

MULTI UNITS LUXEMBOURG

Société d'Investissement à Capital Variable

R.C.S. Luxembourg B 115.129

**Annual report including the audited financial statements
as at December 31, 2023**

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 Document ("KID"), accompanied by a copy of the latest annual report including the audited financial statements and a copy of the latest semi-annual report, if published thereafter.

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The following Sub-Funds of the Company are not registered in Germany according to Section 310 of the German Capital Investment Code (Kapitalanlagegesetzbuch) :

- MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF
 - MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF
- Shares of the above mentioned Sub-Funds are not allowed to be distributed in Germany.

Organisation and Administration

Registered Office

Arendt Services SA
9, Rue de Bitbourg,
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Grand Duchy of Luxembourg

Promoter

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91-93, boulevard Pasteur,
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France

Board of Directors

Chairman:

Lucien CAYTAN
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Directors:

Medhi BALAFREJ (*Since February 15, 2023*)
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Jeanne DUVOUX (*Until August 31, 2023*)
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Pierre JOND (*Since 1 September 2023*)
Chief Executive Officer and Managing Director
Amundi Luxembourg S.A., Luxembourg

Management Company

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Chairman:
Valérie Baudson
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75015 Paris,
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Depository and Paying Agent

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Grand Duchy of Luxembourg

Administrative Agent, Registrar and Transfer Agent

(*Until July 10, 2023*)
Société Générale Luxembourg
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28-32, Place de la gare,
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Grand Duchy of Luxembourg

(*Since July 11, 2023*)
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Grand Duchy of Luxembourg

Corporate and Domiciliary Agent

Arendt Services S.A.
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L-1273 Luxembourg
Grand Duchy of Luxembourg

Auditor

PricewaterhouseCoopers, *Société coopérative*
2, rue Gerhard Mercator,
L-2182 Luxembourg
Grand Duchy of Luxembourg

Organisation and Administration (continued)

Legal advisor

Arendt & Medernach S.A.
41A, avenue JF Kennedy,
L-2082 Luxembourg
Grand Duchy of Luxembourg

Information to the Shareholders

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

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

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

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

The list of changes in the portfolio for the year ended December 31, 2023 is available, free of charge, at the registered office of the Fund.

Report of the Board of Directors of the SICAV

The MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index DAX INDEX. The DAX INDEX tracks the 40 largest and best-performing Blue Chip companies, admitted on the FWB Frankfurt Stock Exchange in the Prime Standard segment. DAX is primarily calculated as a performance index and as one of the few major country indices also takes dividend yields into account in addition to pure share price performance, thus fully reflecting the actual performance of an investment in the index portfolio. DAX is completely rule-based and transparent. More information on: www.stoxx.com / www.dax-indices.com Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index DAX INDEX. The DAX INDEX tracks the 40 largest and best-performing Blue Chip companies, admitted on the FWB Frankfurt Stock Exchange in the Prime Standard segment. DAX is primarily calculated as a performance index and as one of the few major country indices also takes dividend yields into account in addition to pure share price performance, thus fully reflecting the actual performance of an investment in the index portfolio. DAX is completely rule-based and transparent. More information on: www.stoxx.com / www.dax-indices.com.

The MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index LevDAX Index. The LevDAX Index delivers twice the daily performance of the LevDAX Index, positive or negative, minus the financing cost. The investor will also benefit from close to twice the dividends paid by the stocks composing the index. The complete methodology is available on www.deutsche-boerse.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index LevDAX Index. The LevDAX Index delivers twice the daily performance of the DAX index, positive or negative, minus the financing cost. The investor will also benefit from close to twice the dividends paid by the stocks composing the index. The complete methodology is available on www.deutsche-boerse.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Dist (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 Net Total Return Index. The S&P 500 Net Total Return Index is a widely regarded benchmark of US large caps, tracking 500 leading companies and covering approximately 80% of the US free-float market capitalisation. Further index details and methodology may be found at www.spindices.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Dist (USD) is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 Net Total Return Index. The S&P 500 Net Total Return Index is a widely regarded benchmark of US large caps, tracking 500 leading companies and covering approximately 80% of the US free-float market capitalisation. Further index details and methodology may be found at www.spindices.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Daily Hedged to EUR - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 Net Total Return Index, offsetting the impact of daily variations of the index local currency vs. the EUR. The EUR-hedged share class offers the simplicity of a daily currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk. The S&P 500 Net Total Return Index is a widely regarded benchmark of US large caps, tracking 500 leading companies and covering approximately 80% of the US free-float market capitalisation. Further index details and methodology may be found at www.spindices.com Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Daily Hedged to EUR - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 Net Total Return Index, offsetting the impact of daily variations of the index local currency vs. the EUR. The EUR-hedged share class offers the simplicity of a daily currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk. The S&P 500 Net Total Return Index is a widely regarded benchmark of US large caps, tracking 500 leading companies and covering approximately 80% of the US free-float market capitalisation. Further index details and methodology may be found at www.spindices.com Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 Net Total Return Index. The S&P 500 Net Total Return Index is a widely regarded benchmark of US large caps, tracking 500 leading companies and covering approximately 80% of the US free-float market capitalisation. Further index details and methodology may be found at www.spindices.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

