.

Société Générale is an entity related to the Management Company.

When Société Générale acts as securities lending agent and/or counterparty to securities lending transactions, a conflict of interests may arise between the Management Company and Société Générale. The Management Company has procedures in place to identify and reduce such conflict of interests and to resolve them equitably if necessary.

Counterparties of securities lending transactions are listed above.

Notes to the financial statements (continued)

7 - Total return swap agreements

The total return swaps entered into by the Sub-Funds are governed by the Master Index Swap Confirmation Agreement dated as of November 13, 2014, signed between Société Générale and Lyxor International Asset Management on behalf of the Sub-Funds, (the "Master Agreement").

The terms and conditions of the swap transactions are detailed for each swap transaction in appendices to this Master Agreement.

Under the Master Agreement, the Sub-Fund pays to Société Générale an amount reflecting the performance of the basket of securities (including income received) held by the Sub-Fund, and receives an amount reflecting the performance of an index (see below the index for each Sub-Fund).

The performance difference between the two legs is adjusted by (i) the difference of repo rate between the basket of securities held by the Sub-Fund and the index components, (ii) the difference between the index components dividend level in the index methodology and their market price, and (iii) pricing parameters linked to the index replication.

The market value of those swaps, used only for index replication purpose are booked in the caption "Swap at market value" of the Statement of Net Assets.

The counterparty of the total return swaps is Société Générale (France) for all the Sub-Funds.

As at June 30, 2019, the Company holds the following Total Return Swaps, with the safekeeping of collateral received by the collective investment undertaking as part of Total Return Swaps.

According to the prospectus, Investment Grade is defined BBB- or above from Fitch and S&P, and Baa3 or above from Moody's. All the bonds received in collateral are Investment Grade.

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

7.1 MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-11-19	Index swap	LevDAX	EUR	157 477 415	161 018 060
20-11-19	Index swap	Basket of securities	EUR	-	(160 468 654)
					549 406

7.2 MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in PLN)
19-07-19	Index swap	WIG 20	PLN	114 910 365	117 619 051
19-07-19	Index swap	Basket of securities	PLN	-	(116 867 015)
					752 036

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	UNIPER SE	EUR	1 252 497
Equity	EURAZEO SA	EUR	327 754
Equity	BANK OF IRELAND GROUP PLC	EUR	227 798
Equity	PETROFAC LTD	GBP	137 306
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	124 437
Equity	ASTRAZENCA PLC	SEK	124 100
Equity	LINDE PLC	EUR	117 781
Equity	FERGUSON NEWCO PLC	GBP	117 475
Equity	RELX PLC	GBP	115 186
Equity	FLUTTER ENTMT RG	EUR	107 859
Equity	BANCO BPM SPA	EUR	98 192
			2 750 385

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-10-19	Index swap	S&P 500 ND	EUR	6 161 007 103	6 869 836 701
18-10-19	Index swap	S&P 500 DailyHdgEuroNTR Index	EUR	853 414 242	852 331 035
18-10-19	Index swap	S&P500CHFDailyHdgNetTR Index	EUR	25 932 655	25 822 732
18-10-19	Index swap	Basket of securities	EUR	-	(7 578 724 902)
					169 265 566

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	FERGUSON NEWCO PLC	GBP	29 967 385
Equity	DASSAULT AVIATION SA	EUR	22 149 072
Equity	IPSEN	EUR	19 313 160
Equity	BIOMERIEUX SA	EUR	18 584 181
Equity	GLAXOSMITHKLINE PLC	GBP	14 684 387
Equity	ADVANCE RESIDENCE INVESTMENT CORPORATION	JPY	8 795 217
Equity	JAPAN LOGISTICS FUND REIT	JPY	8 730 405
Equity	COMFORIA RESIDENTIAL REIT	JPY	8 657 318
Equity	NIPPON ACCOMMODATIONS FUND INC	JPY	8 462 297
Equity	JAPAN RETAIL FUND INVESTMENT CORP	JPY	7 393 152
Equity	ORIX JREIT INC	JPY	7 385 258
Equity	NOMURA REAL ESTATE MASTER FUND INC	JPY	7 380 539
Equity	ICHIGO REAL ESTATE INVESTMENT	JPY	7 284 729
Equity	EURAZEO SA	EUR	6 394 510
Equity	VODAFONE GROUP PLC	GBP	3 857 228
Equity	DAIWAHOUSE RESIDENTIAL INVESTMENT CORP	JPY	3 762 826
Equity	EVRAZ PLC	GBP	3 694 603
Equity	JAPAN REAL ESTATE IN	JPY	2 945 987
Equity	KENEDIX OFFICE INVESTMENT CORP	JPY	2 846 610
Equity	SEKISUI HOUSE REIT INC	JPY	2 719 636
Equity	AIB GROUP PLC	EUR	2 521 745
Equity	BT GROUP PLC	GBP	2 477 008
Equity	ASTRAZENCA PLC	GBP	2 332 588
Equity	IG GROUP HOLDINGS PLC	GBP	2 305 311
Equity	SAGE GROUP PLC	GBP	2 199 462
Equity	LEGAL & GENERAL GROUP	GBP	1 768 872
Equity	BHP GROUP PLC	GBP	1 714 574
Equity	QUILTER PLC	GBP	1 700 705
Equity	SSP GROUP PLC	GBP	1 679 397
Equity	PEUGEOT SA	EUR	1 545 309
Equity	WILLIAM HILL PLC	GBP	1 491 319
Equity	TRITAX BIG BOX	GBP	1 336 156
Equity	SPECTRIS PLC	GBP	1 251 293
Equity	DIRECT LINE INSSURANCE GROUP PLC	GBP	1 215 357
Equity	HOWDEN JOINERY GROUP PLC	GBP	1 197 677
Equity	ROTORK PLC	GBP	1 083 980
Equity	MONDI PLC	GBP	991 522
Equity	GREENE KING PLC	GBP	957 299
Equity	DIAGEO PLC	GBP	913 090
Equity	UBISOFT ENTERTAINMENT	EUR	774 725
Equity	UNITE GROUP PLC	GBP	739 163
Equity	TOYOTA INDUSTRIES CORP	JPY	606 947

Notes to the financial statements (continued)

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	VICTREX PLC	GBP	571 932
Equity	BEAZLEY PLC	GBP	440 806
Equity	AMAZON COM INC	USD	332 566
Equity	STAGEGROUP GROUP PLC	GBP	312 550
Equity	MORI HILLS REIT INV.CORP.	JPY	161 686
			229 631 539

7.4 MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-10-19	Index swap	MSCI CANADA NR	EUR	40 619 367	45 477 169
18-10-19	Index swap	Basket of securities	EUR	-	(43 431 684)
					2 045 485

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	GLENCORE PLC	GBP	2 127 309
Equity	NATIONAL EXPRESS GROUP PLC	GBP	1 098 696
Equity	SARTORIUS STEDIM BIOTECH	EUR	385 031
Equity	PAGE GROUP PLC	GBP	362 477
Equity	TELSTRA CORPORATION LTD	AUD	178 977
Equity	AURIZON HOLDINGS	AUD	116 219
Equity	VICTREX PLC	GBP	51 875
Equity	BP PLC	GBP	49 342
Equity	AIB GROUP PLC	EUR	48 884
Equity	BANK OF IRELAND GROUP PLC	EUR	47 394
Equity	FERGUSON NEWCO PLC	GBP	43 496
Equity	BANCO BPM SPA	EUR	37 914
Equity	CRH PLC	EUR	28 833
			4 576 447

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index swap	S&P/ASX 200 Net Tot Ret	EUR	56 309 265	65 148 098
20-09-19	Index swap	Basket of securities	EUR	-	(64 893 577)
					254 521

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	PEUGEOT SA	EUR	634 194
Equity	VICTREX PLC	GBP	313 306
Equity	DASSAULT AVIATION SA	EUR	60 672
Equity	UNILEVER PLC	GBP	59 786
Equity	MONEYSUPERMARKET COM GROUP PLC	GBP	58 500
Equity	BIOMERIEUX SA	EUR	56 459
Equity	BP PLC	GBP	55 737
Equity	TELEPERFORMANCE SE	EUR	51 274
Equity	CRH PLC	EUR	50 466
Equity	FERGUSON NEWCO PLC	GBP	49 692
Equity	BANK OF IRELAND GROUP PLC	EUR	48 056
Equity	BANCO BPM SPA	EUR	42 378
			1 480 520

7.6 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index swap	MSCI Daily TR world Net Utilit	EUR	36 486 240	41 102 141
20-09-19	Index swap	Basket of securities	EUR	-	(39 409 510)
					1 692 631

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	UNILEVER PLC	GBP	1 600 941
Equity	CHRISTIAN DIOR	EUR	537 987
Equity	MAN GROUP PLC	GBP	280 632
Equity	ASTRAZENCA PLC	SEK	53 549
Equity	BANCO BPM SPA	EUR	45 489
Equity	GETLINK SE	EUR	43 580
Equity	RYANAIR HOLDINGS PLC	EUR	42 733
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	39 437
Equity	LAGARDERE SCA	EUR	38 678
Equity	FERGUSON NEWCO PLC	GBP	38 239
Equity	SSE PLC	GBP	35 925
Equity	BANK OF IRELAND GROUP PLC	EUR	28 950
			2 786 140

Notes to the financial statements (continued)

7.7 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index swap	MSCI Daily TR World Net Materi	EUR	23 478 663	25 989 086
20-09-19	Index swap	Basket of securities	EUR	-	(24 891 164)
					1 097 922

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	PEUGEOT SA	EUR	2 027 055
Equity	EURAZEO SA	EUR	29 976
Equity	FLUTTER ENTMT RG	EUR	27 448
Equity	KINGSPAN GROUP PLC	EUR	27 032
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	26 808
Equity	BP PLC	GBP	26 314
Equity	BANK OF IRELAND GROUP PLC	EUR	25 784
Equity	AUTO TRADER GROUP PLC	GBP	25 015
Equity	BANCO BPM SPA	EUR	23 977
Equity	FERGUSON NEWCO PLC	GBP	2 691
			2 242 100

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index swap	MSCI Daily TR World Net Teleco	EUR	19 238 250	21 302 420
20-09-19	Index swap	Basket of securities	EUR	-	(20 402 094)
					900 326

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	SSE PLC	GBP	982 628
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	182 284
Equity	BANK OF IRELAND GROUP PLC	EUR	141 975
Equity	CNP ASSURANCES	EUR	50 818
Equity	LINDE PLC	EUR	50 169
Equity	BANCO BPM SPA	EUR	45 398
Equity	PETROFAC LTD	GBP	25 388
Equity	FERGUSON NEWCO PLC	GBP	24 846
Equity	KINGSPAN GROUP PLC	EUR	23 641
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	23 499
			1 550 646

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index swap	MSCI Daily TR World Net Inform	EUR	227 291 267	267 151 700
20-09-19	Index swap	Basket of securities	EUR	-	(257 552 361)
					9 599 339

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CNP ASSURANCES	EUR	3 600 544
Equity	GETLINK SE	EUR	2 993 223
Equity	UNILEVER PLC	GBP	2 203 510
Equity	ELECTROCOMPONENTS PLC	GBP	1 099 536
Equity	TRITAX BIG BOX	GBP	1 087 461
Equity	QUILTER PLC	GBP	995 892
Equity	ASTRAZENCA PLC	SEK	893 902
Equity	PEUGEOT SA	EUR	826 927
Equity	MONEYSUPERMARKET COM GROUP PLC	GBP	723 087
Equity	PAGE GROUP PLC	GBP	711 664
Equity	FERGUSON NEWCO PLC	GBP	594 484
Equity	NATIONAL EXPRESS GROUP PLC	GBP	541 675
Equity	BEAZLEY PLC	GBP	239 651
Equity	BANK OF IRELAND GROUP PLC	EUR	191 249
Equity	DASSAULT AVIATION SA	EUR	185 808
Equity	SARTORIUS STEDIM BIOTECH	EUR	95 980
Equity	EURAZEO SA	EUR	88 456
Equity	PENNON GROUP PLC	GBP	71 042
Equity	CRH PLC	EUR	46 994
Equity	BANCO BPM SPA	EUR	43 873
			17 234 958

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index swap	MSCI Daily TR World Net Health	EUR	304 545 221	317 191 265
20-09-19	Index swap	Basket of securities	EUR	-	(303 351 925)
					13 839 340

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	UNILEVER PLC	GBP	9 078 018
Equity	BANK OF IRELAND GROUP PLC	EUR	5 702 827
Equity	ROYAL DUTCH SHELL PLC	EUR	4 805 480
Equity	CRH PLC	EUR	4 542 057
Equity	AIB GROUP PLC	EUR	677 224
Equity	VICTREX PLC	GBP	560 420
Equity	RESOLUTE MINING LTD	AUD	523 166
Equity	CONVATEC GROUP PLC	GBP	458 465
Equity	DASSAULT AVIATION SA	EUR	384 256
Equity	AUTO TRADER GROUP PLC	GBP	107 509
Equity	LAGARDERE SCA	EUR	54 708
Equity	FERGUSON NEWCO PLC	GBP	49 316
			26 943 446

7.11 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index swap	MSCI Daily TR World Net Indus	EUR	33 051 328	36 217 508
20-09-19	Index swap	Basket of securities	EUR	-	(34 662 417)
					1 555 091

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	GLAXOSMITHKLINE PLC	GBP	742 172
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	669 623
Equity	BIOMERIEUX SA	EUR	396 960
Equity	ARKEMA SA	EUR	291 137
Equity	DECHRA PHARMACEUTICALS PLC	GBP	135 182
Equity	PERSIMMON PLC	GBP	36 579
Equity	KINGSPAN GROUP PLC	EUR	27 987
Equity	ASTRAZENCA PLC	SEK	27 834
Equity	CRH PLC	EUR	26 510
Equity	NATIONAL EXPRESS GROUP PLC	GBP	26 305
Equity	AUTO TRADER GROUP PLC	GBP	25 902
Equity	PAGE GROUP PLC	GBP	25 593
Equity	BANK OF IRELAND GROUP PLC	EUR	24 818
Equity	FERGUSON NEWCO PLC	GBP	12 204
			2 468 806

Notes to the financial statements (continued)

7.12 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index swap	MSCI world energy Sector Net T	EUR	76 735 024	72 144 583
20-09-19	Index swap	Basket of securities	EUR	-	(69 156 515)
					2 988 068

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CRH PLC	EUR	3 610 235
Equity	SARTORIUS STEDIM BIOTECH	EUR	522 899
Equity	PETROFAC LTD	GBP	188 738
Equity	DECHRA PHARMACEUTICALS PLC	GBP	182 903
Equity	DASSAULT AVIATION SA	EUR	88 480
Equity	IMI PLC	GBP	57 317
Equity	KINGSPAN GROUP PLC	EUR	51 724
Equity	ASTRAZENECA PLC	SEK	49 677
Equity	FERGUSON PLC	GBP	49 316
Equity	BANK OF IRELAND GROUP PLC	EUR	48 938
Equity	AUTO TRADER GROUP PLC	GBP	47 862
Equity	BANCO BPM SPA	EUR	43 873
			4 941 962

7.13 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index swap	MSCI Daily TR World Net Financ	EUR	47 561 918	49 794 840
20-09-19	Index swap	Basket of securities	EUR	-	(47 491 804)
					2 303 036