Report of the Board of Directors of the SICAV (continued)

The MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Daily Hedged to CHF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 Net Total Return Index, offsetting the impact of daily variations of the index local currency vs. the CHF. The CHF-hedged share class offers the simplicity of a daily currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk. The S&P 500 Net Total Return Index is a widely regarded benchmark of US large caps, tracking 500 leading companies and covering approximately 80% of the US free-float market capitalisation. Further index details and methodology may be found at www.spindices.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Daily Hedged to GBP - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 Net Total Return Index, offsetting the impact of daily variations of the index local currency vs. the GBP. The GBP-hedged share class offers the simplicity of a daily currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk. The S&P 500 Net Total Return Index is a widely regarded benchmark of US large caps, tracking 500 leading companies and covering approximately 80% of the US free-float market capitalisation. Further index details and methodology may be found at www.spindices.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - S-Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 Net Total Return Index. The S&P 500 Net Total Return Index is a widely regarded benchmark of US large caps, tracking 500 leading companies and covering approximately 80% of the US free-float market capitalisation. Further index details and methodology may be found at www.spindices.com. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P/ASX 200 Net Total Return. The S&P/ASX 200 Net Total Return measures the performance of the 200 largest index-eligible stocks listed on the ASX by float-adjusted capitalization. The index is float-adjusted, covering approximately 80% of Australian equity market capitalization. The complete construction of the index is available on www.standardandpoors.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Daily TR World Net Information Technology USD. The MSCI Daily TR World Net Information Technology USD is a free float-adjusted market capitalization index that is designed to measure the investable universe and the performance of the Information Technology listed companies. It is designed to cover large and mid cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. The complete methodology of the index is available on www.msci.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology UCITS ETF - Acc (USD) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Daily TR World Net Information Technology USD. The MSCI Daily TR World Net Information Technology USD is a free float-adjusted market capitalization index that is designed to measure the investable universe and the performance of the Information Technology listed companies. It is designed to cover large and mid cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. The complete methodology of the index is available on www.msci.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Daily TR World Net Health Care USD. The MSCI Daily TR World Net Health Care USD is a free float-adjusted market capitalization index that is designed to measure the investable universe and the performance of the Health Care listed companies. It is designed to cover large and mid cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF - Acc (USD) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Daily TR World Net Health Care USD. The MSCI Daily TR World Net Health Care USD is a free float-adjusted market capitalization index that is designed to measure the investable universe and the performance of the Health Care listed companies. It is designed to cover large and mid cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure

Report of the Board of Directors of the SICAV (continued)

to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Daily TR World Net Financials USD. The MSCI Daily TR World Net Financials USD is a free float-adjusted market capitalization index that is designed to measure the investable universe and the performance of the Financials listed companies. It is designed to cover large and mid cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF - Acc (USD) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Daily TR World Net Financials USD. The MSCI Daily TR World Net Financials USD is a free float-adjusted market capitalization index that is designed to measure the investable universe and the performance of the Financials listed companies. It is designed to cover large and mid cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 VIX Futures Roll Enhanced TR. The S&P 500 VIX Futures Roll Enhanced TR dynamically switches between a short-term VIX futures portfolio and a mid-term VIX futures portfolio in order to model a cost efficient exposure to volatility in the broad equity market. The short-term VIX futures portfolio is represented by the S&P 500 VIX Short-Term Futures Index. The mid-term VIX futures portfolio models a daily rolling position in the third, fourth and fifth month VIX futures contracts. The allocation are evaluated daily, though changes in allocation may occur less frequently. The complete construction of the index is available on www.standardandpoors.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index SG Global Quality Income NTR. The index is built on the principle that dividends have historically dominated equity returns in the long run. Starting with a universe of global developed market equities with a minimum market cap of US\$ 3bn, the equal-weighted index is designed to capture high quality companies (ex Financials), with a strong balance sheet, and a high and sustainable dividend yield. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index SG Global Quality Income NTR. The index is built on the principle that dividends have historically dominated equity returns in the long run. Starting with a universe of global developed market equities with a minimum market cap of US\$ 3bn, the equal-weighted index is designed to capture high quality companies (ex Financials), with a strong balance sheet, and a high and sustainable dividend yield. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF - Monthly Hedged to GBP - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index SG Global Quality Income NTR, offsetting the impact of monthly variations of the index local currency vs. the GBP. The GBP-hedged share class offers the simplicity of a monthly currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk. The index is built on the principle that dividends have historically dominated equity returns in the long run. Starting with a universe of global developed market equities with a minimum market cap of US\$ 3bn, the equal-weighted index is designed to capture high quality companies (ex Financials), with a strong balance sheet, and a high and sustainable dividend yield. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P Euro ESG High Yield Dividend Aristocrats Index (EUR) NTR. The Index is designed to measure the performance of 40 of the highest dividend-yielding and ESG-scoring companies within the S&P Europe BMI index with a Eurozone country classification. The index uses S&P DJI ESG Scores as part of the constituent selection process and applies exclusions based on companies' involvement in specific business activities, performance against the principles of United Nations' Global Compact, and involvement in relevant ESG controversies. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P Euro ESG High Yield Dividend Aristocrats Index (EUR) NTR. The Index is designed to measure the performance of 40 of the highest dividend-yielding and ESG-scoring companies within the S&P Europe BMI index with a Eurozone country classification. The index uses S&P DJI ESG Scores as part of the constituent selection process and applies exclusions based on companies' involvement in specific business activities, performance against the principles of United Nations' Global Compact, and involvement in relevant ESG controversies. Amundi

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ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Pacific ex Japan Net Return USD Index. The index is representative of the large and mid-cap across 4 of 5 Developed Markets countries in the Pacific region, excluding Japan. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Solactive Fed Funds Effective Rate Total Return Index. The Solactive Fed Funds Effective Rate Total Return Index is representative of the performance of a cash notional deposit paying the Federal Funds Effective Rate, which is the US short term reference rate for monetary market, with daily reinvestment of interest earned in the deposit. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index Solactive Fed Funds Effective Rate Total Return Index. The Solactive Fed Funds Effective Rate Total Return Index is representative of the performance of a cash notional deposit paying the Federal Funds Effective Rate, which is the US short term reference rate for monetary market, with daily reinvestment of interest earned in the deposit. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index SGI Pan Africa Index EUR Net TR. The SGI Pan Africa Index EUR Net TR attempts to capture the performance of the largest 30 stocks listed in Africa or predominantly exploring African assets. The index is equally exposed to three zones with the largest constituents capped at 10%: South Africa, Northern Africa including Morocco, Egypt and Sub-Sahara excluding South-Africa. The SGI Pan Africa Index EUR Net TR is calculated and published by Standard & Poor's with the index constituents reviewed by Société Générale every six months. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 5-7 Year Bond Index. The index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 5 years and no more than 7 years, with a minimum outstanding amount of €300m. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 5-7 Year Bond Index. The index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 5 years and no more than 7 years, with a minimum outstanding amount of €300m. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 7-10 Year Bond Index. The index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 7 years and no more than 10 years, with a minimum outstanding amount of €300m. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 7-10 Year Bond Index. The index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 7 years and no more than 10 years, with a minimum outstanding amount of €300m. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 15+ Year Bond Index. The index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 15 years, with a minimum outstanding amount of €300m. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims