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	BANK OF IRELAND GROUP PLC	EUR	1 584 682
Equity	KINGSPAN GROUP PLC	EUR	800 314
Equity	AIB GROUP PLC	EUR	698 412
Equity	BP PLC	GBP	626 280
Equity	SSE PLC	GBP	179 397
Equity	DASSAULT AVIATION SA	EUR	59 408
Equity	AUTO TRADER GROUP PLC	GBP	56 978
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	50 724
Equity	FERGUSON NEWCO PLC	GBP	48 440
Equity	BANCO BPM SPA	EUR	41 370
			4 146 005

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index swap	MSCI Daily TR World Net Consum	EUR	40 708 057	45 027 038
20-09-19	Index swap	Basket of securities	EUR	-	(43 256 517)
					1 770 521

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	BANK OF IRELAND GROUP PLC	EUR	1 422 384
Equity	AIB GROUP PLC	EUR	640 951
Equity	SWISSCOM AG	CHF	365 914
Equity	CENTAMIN PLC	GBP	223 106
Equity	DASSAULT AVIATION SA	EUR	73 312
Equity	LAGARDERE SCA	EUR	72 410
Equity	MAN GROUP PLC	GBP	54 431
Equity	VICTREX PLC	GBP	53 931
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	53 151
Equity	SARTORIUS STEDIM BIOTECH	EUR	52 290
Equity	SMURFIT KAPPA GROUP PLC	EUR	48 776
Equity	NATIONAL EXPRESS GROUP PLC	GBP	45 438
Equity	FERGUSON NEWCO PLC	GBP	43 809
Equity	CRH PLC	EUR	39 850
Equity	BANCO BPM SPA	EUR	37 765
			3 227 518

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index swap	MSCI Daily TR World Net Consum	EUR	39 691 760	43 626 301
20-09-19	Index swap	Basket of securities	EUR	-	(41 903 973)
					1 722 328

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ASTRAZENCA PLC	SEK	1 846 906
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 599 758
Equity	KINGSPAN GROUP PLC	EUR	45 659
Equity	RELX PLC	GBP	44 216
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	43 408
Equity	LINDE PLC	EUR	43 103
Equity	AUTO TRADER GROUP PLC	GBP	42 248
Equity	FERGUSON NEWCO PLC	GBP	41 493
Equity	BANK OF IRELAND GROUP PLC	EUR	39 227
Equity	BANCO BPM SPA	EUR	35 707
			3 781 725

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-09-19	Index swap	S&P 500 VIX FutEnRoll TR	USD	62 368 690	61 713 223
20-09-19	Index swap	Basket of securities	USD	-	(59 320 860)
					2 392 363

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	BP PLC	GBP	3 308 443
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 710 126
Equity	EDENRED SA	EUR	1 011 718
Equity	FERGUSON NEWCO PLC	GBP	145 606
Equity	RELX PLC	GBP	60 196
Equity	UDG HEALTHCARE PLC	GBP	59 579
Equity	KINGSPAN GROUP PLC	EUR	58 903
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	58 570
Equity	LINDE PLC	EUR	56 528
Equity	BANK OF IRELAND GROUP PLC	EUR	54 004
Equity	BANCO BPM SPA	EUR	49 282
			6 572 955

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index swap	SG Gbl Qlty Income NetTR	EUR	170 475 934	172 183 422
20-09-19	Index swap	SGGblQltyIncmGBPHgdNet Index	EUR	1 230 021 069	1 187 554 869
20-09-19	Index swap	Basket of securities	EUR	-	(1 320 650 264)
					39 088 027

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	GLAXOSMITHKLINE PLC	GBP	22 147 530
Equity	PRUDENTIAL PLC	GBP	15 165 332
Equity	TECHNIPFMC PLC	USD	8 934 722
Equity	FERGUSON NEWCO PLC	GBP	8 611 408
Equity	GETLINK SE	EUR	5 749 481
Equity	EIFFAGE SA	EUR	5 618 150
Equity	DAIWAHOUSE RESIDENTIAL INVESTMENT CORP	JPY	4 517 511
Equity	ASTRAZENCA PLC	SEK	4 232 885
Equity	IMPERIAL BRANDS PLC	GBP	2 980 576
Equity	IMMOFINANZ AG	EUR	2 716 708
Equity	CA IMMOBILIEN ANLAGEN AG	EUR	2 133 254
Equity	SARTORIUS STEDIM BIOTECH	EUR	1 546 782
Equity	SPECTRIS PLC	GBP	1 226 656
Equity	LAGARDERE SCA	EUR	1 148 343
Equity	DECHRA PHARMACEUTICALS PLC	GBP	1 062 096
Equity	THE BERKELEY GROUP H	GBP	1 003 884
Equity	BELLWAY PLC	GBP	862 640
Equity	RELX PLC	GBP	768 111
Equity	SMITH AND NEPHEW PLC	GBP	576 495
Equity	AUTO TRADER GROUP PLC	GBP	204 574
Equity	VICTREX PLC	GBP	115 262
Equity	BANK OF IRELAND GROUP PLC	EUR	81 354
			91 403 754

7.18 MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-09-19	Index swap	MSCI ACWI Gd w18%GEC Nt\$	USD	13 905 091	17 511 532
20-09-19	Index swap	Basket of securities	USD	-	(17 054 620)
					456 912

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	731 024
Equity	SSE PLC	GBP	229 529
Equity	CA IMMOBILIEN ANLAGEN AG	EUR	49 584
Equity	PETROFAC LTD	GBP	20 741
Equity	UNITE GROUP PLC	GBP	19 434
Equity	CNP ASSURANCES	EUR	17 775
Equity	SARTORIUS STEDIM BIOTECH	EUR	16 585
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	16 436
Equity	CRH PLC	EUR	14 180
Equity	KINGSPAN GROUP PLC	EUR	13 543
Equity	BANK OF IRELAND GROUP PLC	EUR	12 603
Equity	FERGUSON NEWCO PLC	GBP	12 544
Equity	BANCO BPM SPA	EUR	12 090
Equity	AIB GROUP PLC	EUR	11 335
			1 177 403

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-01-20	Index swap	SG Gbl Qlty Income NetTR	EUR	3 864 328	40 439 880
20-01-20	Index swap	Basket of securities	EUR	-	(40 189 024)
					250 856

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	WENDEL SE	EUR	435 117
Equity	UNITE GROUP PLC	GBP	120 440
Equity	SPIE SA	EUR	45 887
Equity	KUHNE UND NAGEL INTE	CHF	43 587
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	38 630
Equity	KINGSPAN GROUP PLC	EUR	37 683
Equity	FERGUSON NEWCO PLC	GBP	36 612
Equity	CRH PLC	EUR	35 719
Equity	FLUTTER ENTMT RG	EUR	35 054
Equity	AUTO TRADER GROUP PLC	GBP	34 871
Equity	BANK OF IRELAND GROUP PLC	EUR	33 128
Equity	BANCO BPM SPA	EUR	30 160
			926 888

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
10-04-20	Fixed Income & Monetary Index Swap	Markit iBoxx EUR High Yield Co	EUR	149 222 958	118 070 380
10-04-20	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(115 726 424)
					2 343 956

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	FEDERAL REPUBLIC OF GERMANY	EUR	1 080 355
Bond	MORGAN STANLEY	EUR	1 056 467
Bond	DEUTSCHE BANK AG	EUR	501 954
Bond	VOLKSWAGEN LEASING GMBH	EUR	499 210
Bond	BANK OF AMERICA CORP	EUR	360 477
Bond	RCI BANQUE SA	EUR	6 002
			3 504 465

Notes to the financial statements (continued)

7.21 MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-12-19	Index swap	MSCI Daily TR Net Pacific Ex J	USD	16 196 023	18 831 942
20-12-19	Index swap	Basket of securities	USD	-	(18 731 471)
					100 471

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	DIAGEO PLC	GBP	149 187
Equity	FERGUSON NEWCO PLC	GBP	56 589
Equity	BELLWAY PLC	GBP	43 880
Equity	ASTRAZENCA PLC	GBP	21 959
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	21 739
Equity	SPIE SA	EUR	21 572
Equity	UNILEVER NV	EUR	21 165
Equity	SMITH AND NEPHEW PLC	GBP	18 596
Equity	NATIONAL EXPRESS GROUP PLC	GBP	18 585
Equity	LINDE PLC	EUR	18 306
Equity	PAGE GROUP PLC	GBP	18 078
Equity	BANK OF IRELAND GROUP PLC	EUR	17 565
			427 221

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
29-05-20	Fixed Income & Monetary Index Swap	Solactive Fed Funds Effective Rate Total	USD	38 533 471	39 429 370
29-05-20	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(37 870 334)
					1 559 036

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UNITED STATES OF AMERICA	USD	2 345 214
			2 345 214

7.23 MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-01-20	Index swap	FTSE Emerging Minimum Variance index	USD	13 174 609	13 384 466
20-01-20	Index swap	Basket of securities	USD	-	(12 852 213)
					532 253

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	PEUGEOT SA	EUR	647 792
Equity	SPIE SA	EUR	233 592
Equity	PENNON GROUP PLC	GBP	205 453
Equity	UNITE GROUP PLC	GBP	56 617
Equity	GRAFTON GROUP PLC	GBP	40 283
Equity	CRH PLC	EUR	20 028
Equity	SMURFIT KAPPA GROUP PLC	EUR	19 637
Equity	FERGUSON NEWCO PLC	GBP	19 386
Equity	LINDE PLC	EUR	19 111
Equity	BANCO BPM SPA	EUR	13 389
			1 275 288

7.24 MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-11-19	Index swap	ESTX50PP 18m6/3 EURTR(NR)	EUR	440 437	495 559
20-11-19	Index swap	Basket of securities	EUR	-	(491 389)
					4 170

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	DIAGEO PLC	GBP	4 047
Equity	BANK OF IRELAND GROUP PLC	EUR	1 769
Equity	CNP ASSURANCES	EUR	1 697
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	749
Equity	SPIRAX SARCO ENGINEERING PLC	GBP	616
Equity	QUILTER PLC	GBP	551
Equity	RIGHTMOVE PLC	GBP	502
Equity	FERGUSON NEWCO PLC	GBP	501
Equity	CRH PLC	EUR	488
Equity	AIB GROUP PLC	EUR	439
Equity	BANCO BPM SPA	EUR	421
			11 780

7.25 MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-04-20	Index swap	SGI Pan Africa EURNetTR	EUR	49 470 970	51 304 089
20-04-20	Index swap	Basket of securities	EUR	-	(50 911 614)
					392 475

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	BANK OF IRELAND GROUP PLC	EUR	499 852
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	118 653
Equity	NATIONAL GRID PLC	GBP	106 511
Equity	DASSAULT AVIATION SA	EUR	59 408
Equity	COLES GROUO LTD	AUD	57 923
Equity	PETROFAC LTD	GBP	55 744
Equity	SUEDZUCKER AG	EUR	55 361
Equity	LINDE PLC	EUR	54 938
Equity	EURAZEO SA	EUR	53 699
Equity	CRH PLC	EUR	52 818
Equity	FERGUSON NEWCO PLC	GBP	49 316
Equity	BANCO BPM SPA	EUR	43 468
Equity	ROYAL MAIL PLC	GBP	40 914
			1 248 605

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
19-07-19	Index swap	S&P 500 2x Inverse Daily	USD	37 521 992	33 861 319
19-07-19	Index swap	Basket of securities	USD	-	(32 236 335)
					1 624 984

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	DIRECT LINE INSSURANCE GROUP PLC	GBP	1 268 699
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 048 156
Equity	PEUGEOT SA	EUR	659 761
Equity	ROYAL MAIL PLC	GBP	383 612
Equity	GLAXOSMITHKLINE PLC	GBP	328 567
Equity	ASTRAZENCA PLC	GBP	35 068
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	34 359
Equity	FERGUSON NEWCO PLC	GBP	33 711
Equity	TELECOM ITALIA SPA	EUR	33 585
Equity	BANCO BPM SPA	EUR	29 386
			3 854 904

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-09-19	Index swap	FTSE AllWorld Min Var NT	USD	12 360 609	12 886 219
20-09-19	Index swap	Basket of securities	USD	-	(12 472 355)
					413 864

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	COCO-COLA AMATIL LTD	AUD	625 740
Equity	ASTRAZENCA PLC	GBP	134 047
Equity	AURIZON HOLDINGS	AUD	62 113
Equity	DIAGEO PLC	GBP	37 770
Equity	FERGUSON NEWCO PLC	GBP	14 896
Equity	BANCO BPM SPA	EUR	13 853
Equity	BANK OF IRELAND GROUP PLC	EUR	13 823
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	13 391
Equity	BP PLC	GBP	13 049
Equity	SSE PLC	GBP	12 794
			941 476

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
14-11-19	Fixed Income & Monetary Index Swap	iBoxx EUR Inverse Breakeven Euro-Inflation France & Germany	EUR	1 191 220 790	1 182 583 730
14-11-19	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(1 157 589 648)
					24 994 082

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	DEUTSCHE BANK AG	EUR	7 294 225
Bond	HSBC HOLDINGS PLC	EUR	6 542 443
Bond	FRANCE (REPUBLIQUE)	EUR	6 167 505
Bond	VOLKSWAGEN LEASING GMBH	EUR	3 793 996
Bond	FEDERAL REPUBLIC OF GERMANY	EUR	2 585 523
Bond	BANK OF AMERICA CORP	EUR	1 483 964
Bond	JPMORGAN CHASE & CO	EUR	1 156 992
Bond	LA BANQUE POSTALE	EUR	1 105 120
Bond	BNP PARIBAS SA	EUR	846 617
Bond	CREDIT AGRICOLE S A LONDON BRANCH	EUR	806 420
Bond	MORGAN STANLEY	EUR	678 196
Bond	FINLAND REPUBLIC	EUR	633 675
Bond	BANCA MONTE DEI PASCHI DI SIENA	EUR	579 799
Bond	DNB BANK ASA	EUR	507 330
Bond	STATE OF HESSEN	EUR	216 424
Bond	DEXIA CREDIT LOCAL DE FRANCE	EUR	214 404
Bond	GOLDMAN SACHS GROUP INC.	EUR	71 620
Bond	RCI BANQUE SA	EUR	58 658
Bond	ROCHE HOLDING INC	EUR	41 288
			34 784 199

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
25-09-19	Fixed Income & Monetary Index Swap	iBoxx USD Inverse Breakeven 10-Year Inflation	USD	435 612 593	430 130 923
25-09-19	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(413 008 035)
					17 122 888

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UNITED STATES OF AMERICA	USD	25 569 499
Bond	ASIAN DEVELOPMENT BANK ADB	USD	50 389
			25 619 888

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in GBP)
06-02-20	Fixed Income & Monetary Index Swap	Markit iBoxx GBP Liquid Corporate	GBP	59 149 109	62 026 834
06-02-20	Fixed Income & Monetary Index Swap	Basket of securities	GBP	-	(60 732 210)
					1 294 624

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UK OF GB AND NORTHERN IRELAND	GBP	1 685 959
Bond	SANTANDER UK PLC	GBP	148 703
			1 834 662

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-08-19	Index swap	RJ/CRB TOTAL RETURN INDX	USD	134 450 081	125 554 130
20-08-19	Index swap	Basket of securities	USD	-	(120 963 826)
					4 590 304

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	PEUGEOT SA	EUR	7 172 034
Equity	UNILEVER PLC	GBP	3 065 746
Equity	SMURFIT KAPPA GROUP PLC	EUR	59 940
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	58 570
Equity	LINDE PLC	EUR	57 534
Equity	BP PLC	GBP	57 008
Equity	FLUTTER ENTMT RG	EUR	56 490
Equity	TELECOM ITALIA SPA	EUR	56 261
Equity	FERGUSON NEWCO PLC	GBP	55 805
Equity	BANK OF IRELAND GROUP PLC	EUR	54 004
Equity	BANCO BPM SPA	EUR	48 260
			10 741 652

7.32 MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in GBP)
21-02-20	Fixed Income & Monetary Index Swap	Markit iBoxx GBP Breakeven 10-Y Inflat	GBP	52 293 438	52 661 608
21-02-20	Fixed Income & Monetary Index Swap	Basket of securities	GBP	-	(51 445 532)
					1 216 076

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UK OF GB AND NORTHERN IRELAND	GBP	1 554 489
Bond	EUROPEAN INVESTMENT BANK (EIB)	GBP	5 006
			1 559 495

7.33 MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-09-19	Index swap	FTSE USA Min Var Net	USD	132 491 630	141 758 047
20-09-19	Index swap	Basket of securities	USD	-	(141 241 163)
					516 884

Notes to the financial statements (continued)

7.34 MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in GBP)
20-12-19	Index swap	FTSE 100 TOTAL RETURN	GBP	246 281 507	248 858 484
20-12-19	Index swap	FTSE 100100%HdgEURNT Index	GBP	85 692 674	86 614 695
20-12-19	Index swap	FTSE 100100%HdgUSDNT Index	GBP	2 744 059	2 738 518
20-12-19	Index swap	Basket of securities	GBP	-	(338 352 940)
					(141 243)

7.35 MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index Swap	FTSE Dev Euro Min Var Net Tax Index	EUR	17 692 747	19 581 429
20-09-19	Index Swap	Basket of securities	EUR	-	(19 412 270)
					169 159

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CENTAMIN PLC	GBP	65 338
Equity	WENDEL SE	EUR	59 710
Equity	GRAFTON GROUP PLC	GBP	59 459
Equity	SCOR SE	EUR	54 100
Equity	CRH PLC	EUR	53 478
Equity	FERGUSON NEWCO PLC	GBP	49 316
Equity	LINDE PLC	EUR	19 785
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	19 419
Equity	AIB GROUP PLC	EUR	19 321
Equity	BANCO BPM SPA	EUR	19 305
Equity	BANK OF IRELAND GROUP PLC	EUR	19 124
			438 355

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-12-19	Index swap	MSCI EM Select ESG Rating and Trend Le	USD	24 379 914	24 441 344
20-12-19	Index swap	Basket of securities	USD	-	(23 505 235)
					936 109

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CRH PLC	EUR	980 100
Equity	CNP ASSURANCES	EUR	237 692
Equity	EURAZEO SA	EUR	188 832
Equity	ESSILOR INTERNATIONAL SA	EUR	91 866
Equity	WENDEL SE	EUR	28 128
Equity	FERGUSON NEWCO PLC	GBP	26 798
Equity	GLAXOSMITHKLINE PLC	GBP	25 483
Equity	KINGSPAN GROUP PLC	EUR	24 040
Equity	MONDI PLC	GBP	23 556
Equity	THE BERKELEY GROUP H	GBP	22 792
Equity	SMITH AND NEPHEW PLC	GBP	22 524
Equity	SSE PLC	GBP	21 234
			1 693 045

7.37 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-01-20	Index swap	MSCI Emerging Markets Asia Net Total R	USD	68 971 336	72 730 816
20-01-20	Index swap	Basket of securities	USD	-	(71 290 089)
					1 440 727

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ROYAL DUTCH SHELL PLC	EUR	1 478 073
Equity	BANK OF IRELAND GROUP PLC	EUR	172 002
Equity	CENTAMIN PLC	GBP	74 407
Equity	EURAZEO SA	EUR	62 479
Equity	STE VIRBAC SA	EUR	59 954
Equity	FLUTTER ENTMT RG	EUR	59 352
Equity	NATIONAL EXPRESS GROUP PLC	GBP	57 895
Equity	CNP ASSURANCES	EUR	57 872
Equity	FERGUSON NEWCO PLC	GBP	56 589
Equity	BANCO BPM SPA	EUR	51 699
			2 130 322

7.38 MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-02-20	Index swap	SBDLS35NUCITSCmplntUSDTR	USD	34 620 093	693 331
20-02-20	Index swap	Basket of securities	USD	-	(645 312)
					48 019

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CRH PLC	EUR	31 006
Equity	LINDE PLC	EUR	29 371
Equity	EURAZEO SA	EUR	9 564
Equity	BANCO BPM SPA	EUR	2 709
Equity	SRFSD HOMRD BEARER	EUR	1 380
Equity	KINGSPAN GROUP PLC	EUR	761
Equity	FERGUSON NEWCO PLC	GBP	713
Equity	PETROFAC LTD	GBP	684
Equity	BANK OF IRELAND GROUP PLC	EUR	665
Equity	AIB GROUP PLC	EUR	610
			77 463

7.39 MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
03-01-20	Fixed Income & Monetary Index Swap	Barclays Euro Corp FRN 0-7Y Enhanced Dur Total Return Index Unhedged EUR	EUR	1 077 736 410	1 082 431 418
03-01-20	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(1 060 672 736)
					21 758 682

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	FRANCE (REPUBLIQUE)	EUR	10 296 549
Bond	CREDIT AGRICOLE S A LONDON BRANCH	EUR	6 249 755
Bond	HSBC HOLDINGS PLC	EUR	5 262 557
Bond	FEDERAL REPUBLIC OF GERMANY	EUR	1 904 385
Bond	REPUBLIC OF AUSTRIA	EUR	1 933 802
Bond	VOLKSWAGEN LEASING GMBH	EUR	1 597 472
Bond	DEUTSCHE BANK AG	EUR	1 186 512
Bond	BANCA MONTE DEI PASCHI DI SIENA	EUR	695 552
Bond	BNP PARIBAS SA	EUR	633 162
Bond	PROCTER & GAMBLE CO	EUR	424 153
Bond	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	364 075
Bond	CANADIAN IMPERIAL BANK OF COMMERCE	EUR	284 557
Bond	KINGDOM OF SPAIN	EUR	251 623
Bond	ROYAL BANK OF CANADA	EUR	238 110
Bond	JPMORGAN CHASE & CO	EUR	227 521
Bond	COMMONWEALTH BANK OF AUSTRALIA	EUR	106 065
Bond	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	EUR	90 503
Bond	RCI BANQUE SA	EUR	15 006
			31 761 359

Notes to the financial statements (continued)

7.40 MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index swap	MSCI AC WORLD NR	EUR	272 605 574	301 672 869
20-09-19	Index swap	Basket of securities	EUR	-	(293 557 337)
					8 115 532

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	GLAXOSMITHKLINE PLC	GBP	7 059 972
Equity	EIFFAGE SA	EUR	3 315 022
Equity	ASTRAZENCA PLC	GBP	1 583 886
Equity	DASSAULT AVIATION SA	EUR	1 044 064
Equity	UNILEVER PLC	GBP	1 000 287
Equity	INFORMA PLC	GBP	909 131
Equity	BIC SOCIETE	EUR	845 299
Equity	UNILEVER NV	EUR	611 012
Equity	BP PLC	GBP	583 283
Equity	PENNON GROUP PLC	GBP	552 302
Equity	NYFOSA AB	SEK	520 220
Equity	RIGHTMOVE PLC	GBP	495 207
Equity	AIB GROUP PLC	EUR	453 387
Equity	MAN GROUP PLC	GBP	446 191
Equity	VICTREX PLC	GBP	436 137
Equity	BEAZLEY PLC	GBP	131 755
Equity	THE BERKELEY GROUP H	GBP	104 033
Equity	CNP ASSURANCES	EUR	76 606
Equity	FERGUSON NEWCO PLC	GBP	55 762
Equity	PETROFAC LTD	GBP	55 744
20 279 300			

7.41 MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-01-20	Index swap	NDX Notional Net TR	EUR	424 317 085	462 121 854
20-01-20	Index swap	Basket of securities	EUR	-	(450 727 680)
					11 394 174

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	PEUGEOT SA	EUR	6 411 980
Equity	SARTORIUS STEDIM BIOTECH	EUR	4 522 175
Equity	BANCO SANTANDER SA	EUR	3 152 092
Equity	PENNON GROUP PLC	GBP	2 214 520
Equity	PERSIMMON PLC	GBP	1 805 312
Equity	ADMIRAL GROUP	GBP	1 778 985
Equity	ELECTRICITE DE FRANCE SA	EUR	1 763 690
Equity	AIB GROUP PLC	EUR	985 534
Equity	SMITH AND NEPHEW PLC	GBP	929 576
Equity	PAGE GROUP PLC	GBP	888 176
Equity	SPIRAX SARCO ENGINEERING PLC	GBP	822 216
Equity	QUILTER PLC	GBP	728 613
Equity	GREENCORE GROUP PLC	GBP	674 908
Equity	FLUTTER ENTMT RG	EUR	668 477
Equity	THE BERKELEY GROUP H	GBP	649 172
Equity	RELX PLC	GBP	649 076
Equity	UDG HEALTHCARE PLC	GBP	634 137
Equity	FERGUSON NEWCO PLC	GBP	412 865
Equity	AUTO TRADER GROUP PLC	GBP	366 484
Equity	EURAZEO SA	EUR	331 081
Equity	KENEDIX OFFICE INVESTMENT CORP	JPY	282 776
Equity	BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	EUR	198 369
Equity	JAPAN REAL ESTATE IN	JPY	160 399
Equity	MONDI PLC	GBP	56 853
			31 087 466

7.42 MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
28-02-20	Fixed Income & Monetary Index Swap	Markit iBoxx EUR Liquid Corpor.	EUR	681 844 284	714 867 269
28-02-20	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(700 554 138)
					14 313 131

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	FEDERAL REPUBLIC OF GERMANY	EUR	7 416 905
Bond	FRANCE (REPUBLIQUE)	EUR	4 521 282
Bond	DEUTSCHE BANK AG	EUR	3 178 384
Bond	DNB BANK ASA	EUR	1 521 990
Bond	JPMORGAN CHASE & CO	EUR	980 028
Bond	STATE OF HESSEN	EUR	849 206
Bond	KINGDOM OF BELGIUM	EUR	708 220
Bond	ROCHE HOLDING INC	EUR	543 441
Bond	FINLAND REPUBLIC	EUR	441 127
Bond	CREDIT AGRICOLE S A LONDON BRANCH	EUR	403 210
Bond	BPCE SA	EUR	199 436
Bond	BASF SE	EUR	40 029
Bond	COMMERZBANK AG	EUR	15 27
			20 818 685

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
28-02-20	Fixed Income & Monetary Index Swap	Markit iBoxx EUR Liquid Non-Fi	EUR	153 666 155	160 624 683
28-02-20	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(157 398 670)
					3 226 013

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	BELGELEC FINANCE SA	EUR	2 258 967
Bond	FRANCE (REPUBLIQUE)	EUR	1 354 391
Bond	VOLKSWAGEN LEASING GMBH	EUR	600 108
Bond	ROCHE HOLDING INC	EUR	438 547
Bond	FEDERAL REPUBLIC OF GERMANY	EUR	130 093
Bond	OMV AG	EUR	1 060
			4 783 166

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-04-20	Index swap	RJ/CRB TOTAL RETURN INDX	EUR	541 703 162	530 236 880
20-04-20	Index swap	Basket of securities	EUR	-	(523 077 178)
					7 159 702

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	NATIONAL GRID PLC	GBP	17 650 820
Equity	TECHNIPFMC PLC	USD	8 276 085
Equity	BANK OF IRELAND GROUP PLC	EUR	4 875 694
Equity	PEUGEOT SA	EUR	1 854 129
Equity	GLAXOSMITHKLINE PLC	GBP	1 410 042
Equity	NATIONAL EXPRESS GROUP PLC	GBP	833 259
Equity	IMI PLC	GBP	573 208
Equity	CNP ASSURANCES	EUR	451 475
Equity	CRH PLC	EUR	369 154
Equity	GRAFTON GROUP PLC	GBP	296 701
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	51 431
Equity	DIAGEO PLC	GBP	50 034
Equity	BANCO BPM SPA	EUR	43 468
			36 735 500

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-04-20	Index swap	TR/CC CRB Ex-En TR Index	EUR	95 543 447	97 526 067
20-04-20	Index swap	Basket of securities	EUR	-	(95 326 864)
					2 199 203

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	DIAGEO PLC	GBP	3 878 969
Equity	DASSAULT AVIATION SA	EUR	2 543 168
Equity	BIOMERIEUX SA	EUR	1 094 936
Equity	BANK OF IRELAND GROUP PLC	EUR	487 410
Equity	CNP ASSURANCES	EUR	56 167
Equity	UDG HEALTHCARE PLC	GBP	52 317
Equity	FLUTTER ENTMT RG	EUR	52 118
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	49 863
Equity	FERGUSON NEWCO PLC	GBP	49 692
Equity	LINDE PLC	EUR	48 932
Equity	AIB GROUP PLC	EUR	44 396
Equity	BANCO BPM SPA	EUR	42 378
			8 400 346

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-04-20	Index swap	S&P 500 Capped 35/20 Banks and Diversi	USD	36 139 635	36 516 130
20-04-20	Index swap	Basket of securities	USD	-	(35 701 381)
					814 749

Notes to the financial statements (continued)

7.47 MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-05-20	Index swap	MSCI China Net Total Return USD Index	USD	108 104 529	108 678 529
20-05-20	Index swap	Basket of securities	USD	-	(108 080 200)
					598 329

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	744 664
Equity	SPIE SA	EUR	665 256
Equity	WENDEL SE	EUR	341 355
Equity	CNP ASSURANCES	EUR	192 027
Equity	CENTAMIN PLC	GBP	74 407
Equity	ASTRAZENCA PLC	GBP	62 763
Equity	RELX PLC	GBP	60 196
Equity	CRH PLC	EUR	60 149
Equity	STE VIRBAC SA	EUR	59 954
Equity	FERGUSON NEWCO PLC	GBP	56 161
Equity	LINDE PLC	EUR	55 724
Equity	BANK OF IRELAND GROUP PLC	EUR	54 004
Equity	SSE PLC	GBP	49 921
			2 476 581

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
25-09-19	Fixed Income & Monetary Index Swap	iBoxx USD Inverse Breakeven 10-Year Inflation	USD	950 445	1 001 301
25-09-19	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(962 137)
					39 164

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	EUROPEAN INVESTMENT BANK (EIB)	USD	30 872
Bond	CONTINENTAL RESOURCES INC	USD	9 454
Bond	UNITED STATES OF AMERICA	USD	9 188
Bond	NGPL PIPECO LLC	USD	3 101
Bond	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP	USD	2 060
Bond	BANK OF NOVA SCOTIA	USD	2 008
Bond	THE TORONTO DOMINION BANK (CANADA)	USD	2 004
Bond	TOYOTA MOTOR CREDIT CORP	USD	2 002
Bond	CATERPILLAR FINANCIAL SERVICES CORP	USD	1 000
			61 089

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
14-11-19	Fixed Income & Monetary Index Swap	iBoxx EUR Inverse Breakeven Euro-Inflation France & Germany	EUR	2 101 838	2 144 301
14-11-19	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(2 102 498)
					41 803