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to track the Bloomberg Barclays Euro Treasury 50bn 15+ Year Bond Index. The index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 15 years, with a minimum outstanding amount of €300m. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MTS Mid Price Highest Rated Macro-Weighted All-Maturity (EUR). The MTS Mid Price Highest Rated Macro-Weighted All-Maturity (EUR) (Bloomberg Code:FMMPHRG5) ("Benchmark Index") denominated in EUR, representative of the performance of eurozone government bonds that have the highest credit ratings. Bonds are weighted in the index on the basis of macroeconomic indicators. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 2x Inverse Daily Index. The S&P 500 2x Inverse Daily Index (the Index) denominated in US dollars (USD) in order to offer an inverse exposure to 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"). Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Markit iBoxx EUR Breakeven Euro-Inflation France & Germany Index Nominal TRI. The index is designed to provide exposure to breakeven inflation by entering into a long position in inflation-linked bonds issued by France and Germany and a short position in France and Germany sovereign bonds with adjacent durations. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Amundi US\$ 10Y Inflation Expectations UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Markit iBoxx USD Breakeven 10-Year Inflation Index. The index is representative of the performance of a long position in the 6 last issuances of U.S. 10-year Treasury Inflation-Protected securities and a short position in U.S. Treasury bonds with adjacent durations. The difference in yield between these bonds is commonly referred to as a "breakeven rate of inflation" and is considered to be a measure of the market's expectations for inflation over a specified period of time. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF Monthly Hedged to GBP-Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index Markit iBoxx USD Breakeven 10-Year Inflation Index. The index is representative of the performance of a long position in the 6 last issuances of U.S. 10-year Treasury Inflation-Protected securities and a short position in U.S. Treasury bonds with adjacent durations. The difference in yield between these bonds is commonly referred to as a "breakeven rate of inflation" and is considered to be a measure of the market's expectations for inflation over a specified period of time. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations - UCITS ETF Monthly Hedged to EUR-Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index Markit iBoxx USD Breakeven 10-Year Inflation Index. The index is representative of the performance of a long position in the 6 last issuances of U.S. 10-year Treasury Inflation-Protected securities and a short position in U.S. Treasury bonds with adjacent durations. The difference in yield between these bonds is commonly referred to as a "breakeven rate of inflation" and is considered to be a measure of the market's expectations for inflation over a specified period of time. Amundi ETFs are efficient investment vehicles listed

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y - UCITS ETF Acc seeks to replicate, as closely as possible the performance of the Bloomberg Barclays US Treasury 1-3 Year Index (the "Benchmark Index"), denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID. on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y - UCITS ETF Dist seeks to replicate, as closely as possible the performance of the Bloomberg Barclays US Treasury 1-3 Year Index (the "Benchmark Index"), denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y - UCITS ETF EUR Hedged Dist seeks to replicate, as closely as possible the performance of the Bloomberg Barclays US Treasury 1-3 Year Index (the "Benchmark Index"), denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

For further information on index rules, please refer to the fund prospectus or KID.

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The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y - UCITS ETF GBP Hedged Dist seeks to replicate, as closely as possible the performance of the Bloomberg Barclays US Treasury 1-3 Year Index (the "Benchmark Index"), denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y - UCITS ETF MXN Hedged Acc seeks to replicate, as closely as possible the performance of the Bloomberg Barclays US Treasury 1-3 Year Index (the "Benchmark Index"), denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y - UCITS ETF HKD Hedged Acc seeks to replicate, as closely as possible the performance of the Bloomberg Barclays US Treasury 1-3 Year Index (the "Benchmark Index"), denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y - UCITS ETF Acc seeks to replicate, as closely as possible the performance of the Bloomberg Barclays US Treasury 3-7 Year Index (the "Benchmark Index"), denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y - UCITS ETF Dist seeks to replicate, as closely as possible the performance of the Bloomberg Barclays US Treasury 3-7 Year Index (the "Benchmark Index"), denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y - UCITS ETF GBP Hedged Dist seeks to replicate, as closely as possible the performance of the Bloomberg Barclays US Treasury 3-7 Year Index (the "Benchmark Index"), denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y - UCITS ETF Acc compliant exchange traded fund that aims to track the Bloomberg Barclays US Long Treasury Total Return Index. The index is representative of the performance of US Treasury bonds with maturities of at least 10 years, with a minimum outstanding amount of USD 300m.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y - UCITS ETF Dist compliant exchange traded fund that aims to track the Bloomberg Barclays US Long Treasury Total Return Index. The index is representative of the performance of US Treasury bonds with maturities of at least 10 years, with a minimum outstanding amount of USD 300m. The EUR-hedged share class offers the simplicity of a monthly currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y - UCITS ETF EUR Hedged Dist compliant exchange traded fund that aims to track the Bloomberg Barclays US Long Treasury Total Return Index. The index is representative of the performance of US Treasury bonds with maturities of at least 10 years, with a minimum outstanding amount of USD 300m. The EUR-hedged share class offers the simplicity of a monthly currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y - UCITS ETF GBP Hedged Dist seeks to replicate, as closely as possible, the performance of the Bloomberg Barclays US Long Treasury Index USD whether the trend is rising or falling. The index is denominated in USD and is representative of United States "Treasury bonds" with remaining maturities exceeding 10 years. In order to hedge the GBP currency risk, the Sub-Fund uses a monthly hedging strategy which aims at reducing the impact of a change in the share class currency against the currency of the Benchmark index constituents. For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y - UCITS ETF HKD Hedged Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays US Long Treasury Total Return Index. The index is representative of the performance of US Treasury bonds with maturities of at least 10 years, with a minimum outstanding amount of USD 300m. The HKD-hedged share class offers the simplicity of a monthly currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk.

The MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index Markit iBoxx GBP Liquid Corporates Long Dated Mid Price TCA TRI. The Markit iBoxx GBP Liquid Corporates Long Dated Mid Price TCA TRI provides exposure to the 40 largest and most liquid Sterling denominated, investment grade corporate bonds with a minimum rating of BBB- from Sample or Fitch or Baa3 from Moody's. It is compiled, administered and managed by Markit, an index provider. The full methodology

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and additional details are available on the Indices section of the www.markit.com website. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE Actuaries UK Conventional Gilts All Stocks Total Return. The FTSE Actuaries UK Conventional Gilts All Stocks Total Return (Bloomberg ticker: FTFIBGT) ("Benchmark Index"), which represents the UK gilt market. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE Actuaries Govt Securities UK Index Linked TR All Stocks. The FTSE Actuaries Govt Securities UK Index Linked TR All Stocks provides exposure to Sterling denominated inflation-linked bonds issued by the UK Governments, which cover the main inflation-linked sovereign and sub-sovereign issues. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y - UCITS ETF Acc seeks to replicate, as closely as possible the performance of the Bloomberg US Treasury 7-10 Year Index (the "Benchmark Index"), denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y - UCITS ETF Dist seeks to replicate, as closely as possible the performance of the Bloomberg US Treasury 7-10 Year Index (the "Benchmark Index"), denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y - UCITS ETF EUR Hedged Acc seeks to replicate, as closely as possible the performance of the Bloomberg US Treasury 7-10 Year Index (the "Benchmark Index"), denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y - UCITS ETF GBP Hedged Dist seeks to replicate, as closely as possible the performance of the Bloomberg US Treasury 7-10 Year Index (the "Benchmark Index"), denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y UCITS ETF HKD Hedged Acc seeks to replicate, as closely as possible the performance of the Bloomberg US Treasury 7-10 Year Index (the "Benchmark Index"), denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE Actuaries Govt Securities UK Gilts TR under 5 Yr. The FTSE Actuaries Govt Securities UK Gilts TR under 5 Yr denominated in GBP and representative of UK government bonds ("Gilts") with remaining maturities up to 5 years. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The investment objective of the MULTI UNITS LUXEMBOURG - Lyxor Core US Tips (DR) UCITS ETF - Acc is to reflect the performance of the Bloomberg Barclays US Inflation Linked Bonds TR denominated in USD, in order to offer an exposure to the US Treasury Inflation Protected Securities (TIPS) market. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The investment objective of the MULTI UNITS LUXEMBOURG - Lyxor Core US Tips (DR) UCITS ETF - Dist is to reflect the performance of the Bloomberg Barclays US Inflation Linked Bonds TR denominated in USD, in order to offer an exposure to the US Treasury Inflation Protected Securities (TIPS) market. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Core US Tips (DR) UCITS ETF - Monthly Hedged to EUR - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays US Inflation Linked Bonds TR, offsetting the impact of monthly variations of the index local currency vs. the EUR. The index aims to offer exposure to the US Treasury Inflation Protected Securities (TIPS) market. The EUR-hedged share class offers the simplicity of a monthly currency hedge mechanism embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying