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	FEDERAL REPUBLIC OF GERMANY	EUR	15 897
Bond	KINGDOM OF THE NETHERLANDS	EUR	12 072
Bond	FRANCE (REPUBLIQUE)	EUR	11 340
Bond	KINGDOM OF SPAIN	EUR	9 298
Bond	REPUBLIC OF AUSTRIA	EUR	6 829
Bond	COMMERZBANK AG	EUR	2 046
Bond	NATIONAL AUSTRALIA BANK LTD	EUR	1 088
Bond	EUROPEAN FINANCIAL STABILITY FACILITY	EUR	1 068
Bond	DEUTSCHE BANK AG	EUR	1 032
Bond	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 027
Bond	BMW FINANCE NV	EUR	1 029
Bond	VOLKSWAGEN FINANCIAL SERVICES AG	EUR	1 009
Bond	KINGDOM OF BELGIUM	EUR	972
			64 707

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-01-20	Index Swap	Hang Seng China Ente NR	EUR	510 416 677	530 574 251
20-01-20	Index Swap	Basket of securities	EUR	-	(523 110 988)
					7 463 263

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CRH PLC	EUR	6 837 401
Equity	PEUGEOT SA	EUR	3 540 921
Equity	BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	EUR	3 312 539
Equity	CNP ASSURANCES	EUR	2 988 331
Equity	FERGUSON NEWCO PLC	GBP	573 143
Equity	KENEDIX OFFICE INVESTMENT CORP	JPY	465 009
Equity	JAPAN HOTEL REIT	JPY	299 958
Equity	AIB GROUP PLC	EUR	235 944
Equity	UBISOFT ENTERTAINMENT	EUR	197 295
Equity	AUTO TRADER GROUP PLC	GBP	182 186
Equity	JAPAN REAL ESTATE IN	JPY	112 279
Equity	BANK OF IRELAND GROUP PLC	EUR	81 234
Equity	PENNON GROUP PLC	GBP	71 914
Equity	BANCO BPM SPA	EUR	66 253
			18 964 407

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-02-20	Index swap	Hang Seng Index NR Index	EUR	144 611 280	147 380 050
20-02-20	Index swap	Basket of securities	EUR	-	(146 366 702)
					1 013 348

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CROWN RESORTS LTD	AUD	1 627 614
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	475 361
Equity	IWG PLC	GBP	422 554
Equity	AIR FRANCE-KLM	EUR	163 563
Equity	SPIRAX SARCO ENGINEERING PLC	GBP	60 049
Equity	FERGUSON NEWCO PLC	GBP	55 762
Equity	BANCO BPM SPA	EUR	52 463
Equity	KINGSPAN GROUP PLC	EUR	51 724
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	51 042
Equity	BANK OF IRELAND GROUP PLC	EUR	48 938
			3 009 070

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-01-20	Index swap	MSCI AC Daily TR Net Asia Ex Japan	EUR	306 811 727	305 404 770
20-01-20	Index swap	Basket of securities	EUR	-	(304 163 955)
					1 240 815

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	PERSIMMON PLC	GBP	2 286 395
Equity	CRH PLC	EUR	1 706 825
Equity	SPIRAX SARCO ENGINEERING PLC	GBP	861 633
Equity	THE BERKELEY GROUP H	GBP	374 059
Equity	PSP SWISS PROPERTY A	CHF	337 979
Equity	NATIONAL GRID PLC	GBP	322 990
Equity	NEWCREST MINING LTD	AUD	248 485
Equity	COLES GROUO LTD	AUD	227 990
Equity	CENTAMIN PLC	GBP	97 705
Equity	BP PLC	GBP	92 161
Equity	BHP GROUP PLC	GBP	88 860
Equity	CHRISTIAN DIOR	EUR	61 313
Equity	DASSAULT AVIATION SA	EUR	60 672
Equity	VODAFONE GROUP PLC	GBP	56 465
Equity	BANCO SANTANDER SA	EUR	56 180
			6 879 712

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-01-20	Index swap	MSCI AC Daily TR Net Asia Ex Japan	EUR	363 128 728	376 033 322
20-01-20	Index swap	Basket of securities	EUR		(374 089 106)
					1 944 216

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	MORI HILLS REIT INV.CORP.	JPY	1 772 331
Equity	BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	EUR	1 143 623
Equity	TELEPERFORMANCE SE	EUR	1 060 372
Equity	EDENRED SA	EUR	696 855
Equity	ARKEMA SA	EUR	658 165
Equity	PERSIMMON PLC	GBP	545 626
Equity	BP PLC	GBP	500 637
Equity	AURIZON HOLDINGS	AUD	493 663
Equity	CNP ASSURANCES	EUR	473 032
Equity	BANK OF IRELAND GROUP PLC	EUR	374 698
Equity	EI GROUP PLC	GBP	205 582
Equity	BANCO SANTANDER SA	EUR	178 146
Equity	STANDARD CHARTERED PLC	GBP	68 818
Equity	POLYMETAL INTERNATIONAL PLC	GBP	58 418
Equity	BANCO BPM SPA	EUR	57 189
Equity	PENNON GROUP PLC	GBP	54 930
Equity	AIB GROUP PLC	EUR	53 962
Equity	LINDE PLC	EUR	49 639
			8 445 686

7.54 MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-04-20	Index swap	MSCI INDONESIA Net USD	EUR	29 213 511	33 020 768
20-04-20	Index swap	Basket of securities	EUR	-	(32 890 795)
					129 973

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	EIFFAGE SA	EUR	194 224
Equity	IWG PLC	GBP	141 554
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	116 033
Equity	HOWDEN JOINERY GROUP PLC	GBP	82 623
Equity	FLUTTER ENTMT RG	EUR	50 068
Equity	BANCO SANTANDER SA	EUR	37 092
Equity	KINGSPAN GROUP PLC	EUR	35 581
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	33 018
Equity	BANCO BPM SPA	EUR	28 330
Equity	FERGUSON NEWCO PLC	GBP	28 100
Equity	AIB GROUP PLC	EUR	25 636
			772 259

7.55 MULTI UNITS LUXEMBOURG - Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
19-07-19	Index Swap	MSCI EM OECD GDP USD NTR	EUR	2 945 340	3 107 877
19-07-19	Index Swap	Basket of securities	EUR	-	(2 975 338)
					132 539

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	LINDE PLC	EUR	196 965
Equity	FLUTTER ENTMT RG	EUR	11 707
Equity	FERGUSON NEWCO PLC	GBP	11 515
Equity	CRH PLC	EUR	10 558
Equity	BANCO BPM SPA	EUR	10 470
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	10 208
Equity	BANK OF IRELAND GROUP PLC	EUR	9 592
Equity	TECHNIPFMC PLC	USD	3 143
Equity	PERSIMMON PLC	GBP	3 102
Equity	PETROFAC LTD	GBP	3 100
			270 360

7.56 MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-02-20	Index swap	MSCI Daily TR Net Emerging Market	USD	25 946 613	26 259 846
20-02-20	Index swap	Basket of securities	USD	-	(26 153 336)
					106 510

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	DASSAULT AVIATION SA	EUR	190 007
Equity	BANK OF IRELAND GROUP PLC	EUR	113 791
Equity	BP PLC	GBP	69 512
Equity	CENTAMIN PLC	GBP	33 273
Equity	BHP GROUP PLC	GBP	30 235
Equity	CRH PLC	EUR	29 634
Equity	FERGUSON NEWCO PLC	GBP	29 506
Equity	AIB GROUP PLC	EUR	28 158
Equity	KINGSPAN GROUP PLC	EUR	27 249
Equity	ROYAL MAIL PLC	GBP	27 214
Equity	BANCO BPM SPA	EUR	26 245
			604 824

7.57 MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-12-19	Index Swap	MSCI Daily TR Net Brazil USD	EUR	158 469 818	176 779 832
20-12-19	Index Swap	Basket of securities	EUR	-	(172 523 030)
					4 256 802

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	NATIONAL GRID PLC	GBP	3 501 029
Equity	BANK OF IRELAND GROUP PLC	EUR	1 820 301
Equity	RYANAIR HOLDINGS PLC	EUR	1 599 156
Equity	LINDE PLC	EUR	903 035
Equity	FLUTTER ENTMT RG	EUR	791 894
Equity	SPIRAX SARCO ENGINEERING PLC	GBP	727 574
Equity	SEKISUI HOUSE REIT INC	JPY	578 744
Equity	AIB GROUP PLC	EUR	482 511
Equity	PENNON GROUP PLC	GBP	440 608
Equity	TELEPERFORMANCE SE	EUR	431 690
Equity	CRH PLC	EUR	323 365
Equity	GREENE KING PLC	GBP	289 413
Equity	COCO-COLA AMATIL LTD	AUD	271 018
Equity	BANCO BPM SPA	EUR	247 285
Equity	CGG	EUR	87 183
Equity	DASSAULT AVIATION SA	EUR	60 672
Equity	GLAXOSMITHKLINE PLC	GBP	55 132
			12 610 610

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-02-20	Index swap	MSCI EM East EURXRUS NR EUR Index	EUR	134 042 800	130 812 899
20-02-20	Index swap	Basket of securities	EUR	-	(130 015 180)
					797 719

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	AIB GROUP PLC	EUR	675 717
Equity	LINDE PLC	EUR	519 528
Equity	PERSIMMON PLC	GBP	509 985
Equity	JAPAN REAL ESTATE IN	JPY	427 730
Equity	CHRISTIAN DIOR	EUR	263 231
Equity	UBISOFT ENTERTAINMENT	EUR	240 114
Equity	GREENCORE GROUP PLC	GBP	58 539
Equity	POLYMETAL INTERNATIONAL PLC	GBP	58 418
Equity	SUEDZUCKER AG	EUR	55 361
Equity	CNP ASSURANCES	EUR	54 072
Equity	ASTRAZENCA PLC	GBP	52 739
Equity	DIAGEO PLC	GBP	50 223
Equity	FERGUSON NEWCO PLC	GBP	49 003
Equity	BANCO BPM SPA	EUR	45 489
			3 060 149

7.59 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-09-19	Index Swap	MSCI Daily TR Net Emerging Mar	EUR	57 003 766	63 011 433
20-09-19	Index Swap	Basket of securities	EUR	-	(60 556 839)
					2 454 594

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ROYAL DUTCH SHELL PLC	EUR	2 124 195
Equity	SSE PLC	GBP	1 526 600
Equity	BP PLC	GBP	268 647
Equity	CENTAMIN PLC	GBP	65 338
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	49 863
Equity	LEGAL & GENERAL GROUP	GBP	49 518
Equity	FERGUSON NEWCO PLC	GBP	49 316
Equity	BANK OF IRELAND GROUP PLC	EUR	49 104
Equity	ASTRAZENCA PLC	GBP	48 925
Equity	BANCO BPM SPA	EUR	45 398
			4 276 904

7.60 MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-02-20	Index swap	MSCI Daily TR Net Emerging	EUR	83 049 993	88 976 214
20-02-20	Index swap	Basket of securities	EUR	-	(87 295 883)
					1 680 331

Notes to the financial statements (continued)

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CRH PLC	EUR	1 293 460
Equity	AIB GROUP PLC	EUR	909 256
Equity	VODAFONE GROUP PLC	GBP	444 502
Equity	3I GROUP PLC	GBP	58 649
Equity	GLP J-REIT	JPY	58 050
Equity	EDENRED SA	EUR	57 331
Equity	BHP GROUP PLC	GBP	57 311
Equity	BP PLC	GBP	56 797
Equity	LINDE PLC	EUR	54 938
Equity	ASTRAZENCA PLC	SEK	53 842
Equity	BANK OF IRELAND GROUP PLC	EUR	52 955
Equity	RELX PLC	GBP	52 859
Equity	CNP ASSURANCES	EUR	50 818
Equity	DIAGEO PLC	GBP	50 034
Equity	BANCO BPM SPA	EUR	45 887
Equity	SSE PLC	GBP	43 837
			3 340 526

7.61 MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-02-20	Index swap	MSCI Daily TR Net Malaysia USD	EUR	26 997 111	26 778 599
20-02-20	Index swap	Basket of securities	EUR	-	(26 656 179)
					132 420

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	VODAFONE GROUP PLC	GBP	134 797
Equity	GLAXOSMITHKLINE PLC	GBP	123 778
Equity	AIB GROUP PLC	EUR	95 330
Equity	CENTAMIN PLC	GBP	68 320
Equity	LINDE PLC	EUR	50 345
Equity	BHP GROUP PLC	GBP	34 049
Equity	CRH PLC	EUR	33 481
Equity	PSP SWISS PROPERTY A	CHF	31 136
Equity	ASHTAD GROUP PLC	GBP	28 339
Equity	FERGUSON NEWCO PLC	GBP	24 595
Equity	DIAGEO PLC	GBP	24 506
Equity	BANCO BPM SPA	EUR	22 130
			670 806

Notes to the financial statements (continued)

7.62 MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-03-20	Index swap	MSCI South Africa Net Total Return Ind	EUR	17 405 475	18 724 864
20-03-20	Index swap	Basket of securities	EUR	-	(18 585 051)
					139 813

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	215 223
Equity	AIR FRANCE-KLM	EUR	43 891
Equity	BHP GROUP PLC	GBP	21 843
Equity	BP PLC	GBP	20 539
Equity	ROYAL MAIL PLC	GBP	20 539
Equity	EURAZEO SA	EUR	20 106
Equity	FERGUSON NEWCO PLC	GBP	19 714
Equity	BANK OF IRELAND GROUP PLC	EUR	19 657
Equity	DIAGEO PLC	GBP	19 136
Equity	LINDE PLC	EUR	18 018
Equity	BANCO BPM SPA	EUR	16 149
			434 815

7.63 MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-03-20	Index swap	MSCI Daily TR Net Emerging Market	EUR	23 330 508	25 262 729
20-03-20	Index swap	Basket of securities	EUR	-	(25 131 780)
					130 949

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CNP ASSURANCES	EUR	234 670
Equity	IMMOFINANZ AG	EUR	71 900
Equity	ASTRAZENCA PLC	GBP	44 680
Equity	BANK OF IRELAND GROUP PLC	EUR	39 080
Equity	MAN GROUP PLC	GBP	24 267
Equity	UNITE GROUP PLC	GBP	23 666
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	23 581
Equity	GLAXOSMITHKLINE PLC	GBP	22 324
Equity	BANCO BPM SPA	EUR	21 777
Equity	KINGSPAN GROUP PLC	EUR	21 396
Equity	CRH PLC	EUR	20 198
Equity	FERGUSON NEWCO PLC	GBP	20 152
			567 690

Notes to the financial statements (continued)

7.64 MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-02-20	Index swap	MSCI Turkey Net Total Return Index	EUR	87 221 694	87 844 420
20-02-20	Index swap	Basket of securities	EUR	-	(85 567 515)
					2 276 905

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CRH PLC	EUR	2 523 773
Equity	BANK OF IRELAND GROUP PLC	EUR	100 965
Equity	KENEDIX OFFICE INVESTMENT CORP	JPY	62 839
Equity	POLYMETAL INTERNATIONAL PLC	GBP	58 418
Equity	ROYAL MAIL PLC	GBP	57 749
Equity	VODAFONE GROUP PLC	GBP	56 465
Equity	LINDE PLC	EUR	54 938
Equity	AIB GROUP PLC	EUR	54 900
Equity	EURAZEO SA	EUR	54 864
Equity	LAGARDERE SCA	EUR	54 708
Equity	FLUTTER ENTMT RG	EUR	52 118
Equity	DIAGEO PLC	GBP	50 034
Equity	FERGUSON NEWCO PLC	GBP	49 692
Equity	BANCO BPM SPA	EUR	45 489
			3 276 952

7.65 MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-01-20	Index swap	Russia IMI Sel NETR USD	EUR	353 456 753	388 379 642
20-01-20	Index swap	Basket of securities	EUR	-	(380 611 211)
					7 768 431

As at June 30, 2019, the collateral fully covered the market value of the total return swaps:

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	GLENCORE PLC	GBP	9 420 393
Equity	FERGUSON NEWCO PLC	GBP	1 045 838
Equity	CENTAMIN PLC	GBP	65 338
Equity	UDG HEALTHCARE PLC	GBP	52 317
Equity	FLUTTER ENTMT RG	EUR	52 118
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	51 042
Equity	DIAGEO PLC	GBP	50 034
Equity	CRH PLC	EUR	49 949
Equity	LEGAL & GENERAL GROUP	GBP	49 518
Equity	ASTRAZENCA PLC	GBP	48 925
Equity	BANK OF IRELAND GROUP PLC	EUR	47 422
Equity	BANCO BPM SPA	EUR	46 016
			10 978 910

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-05-20	Index swap	MSCI EM Ex China Net Total Return	USD	1 000 195	1 003 462
20-05-20	Index swap	Basket of securities	USD	-	(1 016 914)
					(13 452)

Data on reuse of collateral

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

8 - Exchange rates

The following exchange rates have been used for the preparation of these financial statements:

As at June 30, 2019:

1 EUR =	1.62280	AUD	1 EUR =	1.48810	CAD
1 EUR =	1.11035	CHF	1 EUR =	25.44400	CZK
1 EUR =	7.46365	DKK	1 EUR =	0.89480	GBP
1 EUR =	8.89690	HKD	1 EUR =	4.06160	ILS
1 EUR =	122.69435	JPY	1 EUR =	9.70950	NOK
1 EUR =	1.69550	NZD	1 EUR =	4.24680	PLN
1 EUR =	10.56600	SEK	1 EUR =	1.54075	SGD
1 EUR =	1.13880	USD	1 EUR =	16.05855	ZAR

9 - Futures contracts

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Security	EUR	DAIMLER CHRYSLER GR	EUREX-DEUTSCHLAND	Sep-19	3 000	-	14 665 830	(74 070)
							14 665 830	(74 070)

MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (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	STOXX EUROP 600 FUT	EUREX-DEUTSCHLAND	Sep-19	31	-	593 650	7 500
							593 650	7 500

Notes to the financial statements (continued)

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Index	EUR	EURO STOXX 50	EUREX-DEUTSCHLAND	Sep-19	60	-	2 079 600	58 360
							2 079 600	58 360

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment JPY	Unrealised appreciation/depreciation JPY
Index	JPY	JPX-NIKKEI IND 400	TOKYO STOCK EXCHANGE	Sep-19	766	-	1 058 612 000	14 876 213
							1 058 612 000	14 876 213

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
Index	USD	MSCI WORLD INDEX	EUREX-DEUTSCHLAND	Sep-19	16	-	1 016 000	17 070
							1 016 000	17 070

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment JPY	Unrealised appreciation/depreciation JPY
Index	JPY	TOPIX INDEX	OSAKA SECURITIES EXCHANGE	Sep-19	-	5	77 550 000	(294 600)
							77 550 000	(294 600)

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Index	EUR	EURO STOXX 50	EUREX-DEUTSCHLAND	Sep-19	1	-	34 660	350
							34 660	350

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
Index	USD	MSCI WORLD INDEX	EUREX-DEUTSCHLAND	Sep-19	1	-	63 500	1 175
							63 500	1 175

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (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 BANKS	EUREX-DEUTSCHLAND	Sep-19	276	-	1 213 020	29 425
							1 213 020	29 425

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Index	EUR	MSCI EUROPE	EUREX-DEUTSCHLAND	Sep-19	46	-	1 034 540	1 073
Security	CHF	CIE FIN RICHEMONT	EUREX-DEUTSCHLAND	Sep-19	500	-	3 652 384	418 269
Security	CHF	ROCHE HOLDING AG	EUREX-DEUTSCHLAND	Sep-19	600	-	14 809 212	571 311
Security	CHF	ZURICH INSURANCE AG	EUREX-DEUTSCHLAND	Sep-19	1 500	-	4 584 090	196 926
							24 080 226	1 187 579

10 - Forward foreign exchange contracts

MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
EUR 32 673 792	USD 36 483 752	02-Jul-19	728 244
EUR 104 653	USD 117 500	02-Jul-19	1 688
USD 171 100	EUR 153 178	02-Jul-19	(3 353)
			726 579

MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
EUR 91 671 502	USD 102 513 500	02-Jul-19	1 882 006
EUR 3 809 299	USD 4 255 300	02-Jul-19	93 366
EUR 1 240 429	USD 1 392 600	02-Jul-19	20 001
USD 52 010 800	EUR 46 098 556	02-Jul-19	(486 236)
USD 17 330 000	EUR 15 299 987	02-Jul-19	(93 626)
			1 415 511

Notes to the financial statements (continued)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
GBP	642 830 193	USD	811 348 900	02-Jul-19	6 815 877
GBP	5 226 251	USD	6 662 300	02-Jul-19	(10 582)
GBP	4 910 346	USD	6 210 000	02-Jul-19	39 640
GBP	4 056 844	USD	5 130 600	02-Jul-19	32 737
GBP	2 016 369	USD	2 545 400	02-Jul-19	20 941
GBP	1 908 073	USD	2 428 700	02-Jul-19	(180)
USD	20 006 600	GBP	15 859 906	02-Jul-19	(179 148)
					6 719 285

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
EUR	5 979 162	USD	6 678 700	02-Jul-19	116 460
EUR	663 368	USD	744 800	02-Jul-19	9 555
EUR	648 979	USD	724 900	02-Jul-19	12 646
					138 661

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
CHF	1 851 285	EUR	1 652 246	02-Jul-19	15 116
EUR	36 770	CHF	41 200	02-Jul-19	(337)
CHF	1 793 077	EUR	1 615 476	05-Aug-19	73
CHF	74 578	EUR	67 194	05-Aug-19	(1)
					14 851

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation JPY
CHF 9 342 737	JPY 1 008 895 057	02-Jul-19	23 535 409
CHF 177 903	JPY 19 425 182	02-Jul-19	234 022
CHF 159 059	JPY 17 324 599	02-Jul-19	251 732
CHF 125 785	JPY 13 789 168	02-Jul-19	110 637
CHF 109 968	JPY 12 124 144	02-Jul-19	27 409
CHF 49 159	JPY 5 379 034	02-Jul-19	53 235
CHF 44 098	JPY 4 826 633	02-Jul-19	46 359
CHF 31 128	JPY 3 380 945	02-Jul-19	58 731
CHF 29 555	JPY 3 236 229	02-Jul-19	29 641
CHF 11 719	JPY 1 294 995	02-Jul-19	25
EUR 90 979 490	JPY 11 006 955 249	02-Jul-19	155 840 745
EUR 1 719 432	JPY 209 188 134	02-Jul-19	1 778 008
EUR 1 545 415	JPY 187 894 549	02-Jul-19	1 715 563
EUR 1 205 319	JPY 147 989 968	02-Jul-19	(103 474)
EUR 1 061 131	JPY 130 014 287	02-Jul-19	179 999
EUR 1 006 424	JPY 123 103 205	02-Jul-19	379 442
EUR 476 938	JPY 58 595 384	02-Jul-19	(77 670)
EUR 427 895	JPY 52 406 563	02-Jul-19	93 848
EUR 301 259	JPY 36 660 619	02-Jul-19	301 940
EUR 290 957	JPY 35 322 264	02-Jul-19	375 725
EUR 122 241	JPY 14 950 423	02-Jul-19	47 585
GBP 34 245 970	JPY 4 682 649 124	02-Jul-19	12 732 798
GBP 634 404	JPY 87 183 150	02-Jul-19	(201 486)
GBP 566 895	JPY 77 593 014	02-Jul-19	131 418
GBP 443 760	JPY 61 058 806	02-Jul-19	(216 191)
GBP 394 854	JPY 53 935 778	02-Jul-19	205 059
GBP 176 497	JPY 24 359 752	02-Jul-19	(160 711)
GBP 156 493	JPY 21 553 859	02-Jul-19	(97 322)
GBP 109 106	JPY 14 905 143	02-Jul-19	54 181
GBP 104 946	JPY 14 330 609	02-Jul-19	58 274
GBP 44 284	JPY 6 049 879	02-Jul-19	21 772
JPY 14 853 860	CHF 137 315	02-Jul-19	(320 181)
JPY 13 064 596	CHF 120 983	02-Jul-19	(304 660)
JPY 9 380 858	CHF 85 477	02-Jul-19	(64 512)
JPY 7 782 790	CHF 71 720	02-Jul-19	(142 604)
JPY 7 433 698	CHF 68 134	02-Jul-19	(95 285)
JPY 6 401 719	CHF 59 042	02-Jul-19	(122 577)
JPY 5 183 956	CHF 47 499	02-Jul-19	(64 920)
JPY 4 262 291	CHF 38 627	02-Jul-19	(6 061)
JPY 3 991 123	CHF 36 716	02-Jul-19	(66 058)
JPY 2 980 213	CHF 27 246	02-Jul-19	(30 571)
JPY 2 672 968	CHF 24 308	02-Jul-19	(13 178)
JPY 1 202 882	CHF 11 041	02-Jul-19	(17 243)
JPY 320 629 272	EUR 2 646 635	02-Jul-19	(4 101 073)
JPY 219 450 721	EUR 1 802 779	02-Jul-19	(1 728 250)
JPY 142 211 828	EUR 1 175 459	02-Jul-19	(2 011 903)
JPY 102 744 789	EUR 842 830	02-Jul-19	(663 744)
JPY 84 597 665	EUR 696 841	02-Jul-19	(901 321)

Notes to the financial statements (continued)

JPY	80 727 998	EUR	660 035	02-Jul-19	(254 358)
JPY	69 232 028	EUR	570 469	02-Jul-19	(760 036)
JPY	55 214 665	EUR	449 721	02-Jul-19	36 461
JPY	45 442 369	EUR	371 175	02-Jul-19	(97 282)
JPY	44 022 966	EUR	360 951	02-Jul-19	(263 315)
JPY	32 354 078	EUR	265 085	02-Jul-19	(170 555)
JPY	28 999 166	EUR	238 203	02-Jul-19	(226 228)
JPY	12 900 381	EUR	106 034	02-Jul-19	(109 480)
JPY	240 323 496	GBP	1 753 807	02-Jul-19	(136 198)
JPY	60 908 322	GBP	445 550	02-Jul-19	(180 243)
JPY	42 385 495	GBP	310 124	02-Jul-19	(135 144)
JPY	34 597 754	GBP	253 000	02-Jul-19	(90 496)
JPY	33 745 168	GBP	245 288	02-Jul-19	114 308
JPY	28 671 705	GBP	210 799	02-Jul-19	(230 153)
JPY	22 450 549	GBP	162 779	02-Jul-19	132 430
JPY	18 618 216	GBP	136 457	02-Jul-19	(91 139)
JPY	17 590 412	GBP	128 978	02-Jul-19	(93 292)
JPY	13 491 774	GBP	98 149	02-Jul-19	34 662
JPY	12 042 694	GBP	88 545	02-Jul-19	(97 433)
JPY	5 685 907	GBP	41 450	02-Jul-19	2 757
JPY	123 074 637	USD	1 135 268	02-Jul-19	790 704
JPY	63 978 787	USD	590 656	02-Jul-19	355 060
JPY	46 089 662	USD	428 293	02-Jul-19	(45 947)
JPY	37 845 437	USD	349 993	02-Jul-19	145 793
JPY	36 752 635	USD	339 143	02-Jul-19	220 994
JPY	31 030 882	USD	286 319	02-Jul-19	190 263
JPY	24 250 200	USD	223 928	02-Jul-19	129 735
JPY	20 378 586	USD	189 417	02-Jul-19	(24 656)
JPY	19 342 751	USD	178 199	02-Jul-19	148 216
JPY	15 012 713	USD	139 018	02-Jul-19	38 053
JPY	13 147 952	USD	123 012	02-Jul-19	(102 355)
JPY	6 589 013	USD	60 963	02-Jul-19	22 397
USD	45 718 425	JPY	4 951 875 551	02-Jul-19	(27 364 530)
USD	882 327	JPY	95 106 386	02-Jul-19	(65 818)
USD	780 005	JPY	84 467 861	02-Jul-19	(450 035)
USD	616 253	JPY	66 746 534	02-Jul-19	(366 622)
USD	548 166	JPY	59 068 348	02-Jul-19	(12 106)
USD	244 068	JPY	26 457 748	02-Jul-19	(167 981)
USD	214 484	JPY	23 127 554	02-Jul-19	(23 934)
USD	150 179	JPY	16 260 273	02-Jul-19	(83 398)
USD	144 154	JPY	15 491 176	02-Jul-19	36 877
USD	60 519	JPY	6 494 782	02-Jul-19	24 072
EUR	87 696 574	JPY	10 764 552 719	02-Aug-19	(2 863 782)
EUR	1 198 886	JPY	147 081 272	02-Aug-19	42 388
GBP	32 923 791	JPY	4 513 107 622	02-Aug-19	(2 391 547)
GBP	86 593	JPY	11 851 655	02-Aug-19	12 138
JPY	15 188 014	EUR	123 717	02-Aug-19	6 336
JPY	6 220 789	GBP	45 399	02-Aug-19	789
JPY	25 850 679	USD	240 426	02-Aug-19	9 347
JPY	7 071 528	USD	65 780	02-Aug-19	891
USD	45 665 459	JPY	4 907 602 958	02-Aug-19	639 306
CHF	9 138 545	JPY	1 010 465 032	05-Aug-19	(21 874)
CHF	208 137	JPY	23 005 900	05-Aug-19	7 833
JPY	1 422 580	CHF	12 860	05-Aug-19	697

152 975 132

Notes to the financial statements (continued)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation JPY
GBP	51 227 302	JPY	6 999 416 799	02-Jul-19	24 053 479
GBP	1 113 013	JPY	152 959 434	02-Jul-19	(361 133)
GBP	772 609	JPY	106 308 112	02-Jul-19	(381 082)
GBP	752 769	JPY	102 828 141	02-Jul-19	387 907
GBP	719 776	JPY	98 518 502	02-Jul-19	163 578
GBP	482 611	JPY	65 901 642	02-Jul-19	266 100
GBP	254 528	JPY	35 056 227	02-Jul-19	(159 229)
GBP	244 004	JPY	33 676 785	02-Jul-19	(223 176)
GBP	130 944	JPY	17 888 987	02-Jul-19	63 841
GBP	21 226	JPY	2 899 757	02-Jul-19	10 458
JPY	123 855 745	GBP	905 736	02-Jul-19	(324 094)
JPY	86 033 600	GBP	629 327	02-Jul-19	(248 454)
JPY	81 192 656	GBP	594 062	02-Jul-19	(256 161)
JPY	72 702 805	GBP	533 083	02-Jul-19	(383 797)
JPY	55 497 650	GBP	406 756	02-Jul-19	(270 084)
JPY	55 770 682	GBP	405 387	02-Jul-19	190 471
JPY	54 764 412	GBP	402 637	02-Jul-19	(437 849)
JPY	23 801 562	GBP	175 003	02-Jul-19	(191 856)
JPY	13 530 392	GBP	98 103	02-Jul-19	80 219
JPY	8 658 912	GBP	62 992	02-Jul-19	22 474
JPY	5 589 132	GBP	40 745	02-Jul-19	2 816
GBP	51 314 490	JPY	7 034 056 838	02-Aug-19	(3 727 427)
JPY	1 112 016	GBP	8 114	02-Aug-19	347
					18 277 348

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
CHF 56 842	AUD 81 700	02-Jul-19	979
CHF 42 978	CAD 57 900	02-Jul-19	(217)
CHF 13 701	DKK 91 300	02-Jul-19	122
CHF 1 095 696	EUR 978 400	02-Jul-19	9 619
CHF 515 057	GBP 406 800	02-Jul-19	10 621
CHF 265 233	JPY 28 641 500	02-Jul-19	6 206
CHF 11 974	NZD 18 300	02-Jul-19	(7)
CHF 65 505	SEK 620 100	02-Jul-19	354
CHF 2 925 404	USD 2 917 000	02-Jul-19	84 535
CHF 60 163	USD 61 900	02-Jul-19	(175)
EUR 51 005	AUD 82 100	02-Jul-19	482
EUR 38 570	CAD 58 200	02-Jul-19	(606)
EUR 12 295	DKK 91 800	02-Jul-19	(6)
EUR 462 222	GBP 409 000	02-Jul-19	5 911
EUR 238 096	JPY 28 796 900	02-Jul-19	3 867
EUR 10 752	NZD 18 400	02-Jul-19	(111)
EUR 58 781	SEK 623 400	02-Jul-19	(248)
EUR 2 626 340	USD 2 932 800	02-Jul-19	59 103
USD 56 649	AUD 81 700	02-Jul-19	(691)
USD 42 863	CAD 57 900	02-Jul-19	(1 451)
USD 13 669	DKK 91 400	02-Jul-19	(282)
USD 1 096 289	EUR 981 800	02-Jul-19	(22 159)
USD 513 861	GBP 407 200	02-Jul-19	(4 484)
USD 264 662	JPY 28 669 900	02-Jul-19	(1 526)
USD 11 942	NZD 18 300	02-Jul-19	(350)
USD 65 379	SEK 620 700	02-Jul-19	(1 540)
			147 946

11 - Subsequent events

The following Sub-Funds have been liquidated during the year :

- MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF (liquidated on July 10, 2019)
- MULTI UNITS LUXEMBOURG – Lyxor UK£ 10Y Inflation Expectations UCITS ETF (liquidated on July 26, 2019)
- MULTI UNITS LUXEMBOURG – Lyxor Scientific Beta Developed Long/Short UCITS ETF (liquidated on July 26, 2019)

By Circular Resolution dated July 12, 2019, the Board of Directors resolved to liquidated as of June 17, 2019, the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF.

By Circular Resolution dated July 1, 2019, the Board of Directors resolved to launch as of July 20, 2019, the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF.

Tracking Error

Calculation methodology: Tracking error has been calculated over a period of 52 weeks.

Sub-Fund	Share Class	TE 1 Year
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	0.169%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	0.373%
MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF	Class Acc	0.072%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	0.024%
	Class Daily Hedged to CHF - Dist	0.009%
	Class Daily Hedged to EUR - Acc	0.003%
	Class Daily Hedged to EUR - Dist	0.004%
	Class Dist (EUR)	0.024%
	Class Dist (USD)	0.024%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF	Class Dist	0.031%
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist	0.013%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR)	0.011%
	Class Acc (USD)	0.011%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR)	0.024%
	Class Acc (USD)	0.024%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR)	0.012%
	Class Acc (USD)	0.012%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	0.025%
	Class Acc (USD)	0.025%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	0.013%
	Class Acc (USD)	0.013%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR)	0.023%
	Class Acc (USD)	0.023%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR)	0.010%
	Class Acc (USD)	0.010%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	0.035%
	Class Acc (USD)	0.035%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR)	0.021%
	Class Acc (USD)	0.021%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (USD)	0.011%
	Class Acc (EUR)	0.012%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	0.068%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc (GBP)	0.014%
	Class Dist (EUR)	0.007%
	Class Monthly Hedged to GBP - Acc	0.020%
MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF	Class Acc (EUR)	0.027%
MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF	Class Dist	0.011%
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	0.002%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	0.009%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	0.018%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF	Class Acc	0.015%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF	Class Acc	0.123%
MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF	Class Dist	0.015%
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	0.063%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF	Class Acc	0.020%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF	Class Acc	0.015%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF	Class Acc	0.009%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	0.012%
MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF	Class Acc	0.001%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	0.023%

Tracking Error (continued)

	Share Class	TE 1 Year
MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF	Class Acc	0013%
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.001%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.001%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF	Class Dist	0.024%
	Class Monthly Hedged to EUR - Dist	0.054%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF	Class Dist	0.026%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF	Class Dist	0.035%
	Class Monthly Hedged to EUR - Dist	0.100%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx GBP Liquid Corporates Long Dated UCITS ETF	Class Dist	0.000%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF	Class Dist	0.020%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF	Class Dist	0.027%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF	Class Dist	0.023%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF	Class Dist	0.028%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF	Class Acc	0.002%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF	Class Dist	0.011%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Dist	0.005%
	Class Monthly Hedged to GBP - Dist	0.057%
MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF	Class Acc	0.001%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	0.203%
	Class Monthly Hedged to EUR - Acc	0.232%
MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF	Class Acc	0.056%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Dist	0.123%
	Class Monthly Hedged to CHF - Acc	0.142%
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	Class Acc	0.072%
	Class Daily Hedged to CHF - Acc	0.110%
	Class Daily Hedged to EUR - Acc	0.115%
	Class Daily Hedged to GBP - Acc	0.114%
	Class Daily Hedged to USD - Acc	0.106%
MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF	Class Acc	0.003%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF	Class Acc	0.003%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF	Class Acc	0.016%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF	Class Acc	0.027%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF	Class Acc	0.005%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF	Class Acc	0.004%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	0.012%
	Class Dist	0.007%
	Class Monthly Hedged to EUR - Acc	0.034%
	Class Monthly Hedged to USD - Acc	0.033%
MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF	Class Acc	0.015%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF	Class Acc	0.031%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	0.052%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	Class Acc	0.061%
	Class Daily Hedged to GBP - Acc	0.308%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	0.025%
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF	Class Dist	0.060%
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF	Class Dist	0.037%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.139%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.071%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.081%
MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF	Class Acc (EUR)	0.015%
	Class Acc (USD)	0.009%
MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF	Class Acc	0.001%

Tracking Error (continued)

	Share Class	TE 1 Year
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	0.021%
	Class Acc (USD)	0.021%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Dist	0.003%
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	0.528%
MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF	Class Acc	0.001%
MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF	Class Acc	0.001%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF	Class Acc	0.003%
	Class Daily Hedged to EUR - Acc	0.042%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF	Class Acc	0.003%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	0.011%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	0.011%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF	Class Acc	0.013%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF	Class Acc	0.013%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	0.035%
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.001%
MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.001%
MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF	Class Acc	0.035%
	Class Dist	0.173%
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist	0.029%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	0.027%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc	0.024%
	Class Dist	0.036%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	0.035%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Sel OECD Emerging Markets GDP UCITS ETF	Class Acc	0.025%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF	Class Acc	0.031%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	0.051%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	0.018%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc	0.029%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	0.042%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF	Class Acc	0.023%
MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF	Class Acc	0.036%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF	Class Acc	0.026%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	0.068%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class D CHFMH	.*
	Class D EURMH	.*
	Class D USDMH	.*
	Class Dist	.*
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF	Class Acc	0.068%
	Class Dist	0.059%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	.*
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	.*

* There is no Tracking error computed because this Share Class has been launched less than one year ago.

SFT Regulation

Securities lending

Following the Regulation 2015/2365 of the European Parliament and of the Council of November 25, 2015 on transparency of securities financing transactions, please find below details about securities lending transactions for the period ending June 30, 2019:

	MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS	MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 6	see note 6	see note 6
Proportion of lendable Assets *	3.08%	2.99%	5.19%
Proportion of AUM	3.05%	2.93%	5.17%
Maturity tenor of the securities lending 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	1 501 603	1 765 996 835	20 523 306
Total	1 501 603	1 765 996 835	20 523 306
Counterparty			
Name of counterparty	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6
Data of collateral			
<i>Type of collateral:</i>			
Cash	-	-	-
Securities	see note 6	see note 6	see note 6
<i>Quality of collateral:</i>			
Rating	see note 6	see note 6	see note 6
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)			
Less than one day	-	-	-
One day to one week	-	-	-
One week to one month	-	-	-
One month to three months	-	-	-
Three months to one year	-	-	-
Above one year	-	-	-
Open maturity	see note 6	see note 6	see note 6
Total	see note 6	see note 6	see note 6
Safekeeping of collateral received by the fund as part of securities lending			
Name of custodian	Société Générale	Société Générale	Société Générale
Securities	see note 6	see note 6	see note 6
Cash	see note 6	see note 6	see note 6
Data on returns and costs for securities lending			
Proportion of collateral granted	-	-	-

All transactions are bilateral transactions.

SFT Regulation (continued)

Total return swaps

Following the Regulation 2015/2365 of the European Parliament and of the Council of November 25, 2015 on transparency of securities financing transactions, please find below details about total return swaps for the period ending June 30, 2019:

	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	160 969 055	117 577 387	7 747 117 276	45 462 544	65 128 492
Proportion of AUM	100%	100%	100%	100%	100%

Maturity tenor of the Performance Swaps broken down in the following maturity buckets

Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	117 577 387	-	-	-
One month to three months	-	-	-	-	65 128 492
Three months to one year	160 969 055	-	7 747 117 276	45 462 544	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	160 969 055	117 577 387	7 747 117 276	45 462 544	65 128 492

Counterparty

Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 7	see note 7	see note 7	see note 7	see note 7

Data on Collateral

Type of collateral

Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7

Quality of collateral

Rating	see note 7	see note 7	see note 7	see note 7	see note 7
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Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)

Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	2 750 386	229 631 539	4 576 448	1 480 519
Total	-	2 750 386	229 631 539	4 576 448	1 480 519

Safekeeping of collateral received by the fund as part of total return swap

Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	41 094 068	25 982 903	21 294 631	267 090 401	317 119 655
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	41 094 068	25 982 903	21 294 631	267 090 401	317 119 655
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	41 094 068	25 982 903	21 294 631	267 090 401	317 119 655
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 7	see note 7	see note 7	see note 7	see note 7
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	2 786 140	2 242 100	1 550 645	17 234 959	26 943 446
Total	2 786 140	2 242 100	1 550 645	17 234 959	26 943 446
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	36 210 935	72 127 274	49 783 555	45 016 473	43 616 246
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	36 210 935	72 127 274	49 783 555	45 016 473	43 616 246
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	36 210 935	72 127 274	49 783 555	45 016 473	43 616 246
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 7	see note 7	see note 7	see note 7	see note 7
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	2 468 806	4 941 963	4 146 005	3 227 517	3 781 724
Total	2 468 806	4 941 963	4 146 005	3 227 517	3 781 724
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor IBOX EUR Liquid High Yield BB UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	61 684 006	1 359 271 143	17 505 712	40 427 218	118 042 961	18 830 268
Proportion of AUM	100%	100%	100%	100%	100%	100%

Maturity tenor of the Performance Swaps broken down in the following maturity buckets

Less than one day	-	-	-	-	-	-
One day to one week	-	-	-	-	-	-
One week to one month	-	-	-	-	-	-
One month to three months	61 684 006	1 359 271 143	17 505 712	-	-	-
Three months to one year	-	-	-	40 427 218	118 042 961	18 830 268
Above one year	-	-	-	-	-	-
Open maturity	-	-	-	-	-	-
Total	61 684 006	1 359 271 143	17 505 712	40 427 218	118 042 961	18 830 268

Counterparty

Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France	France
Gross volume of outstanding transactions	see note 7	see note 7	see note 7	see note 7	see note 7	see note 7

Data on Collateral

Type of collateral

Cash	-	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>						
Rating	see note 7	see note 7	see note 7	see note 7	see note 7	see note 7

Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)

Less than one day	-	-	-	-	-	-
One day to one week	-	-	-	-	-	-
One week to one month	-	-	-	-	-	-
One month to three months	-	-	-	-	-	-
Three months to one year	-	-	-	-	-	-
Above one year	-	-	-	-	3 504 466	-
Open maturity	6 572 955	88 687 045	1 177 404	926 888	-	427 221
Total	6 572 955	88 687 045	1 177 404	926 888	3 504 466	427 221

Safekeeping of collateral received by the fund as part of total return swap

Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	39 426 361	13 378 745	495 429	51 270 940	33 843 856
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	33 843 856
One month to three months	-	-	-	-	-
Three months to one year	39 426 361	13 378 745	495 429	51 270 940	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	39 426 361	13 378 745	495 429	51 270 940	33 843 856
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 7	see note 7	see note 7	see note 7	see note 7
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	456 730	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	1 888 484	-	-	-	-
Open maturity	-	1 275 286	11 778	1 248 606	3 854 905
Total	2 345 215	1 275 286	11 778	1 248 606	3 854 905
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Reuters/Core Liquid Corporates Long Dated UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson odity CRB EX- Agriculture TR UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	12 883 294	1 182 359 527	430 048 085	62 022 573	125 521 549
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	12 883 294	-	430 048 085	-	125 521 549
Three months to one year	-	1 182 359 527	-	62 022 573	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	12 883 294	1 182 359 527	430 048 085	62 022 573	125 521 549
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 7	see note 7	see note 7	see note 7	see note 7
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	2 416 800	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	275 155	-
One month to three months	-	-	-	-	-
Three months to one year	-	1 005	-	148 703	-
Above one year	-	34 783 192	23 203 087	1 410 805	-
Open maturity	941 476	-	-	-	10 741 652
Total	941 476	34 784 197	25 619 887	1 834 663	10 741 652
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	52 651 490	141 732 998	338 163 490	19 573 350	24 436 100
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	141 732 998	-	19 573 350	-
Three months to one year	52 651 490	-	338 163 490	-	24 436 100
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	52 651 490	141 732 998	338 163 490	19 573 350	24 436 100
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 7	see note 7	see note 7	see note 7	see note 7
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	22 012	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	1 537 482	-	-	-	-
Open maturity	-	-	-	438 355	1 693 044
Total	1 559 495	-	-	438 355	1 693 044
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	72 723 012	693 037	1 082 301 712	301 575 640	462 017 810
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	301 575 640	-
Three months to one year	72 723 012	693 037	1 082 301 712	-	462 017 810
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	72 723 012	693 037	1 082 301 712	301 575 640	462 017 810
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 7	see note 7	see note 7	see note 7	see note 7
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	31 761 360	-	-
Open maturity	2 130 322	77 463	-	20 279 302	31 087 465
Total	2 130 322	77 463	31 761 360	20 279 302	31 087 465
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/Core Commodity CRB TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/Core Commodity CRB Ex-Energy TR UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	396 760 502	714 759 710	160 600 206	530 097 078	97 499 851
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	396 760 502	714 759 710	160 600 206	530 097 078	97 499 851
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	396 760 502	714 759 710	160 600 206	530 097 078	97 499 851
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 7	see note 7	see note 7	see note 7	see note 7
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	600 108	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	105 642	-	-
Above one year	20 818 685	20 818 685	4 077 415	-	-
Open maturity	-	-	-	36 735 503	8 400 347
Total	20 818 685	20 818 685	4 783 166	36 735 503	8 400 347
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	36 511 826	108 654 499	1 001 051	2 143 724	530 309 505
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	1 001 051	-	-
Three months to one year	36 511 826	108 654 499	-	2 143 724	530 309 505
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	36 511 826	108 654 499	1 001 051	2 143 724	530 309 505
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 7	see note 7	see note 7	see note 7	see note 7
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	30 872	-	-
Above one year	-	-	30 817	64 709	-
Open maturity	-	2 476 581	-	-	18 964 409
Total	-	2 476 581	61 690	64 709	18 964 409
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	147 297 243	305 293 715	375 852 935	33 008 911	3 103 219
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	147 297 243	305 293 715	375 852 935	33 008 911	3 103 219
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	147 297 243	305 293 715	375 852 935	33 008 911	3 103 219
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 7	see note 7	see note 7	see note 7	see note 7
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	3 009 071	6 879 713	8 445 687	772 259	270 360
Total	3 009 071	6 879 713	8 445 687	772 259	270 360
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	26 251 146	176 692 513	130 761 515	62 980 200	88 946 147
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	62 980 200	-
Three months to one year	26 251 146	176 692 513	130 761 515	-	88 946 147
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	26 251 146	176 692 513	130 761 515	62 980 200	88 946 147
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 7	see note 7	see note 7	see note 7	see note 7
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	604 823	12 610 608	3 060 147	4 276 904	3 340 526
Total	604 823	12 610 608	3 060 147	4 276 904	3 340 526
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	26 779 009	18 718 456	25 255 639	87 815 677	388 191 340
Proportion of AUM	100%	100%	100%	100%	100%

Maturity tenor of the Performance Swaps broken down in the following maturity buckets

Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	26 779 009	18 718 456	25 255 639	87 815 677	388 191 340
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	26 779 009	18 718 456	25 255 639	87 815 677	388 191 340

Counterparty

Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 7	see note 7	see note 7	see note 7	see note 7

Data on Collateral

Type of collateral

Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7

Quality of collateral

Rating	see note 7	see note 7	see note 7	see note 7	see note 7
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Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)

Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	670 807	434 816	495 790	3 276 953	10 978 909
Total	670 807	434 816	495 790	3 276 953	10 978 909

Safekeeping of collateral received by the fund as part of total return swap

Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	1 003 396
Proportion of AUM	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets	
Less than one day	-
One day to one week	-
One week to one month	-
One month to three months	-
Three months to one year	1 003 396
Above one year	-
Open maturity	-
Total	1 003 396
Counterparty	
Name of counterparty	Société Générale
Country of domicile of the counterparty	France
Gross volume of outstanding transactions	see note 7
Data on Collateral	
<i>Type of collateral</i>	
Cash	-
Securities	see note 7
<i>Quality of collateral</i>	
Rating	see note 7
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)	
Less than one day	-
One day to one week	-
One week to one month	-
One month to three months	-
Three months to one year	-
Above one year	-
Open maturity	-
Total	-
Safekeeping of collateral received by the fund as part of total return swap	
Name of custodian	Société Générale
Cash	-
Securities	see note 7
Proportion of collateral granted	-

The settlement and clearing of all swaps transactions are bilateral.

Returns and costs incurred from total return swaps transactions during the period ended June 30, 2019 are included in the valuation of the swaps.

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		
MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF	PLN	UNIPER SE	1 252 497		
		EURAZEO SA	327 754		
		BANK OF IRELAND GROUP PLC	227 798		
		PETROFAC LTD	137 306		
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	124 437		
		ASTRAZENCA PLC	124 100		
		LINDE PLC	117 781		
		FERGUSON NEWCO PLC	117 475		
		RELX PLC	115 186		
		FLUTTER ENTMT RG	107 859		
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	EUR	FERGUSON NEWCO PLC	29 967 385		
		DASSAULT AVIATION SA	22 149 072		
		IPSEN	19 313 160		
		BIOMERIEUX SA	18 584 181		
		GLAXOSMITHKLINE PLC	14 684 387		
		ADVANCE RESIDENCE INVESTMENT	8 795 217		
		JAPAN LOGISTICS FUND REIT	8 730 405		
		COMFORIA RESIDENTIAL REIT	8 657 318		
		NIPPON ACCOMMODATIONS FUND INC	8 462 297		
		JAPAN RETAIL FUND INVESTMENT CORP	7 393 152		
		MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF	EUR	GLENCORE PLC	2 127 309
				NATIONAL EXPRESS GROUP PLC	1 098 696
				SARTORIUS STEDIM BIOTECH	385 031
PAGE GROUP PLC	362 477				
TELSTRA CORPORATION LTD	178 977				
AURIZON HOLDINGS	116 219				
VICTREX PLC	51 875				
BP PLC	49 342				
AIB GROUP PLC	48 884				
BANK OF IRELAND GROUP PLC	47 394				
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	EUR	PEUGEOT SA	634 194		
		VICTREX PLC	313 306		
		DASSAULT AVIATION SA	60 672		
		UNILEVER PLC	59 786		
		MONEYSUPERMARKET COM GROUP PLC	58 500		
		BIOMERIEUX SA	56 459		
		BP PLC	55 737		
		TELEPERFORMANCE SE	51 274		
		CRH PLC	50 466		
FERGUSON NEWCO PLC	49 692				
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	EUR	UNILEVER PLC	1 600 941		
		CHRISTIAN DIOR	537 987		
		MAN GROUP PLC	280 632		
		ASTRAZENCA PLC	53 549		
		BANCO BPM SPA	45 489		
		GETLINK SE	43 580		
		RYANAIR HOLDINGS PLC	42 733		
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	39 437		
		LAGARDERE SCA	38 678		
FERGUSON NEWCO PLC	38 239				

SFT Regulation (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	EUR	PEUGEOT SA	2 027 055
		EURAZEO SA	29 976
		FLUTTER ENTMT RG	27 448
		KINGSPAN GROUP PLC	27 032
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	26 808
		BP PLC	26 314
		BANK OF IRELAND GROUP PLC	25 784
		AUTO TRADER GROUP PLC	25 015
		BANCO BPM SPA	23 977
		FERGUSON NEWCO PLC	2 691
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	EUR	SSE PLC	982 628
		LVMH MOET HENNESSY LOUIS VUITTON SE	182 284
		BANK OF IRELAND GROUP PLC	141 975
		CNP ASSURANCES	50 818
		LINDE PLC	50 169
		BANCO BPM SPA	45 398
		PETROFAC LTD	25 388
		FERGUSON NEWCO PLC	24 846
		KINGSPAN GROUP PLC	23 641
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	23 499
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	EUR	CNP ASSURANCES	3 600 544
		GETLINK SE	2 993 223
		UNILEVER PLC	2 203 510
		ELECTROCOMPONENTS PLC	1 099 536
		TRITAX BIG BOX	1 087 461
		QUILTER PLC	995 892
		ASTRAZENCA PLC	893 902
		PEUGEOT SA	826 927
		MONEYSUPERMARKET COM GROUP PLC	723 087
		PAGE GROUP PLC	711 664
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	EUR	UNILEVER PLC	9 078 018
		BANK OF IRELAND GROUP PLC	5 702 827
		ROYAL DUTCH SHELL PLC	4 805 480
		CRH PLC	4 542 057
		AIB GROUP PLC	677 224
		VICTREX PLC	560 420
		RESOLUTE MINING LTD	523 166
		CONVATEC GROUP PLC	458 465
		DASSAULT AVIATION SA	384 256
		AUTO TRADER GROUP PLC	107 509
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	EUR	GLAXOSMITHKLINE PLC	742 172
		LVMH MOET HENNESSY LOUIS VUITTON SE	669 623
		ARKEMA SA	291 137
		DECHRA PHARMACEUTICALS PLC	135 182
		PERSIMMON PLC	36 579
		KINGSPAN GROUP PLC	27 987
		ASTRAZENCA PLC	27 834
		CRH PLC	26 510
		NATIONAL EXPRESS GROUP PLC	26 305

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
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	EUR	CRH PLC	3 610 235
		SARTORIUS STEDIM BIOTECH	522 899
		PETROFAC LTD	188 738
		DECHRA PHARMACEUTICALS PLC	182 903
		DASSAULT AVIATION SA	88 480
		IMI PLC	57 317
		KINGSPAN GROUP PLC	51 724
		ASTRAZENECA PLC	49 677
		FERGUSON PLC	49 316
		BANK OF IRELAND GROUP PLC	48 938
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	EUR	BANK OF IRELAND GROUP PLC	1 584 682
		KINGSPAN GROUP PLC	800 314
		AIB GROUP PLC	698 412
		BP PLC	626 280
		SSE PLC	179 397
		DASSAULT AVIATION SA	59 408
		AUTO TRADER GROUP PLC	56 978
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	50 724
		FERGUSON NEWCO PLC	48 440
		BANCO BPM SPA	41 370
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	EUR	BANK OF IRELAND GROUP PLC	1 422 384
		AIB GROUP PLC	640 951
		SWISSCOM AG	365 914
		CENTAMIN PLC	223 106
		DASSAULT AVIATION SA	73 312
		LAGARDERE SCA	72 410
		MAN GROUP PLC	54 431
		VICTREX PLC	53 931
		LVMH MOET HENNESSY LOUIS VUITTON SE	53 151
		SARTORIUS STEDIM BIOTECH	52 290
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	EUR	ASTRAZENECA PLC	1 846 906
		LVMH MOET HENNESSY LOUIS VUITTON SE	1 599 758
		KINGSPAN GROUP PLC	45 659
		RELX PLC	44 216
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	43 408
		LINDE PLC	43 103
		AUTO TRADER GROUP PLC	42 248
		FERGUSON NEWCO PLC	41 493
		BANK OF IRELAND GROUP PLC	39 227
		BANCO BPM SPA	35 707
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	USD	BP PLC	3 308 443
		LVMH MOET HENNESSY LOUIS VUITTON SE	1 710 126
		EDENRED SA	1 011 718
		FERGUSON NEWCO PLC	145 606
		RELX PLC	60 196
		UDG HEALTHCARE PLC	59 579
		KINGSPAN GROUP PLC	58 903
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	58 570
		LINDE PLC	56 528
BANK OF IRELAND GROUP PLC	54 004		

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
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	EUR	GLAXOSMITHKLINE PLC	22 147 530
		PRUDENTIAL PLC	15 165 332
		TECHNIPFMC PLC	8 934 722
		FERGUSON NEWCO PLC	8 611 408
		GETLINK SE	5 749 481
		EIFFAGE SA	5 618 150
		DAIWAHOUSE RESIDENTIAL INVESTMENT CORP	4 517 511
		ASTRAZENCA PLC	4 232 885
		IMPERIAL BRANDS PLC	2 980 576
		IMMOFINANZ AG	2 716 708
MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF	USD	LVMH MOET HENNESSY LOUIS VUITTON SE	731 024
		SSE PLC	229 529
		CA IMMOBILIEN ANLAGEN AG	49 584
		PETROFAC LTD	20 741
		UNITE GROUP PLC	19 434
		CNP ASSURANCES	17 775
		SARTORIUS STEDIM BIOTECH	16 585
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	16 436
		CRH PLC	14 180
		KINGSPAN GROUP PLC	13 543
MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF	EUR	WENDEL SE	435 117
		UNITE GROUP PLC	120 440
		SPIE SA	45 887
		KUHNE UND NAGEL INTE	43 587
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	38 630
		KINGSPAN GROUP PLC	37 683
		FERGUSON NEWCO PLC	36 612
		CRH PLC	35 719
		FLUTTER ENTMT RG	35 054
		AUTO TRADER GROUP PLC	34 871
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	EUR	FEDERAL REPUBLIC OF GERMANY	1 080 355
		MORGAN STANLEY	1 056 467
		DEUTSCHE BANK AG	501 954
		VOLKSWAGEN LEASING GMBH	499 210
		BANK OF AMERICA CORP	360 477
		RCI BANQUE SA	6 002
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	USD	DIAGEO PLC	149 187
		FERGUSON NEWCO PLC	56 589
		BELLWAY PLC	43 880
		ASTRAZENCA PLC	21 959
		LVMH MOET HENNESSY LOUIS VUITTON SE	21 739
		SPIE SA	21 572
		UNILEVER NV	21 165
		SMITH AND NEPHEW PLC	18 596
		NATIONAL EXPRESS GROUP PLC	18 585
		LINDE PLC	18 306
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	USD	UNITED STATES OF AMERICA	2 345 214

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
MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF	USD	PEUGEOT SA	647 792
		SPIE SA	233 592
		PENNON GROUP PLC	205 453
		UNITE GROUP PLC	56 617
		GRAFTON GROUP PLC	40 283
		CRH PLC	20 028
		SMURFIT KAPPA GROUP PLC	19 637
		FERGUSON NEWCO PLC	19 386
		LINDE PLCBANCO BPM SPA	19 111
		BANCO BPM SPA	13 389
MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF	EUR	TELEFONICA SA	1 488 248
		RYANAIR HOLDINGS PLC	569 343
		SCOR SE ACT PROV	104 151
MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF	EUR	DIAGEO PLC	4 047
		BANK OF IRELAND GROUP PLC	1 769
		CNP ASSURANCES	1 697
		LVMH MOET HENNESSY LOUIS VUITTON SE	749
		SPIRAX SARCO ENGINEERING PLC	616
		QUILTER PLC	551
		RIGHTMOVE PLC	502
		FERGUSON NEWCO PLC	501
		CRH PLC	488
		AIB GROUP PLC	439
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	EUR	BANK OF IRELAND GROUP PLC	499 852
		LVMH MOET HENNESSY LOUIS VUITTON SE	118 653
		NATIONAL GRID PLC	106 511
		DASSAULT AVIATION SA	59 408
		COLES GROUO LTD	57 923
		PETROFAC LTD	55 744
		SUEDZUCKER AG	55 361
		LINDE PLC	54 938
		EURAZEO SA	53 699
		CRH PLC	52 818
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	USD	DIRECT LINE INSSURANCE GROUP PLC	1 268 699
		LVMH MOET HENNESSY LOUIS VUITTON SE	1 048 156
		PEUGEOT SA	659 761
		ROYAL MAIL PLC	383 612
		GLAXOSMITHKLINE PLC	328 567
		ASTRAZENCA PLC	35 068
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	34 359
		FERGUSON NEWCO PLC	33 711
		TELECOM ITALIA SPA	33 585
		BANCO BPM SPA	29 386
MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF	USD	COCA-COLA AMATIL LTD	625 740
		ASTRAZENCA PLC	134 047
		AURIZON HOLDINGS	62 113
		DIAGEO PLC	37 770
		FERGUSON NEWCO PLC	14 896
		BANCO BPM SPA	13 853
		BANK OF IRELAND GROUP PLC	13 823
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	13 391
		BP PLC	13 049
		SSE PLC	12 794

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
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	EUR	DEUTSCHE BANK AG	7 294 225
		HSBC HOLDINGS PLC	6 542 443
		FRANCE (REPUBLIQUE)	6 167 505
		VOLKSWAGEN LEASING GMBH	3 793 996
		FEDERAL REPUBLIC OF GERMANY	2 585 523
		BANK OF AMERICA CORP	1 483 964
		JPMORGAN CHASE & CO	1 156 992
		LA BANQUE POSTALE	1 105 120
		BNP PARIBAS SA	846 617
		CREDIT AGRICOLE S A LONDON BRANCH	806 420
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	USD	UNITED STATES OF AMERICA	25 569 499
		ASIAN DEVELOPMENT BANK ADB	50 389
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	GBP	UK OF GB AND NORTHERN IRELAND	1 685 959
		SANTANDER UK PLC	148 703
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF	USD	PEUGEOT SA	7 172 034
		UNILEVER PLC	3 065 746
		SMURFIT KAPPA GROUP PLC	59 940
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	58 570
		LINDE PLC	57 534
		BP PLC	57 008
		FLUTTER ENTMT RG	56 490
		TELECOM ITALIA SPA	56 261
		FERGUSON NEWCO PLC	55 805
		BANK OF IRELAND GROUP PLC	54 004
MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF	GBP	UK OF GB AND NORTHERN IRELAND	1 554 489
		EUROPEAN INVESTMENT BANK (EIB)	5 006
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	EUR	ENEL SPA	1 290 251 839
		INDITEX	1 187 747 722
		COMMERZBANK	605 809 063
		HERMES INTERNATIONAL	209 395 128
		ACCOR SA	174 152 360
		SCOR SE ACT PROV	66 911 864
		VIVENDI	15 980 915
		DEUTSCHE TELEKOM AG-NOM	12 376 274
MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF	EUR	CENTAMIN PLC	65 338
		WENDEL SE	59 710
		GRAFTON GROUP PLC	59 459
		SCOR SE	54 100
		CRH PLC	53 478
		FERGUSON NEWCO PLC	49 316
		LINDE PLC	19 785
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	19 419
		AIB GROUP PLC	19 321
BANCO BPM SPA	19 305		
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF	USD	CRH PLC	980 100
		CNP ASSURANCES	237 692
		EURAZEO SA	188 832
		ESSILOR INTERNATIONAL SA	91 866
		WENDEL SE	28 128
		FERGUSON NEWCO PLC	26 798
		GLAXOSMITHKLINE PLC	25 483
		KINGSPAN GROUP PLC	24 040
		MONDI PLC	23 556
		THE BERKELEY GROUP H	22 792

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
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	USD	ROYAL DUTCH SHELL PLC	1 478 073
		BANK OF IRELAND GROUP PLC	172 002
		CENTAMIN PLC	74 407
		EURAZEO SA	62 479
		STE VIRBAC SA	59 954
		FLUTTER ENTMT RG	59 352
		NATIONAL EXPRESS GROUP PLC	57 895
		CNP ASSURANCES	57 872
		FERGUSON NEWCO PLC	56 589
		BANCO BPM SPA	51 699
MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF	USD	CRH PLC	31 006
		LINDE PLC	29 371
		EURAZEO SA	9 564
		BANCO BPM SPA	2 709
		SRFSD HOMRD BEARER	1 380
		KINGSPAN GROUP PLC	761
		FERGUSON NEWCO PLC	713
		PETROFAC LTD	684
		BANK OF IRELAND GROUP PLC	665
		AIB GROUP PLC	610
MULTI UNITS LUXEMBOURG - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF	EUR	FRANCE (REPUBLIQUE)	10 296 549
		CREDIT AGRICOLE S A LONDON BRANCH	6 249 755
		HSBC HOLDINGS PLC	5 262 557
		FEDERAL REPUBLIC OF GERMANY	1 904 385
		REPUBLIC OF AUSTRIA	1 933 802
		VOLKSWAGEN LEASING GMBH	1 597 472
		DEUTSCHE BANK AG	1 186 512
		BANCA MONTE DEI PASCHI DI SIENA	695 552
		BNP PARIBAS SA	633 162
		PROCTER & GAMBLE CO	424 153
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	EUR	GLAXOSMITHKLINE PLC	7 059 972
		EIFFAGE SA	3 315 022
		ASTRAZENCA PLC	1 583 886
		DASSAULT AVIATION SA	1 044 064
		UNILEVER PLC	1 000 287
		INFORMA PLC	909 131
		BIC SOCIETE	845 299
		UNILEVER NV	611 012
		BP PLC	583 283
		PENNON GROUP PLC	552 302
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	EUR	PEUGEOT SA	6 411 980
		SARTORIUS STEDIM BIOTECH	4 522 175
		BANCO SANTANDER SA	3 152 092
		PENNON GROUP PLC	2 214 520
		PERSIMMON PLC	1 805 312
		ADMIRAL GROUP	1 778 985
		ELECTRICITE DE FRANCE SA	1 763 690
		AIB GROUP PLC	985 534
		SMITH AND NEPHEW PLC	929 576
		PAGE GROUP PLC	888 176

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
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	EUR	ACCOR SA	6 790 470
		THE SWATCH GROUP	5 490 585
		ING GROUP NV	4 493 143
		SCOR SE ACT PROV	4 417 472
		ATLANTIA SPA	3 643 263
		ENGIE SA	3 217 701
		KERING	3 083 153
		NATIXIS	2 272 063
		RENAULT SA	1 619 997
		EDENRED	1 209 695
MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF	EUR	FEDERAL REPUBLIC OF GERMANY	7 416 905
		FRANCE (REPUBLIQUE)	4 521 282
		DEUTSCHE BANK AG	3 178 384
		DNB BANK ASA	1 521 990
		JPMORGAN CHASE & CO	980 028
		STATE OF HESSEN	849 206
		KINGDOM OF BELGIUM	708 220
		ROCHE HOLDING INC	543 441
		FINLAND REPUBLIC	441 127
		CREDIT AGRICOLE S A LONDON BRANCH	403 210
MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF	EUR	BELGELEC FINANCE SA	2 258 967
		FRANCE (REPUBLIQUE)	1 354 391
		VOLKSWAGEN LEASING GMBH	600 108
		ROCHE HOLDING INC	438 547
		FEDERAL REPUBLIC OF GERMANY	130 093
OMV AG	1 060		
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF	EUR	NATIONAL GRID PLC	17 650 820
		TECHNIPFMC PLC	8 276 085
		BANK OF IRELAND GROUP PLC	4 875 694
		PEUGEOT SA	1 854 129
		GLAXOSMITHKLINE PLC	1 410 042
		NATIONAL EXPRESS GROUP PLC	833 259
		IMI PLC	573 208
		CNP ASSURANCES	451 475
		CRH PLC	369 154
GRAFTON GROUP PLC	296 701		
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF	EUR	DIAGEO PLC	3 878 969
		DASSAULT AVIATION SA	2 543 168
		BIOMERIEUX SA	1 094 936
		BANK OF IRELAND GROUP PLC	487 410
		CNP ASSURANCES	56 167
		UDG HEALTHCARE PLC	52 317
		FLUTTER ENTMT RG	52 118
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	49 863
		FERGUSON NEWCO PLC	49 692
LINDE PLC	48 932		
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	USD	LVMH MOET HENNESSY LOUIS VUITTON SE	744 664
		SPIE SA	665 256
		WENDEL SE	341 355
		CNP ASSURANCES	192 027
		CENTAMIN PLC	74 407
		ASTRAZENCA PLC	62 763
		RELX PLC	60 196
		CRH PLC	60 149
		STE VIRBAC SA	59 954
FERGUSON NEWCO PLC	56 161		

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
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	USD	EUROPEAN INVESTMENT BANK (EIB)	30 872
		CONTINENTAL RESOURCES INC	9 454
		UNITED STATES OF AMERICA	9 188
		NGPL PIPECO LLC	3 101
		MPT OPERATING PARTNERSHIP LP / MPT	2 060
		BANK OF NOVA SCOTIA	2 008
		THE TORONTO DOMINION BANK (CANADA)	2 004
		TOYOTA MOTOR CREDIT CORP	2 002
		CATERPILLAR FINANCIAL SERVICES CORP	1 000
		MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF	EUR
KINGDOM OF THE NETHERLANDS	12 072		
FRANCE (REPUBLIQUE)	11 340		
KINGDOM OF SPAIN	9 298		
REPUBLIC OF AUSTRIA	6 829		
COMMERZBANK AG	2 046		
NATIONAL AUSTRALIA BANK LTD	1 088		
EUROPEAN FINANCIAL STABILITY FACILITY	1 068		
DEUTSCHE BANK AG	1 032		
LVMH MOET HENNESSY LOUIS VUITTON SE	1 027		
MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF	EUR	CRH PLC	6 837 401
		PEUGEOT SA	3 540 921
		BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	3 312 539
		CNP ASSURANCES	2 988 331
		FERGUSON NEWCO PLC	573 143
		KENEDIX OFFICE INVESTMENT CORP	465 009
		JAPAN HOTEL REIT	299 958
		AIB GROUP PLC	235 944
		UBISOFT ENTERTAINMENT	197 295
		AUTO TRADER GROUP PLC	182 186
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	EUR	CROWN RESORTS LTD	1 627 614
		LVMH MOET HENNESSY LOUIS VUITTON SE	475 361
		IWG PLC	422 554
		AIR FRANCE-KLM	163 563
		SPIRAX SARCO ENGINEERING PLC	60 049
		FERGUSON NEWCO PLC	55 762
		BANCO BPM SPA	52 463
		KINGSPAN GROUP PLC	51 724
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	51 042
		BANK OF IRELAND GROUP PLC	48 938
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	EUR	PERSIMMON PLC	2 286 395
		CRH PLC	1 706 825
		SPIRAX SARCO ENGINEERING PLC	861 633
		THE BERKELEY GROUP H	374 059
		PSP SWISS PROPERTY A	337 979
		NATIONAL GRID PLC	322 990
		NEWCREST MINING LTD	248 485
		COLES GROUO LTD	227 990
		CENTAMIN PLC	97 705
		BP PLC	92 161

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
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	EUR	MORI HILLS REIT INV.CORP.	1 772 331
		BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	1 143 623
		TELEPERFORMANCE SE	1 060 372
		EDENRED SA	696 855
		ARKEMA SA	658 165
		PERSIMMON PLC	545 626
		BP PLC	500 637
		AURIZON HOLDINGS	493 663
		CNP ASSURANCES	473 032
		BANK OF IRELAND GROUP PLC	374 698
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	EUR	EIFFAGE SA	194 224
		IWG PLC	141 554
		LVMH MOET HENNESSY LOUIS VUITTON SE	116 033
		HOWDEN JOINERY GROUP PLC	82 623
		FLUTTER ENTMT RG	50 068
		BANCO SANTANDER SA	37 092
		KINGSPAN GROUP PLC	35 581
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	33 018
		BANCO BPM SPA	28 330
		FERGUSON NEWCO PLC	28 100
MULTI UNITS LUXEMBOURG - Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF	EUR	LINDE PLC	196 965
		FLUTTER ENTMT RG	11 707
		FERGUSON NEWCO PLC	11 515
		CRH PLC	10 558
		BANCO BPM SPA	10 470
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	10 208
		BANK OF IRELAND GROUP PLC	9 592
		TECHNIPFMC PLC	3 143
		PERSIMMON PLC	3 102
		PETROFAC LTD	3 100
MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF	USD	DASSAULT AVIATION SA	190 007
		BANK OF IRELAND GROUP PLC	113 791
		BP PLC	69 512
		CENTAMIN PLC	33 273
		BHP GROUP PLC	30 235
		CRH PLC	29 634
		FERGUSON NEWCO PLC	29 506
		AIB GROUP PLC	28 158
		KINGSPAN GROUP PLC	27 249
		ROYAL MAIL PLC	27 214
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	EUR	NATIONAL GRID PLC	3 501 029
		BANK OF IRELAND GROUP PLC	1 820 301
		RYANAIR HOLDINGS PLC	1 599 156
		LINDE PLC	903 035
		FLUTTER ENTMT RG	791 894
		SPIRAX SARCO ENGINEERING PLC	727 574
		SEKISUI HOUSE REIT INC	578 744
		AIB GROUP PLC	482 511
		PENNON GROUP PLC	440 608
		TELEPERFORMANCE SE	431 690

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
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	EUR	AIB GROUP PLC	675 717
		LINDE PLC	519 528
		PERSIMMON PLC	509 985
		JAPAN REAL ESTATE IN	427 730
		CHRISTIAN DIOR	263 231
		UBISOFT ENTERTAINMENT	240 114
		GREENCORE GROUP PLC	58 539
		POLYMETAL INTERNATIONAL PLC	58 418
		SUEDZUCKER AG	55 361
		CNP ASSURANCES	54 072
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	EUR	ROYAL DUTCH SHELL PLC	2 124 195
		SSE PLC	1 526 600
		BP PLC	268 647
		CENTAMIN PLC	65 338
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	49 863
		LEGAL & GENERAL GROUP	49 518
		FERGUSON NEWCO PLC	49 316
		BANK OF IRELAND GROUP PLC	49 104
		ASTRAZENCA PLC	48 925
		BANCO BPM SPA	45 398
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	EUR	CRH PLC	1 293 460
		AIB GROUP PLC	909 256
		VODAFONE GROUP PLC	444 502
		3I GROUP PLC	58 649
		GLP J-REIT	58 050
		EDENRED SA	57 331
		BHP GROUP PLC	57 311
		BP PLC	56 797
		LINDE PLC	54 938
		ASTRAZENCA PLC	53 842
MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF	EUR	VODAFONE GROUP PLC	134 797
		GLAXOSMITHKLINE PLC	123 778
		AIB GROUP PLC	95 330
		CENTAMIN PLC	68 320
		LINDE PLC	50 345
		BHP GROUP PLC	34 049
		CRH PLC	33 481
		PSP SWISS PROPERTY A	31 136
		ASHTAD GROUP PLC	28 339
		FERGUSON NEWCO PLC	24 595
MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF	EUR	LVMH MOET HENNESSY LOUIS VUITTON SE	215 223
		AIR FRANCE-KLM	43 891
		BHP GROUP PLC	21 843
		BP PLC	20 539
		ROYAL MAIL PLC	20 539
		EURAZEO SA	20 106
		FERGUSON NEWCO PLC	19 714
		BANK OF IRELAND GROUP PLC	19 657
		DIAGEO PLC	19 136
		LINDE PLC	18 018

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
MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF	EUR	CNP ASSURANCES	234 670
		IMMOFINANZ AG	71 900
		ASTRAZENCA PLC	44 680
		BANK OF IRELAND GROUP PLC	39 080
		MAN GROUP PLC	24 267
		UNITE GROUP PLC	23 666
		LVMH MOET HENNESSY LOUIS VUITTON SE	23 581
		GLAXOSMITHKLINE PLC	22 324
		BANCO BPM SPA	21 777
		KINGSPAN GROUP PLC	21 396
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	EUR	CRH PLC	2 523 773
		BANK OF IRELAND GROUP PLC	100 965
		KENEDIX OFFICE INVESTMENT CORP	62 839
		POLYMETAL INTERNATIONAL PLC	58 418
		ROYAL MAIL PLC	57 749
		VODAFONE GROUP PLC	56 465
		LINDE PLC	54 938
		AIB GROUP PLC	54 900
		EURAZEO SA	54 864
		LAGARDERE SCA	54 708
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF	EUR	GLENCORE PLC	9 420 393
		FERGUSON NEWCO PLC	1 045 838
		CENTAMIN PLC	65 338
		UDG HEALTHCARE PLC	52 317
		FLUTTER ENTMT RG	52 118
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	51 042
		DIAGEO PLC	50 034
		CRH PLC	49 949
		LEGAL & GENERAL GROUP	49 518
		ASTRAZENCA PLC	48 925

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Unaudited semi-annual report