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benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Core US Tips (DR) UCITS ETF - Monthly Hedged to GBP - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index Bloomberg Barclays US Inflation Linked Bonds TR, offsetting the impact of monthly variations of the index local currency vs. the GBP. The GBP-hedged share class offers the simplicity of a monthly currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk. The investment objective of the Amundi Core US TIPS (DR) UCITS ETF - Monthly Hedged to GBP - Dist is to reflect the performance of the Bloomberg Barclays US Inflation Linked Bonds TR denominated in USD, in order to offer an exposure to the US Treasury Inflation Protected Securities (TIPS) market.

The MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF - Acc aims to track the Solactive Green Bond EUR USD IG Index, a benchmark of EUR and USD denominated investment-grade green bonds issued by sovereigns, supranationals, development banks and corporates. Green bonds are fixed income securities whose proceeds are solely dedicated to the financing of eligible green projects focused on climate mitigation or adaptation efforts. The index constituents are labelled green bonds defined as eligible for index inclusion by the Climate Bonds Initiative, an independent not-for-profit organisation dedicated to the promotion of investments for a low carbon and climate-resilient economy. Details of the index methodology may be found on www.solactive.com. Amundi ETFs are efficient investment vehicles listed

The MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF - Dist aims to track the Solactive Green Bond EUR USD IG Index, a benchmark of EUR and USD denominated investment-grade green bonds issued by sovereigns, supranationals, development banks and corporates. Green bonds are fixed income securities whose proceeds are solely dedicated to the financing of eligible green projects focused on climate mitigation or adaptation efforts. The index constituents are labelled green bonds defined as eligible for index inclusion by the Climate Bonds Initiative, an independent not-for-profit organisation dedicated to the promotion of investments for a low carbon and climate-resilient economy. Details of the index methodology may be found on www.solactive.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF - Monthly Hedged to EUR - Acc aims to track the Solactive Green Bond EUR USD IG Index, a benchmark of EUR and USD denominated investment-grade green bonds issued by sovereigns, supranationals, development banks and corporates. The EUR-hedged share class offers the simplicity of a monthly currency hedge mechanism, which is embedded into the fund to help manage the foreign-exchange risk. Green bonds are fixed income securities whose proceeds are solely dedicated to the financing of eligible green projects focused on climate mitigation or adaptation efforts. The index constituents are labelled green bonds defined as eligible for index inclusion by the Climate Bonds Initiative, an independent not-for-profit organisation dedicated to the promotion of investments for a low carbon and climate-resilient economy. Details of the index methodology may be found on www.solactive.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF - Monthly Hedged to GBP - Dist aims to track the Solactive Green Bond EUR USD IG Index, a benchmark of EUR and USD denominated investment-grade green bonds issued by sovereigns, supranationals, development banks and corporates. The GBP-hedged share class offers the simplicity of a monthly currency hedge mechanism, which is embedded into the fund to help manage the foreign-exchange risk. Green bonds are fixed income securities whose proceeds are solely dedicated to the financing of eligible green projects focused on climate mitigation or adaptation efforts. The index constituents are labelled green bonds defined as eligible for index inclusion by the Climate Bonds Initiative, an independent not-for-profit organisation dedicated to the promotion of investments for a low carbon and climate-resilient economy. Details of the index methodology may be found on www.solactive.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF - Monthly Hedged to CHF - Acc aims to track the Solactive Green Bond EUR USD IG Index, a benchmark of EUR and USD denominated investment-grade green bonds issued by sovereigns, supranationals, development banks and corporates. The CHF-hedged share class offers the simplicity of a monthly currency hedge mechanism, which is embedded into the fund to help manage the foreign-exchange risk. Green bonds are fixed income securities whose proceeds are solely dedicated to the financing of eligible green projects focused on climate mitigation or adaptation efforts. The index constituents are labelled green bonds defined as eligible for index inclusion by the Climate Bonds Initiative, an independent not-for-profit organisation dedicated to the promotion of investments for a low carbon and climate-resilient economy. Details of the index methodology may be found on www.solactive.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the FTSE Italia PIR All Cap Net Tax Index. The index is designed to measure the performance of Italian large and mid caps suitable for the personal savings plan (PIR) Law introduced in Italy in 2017. The index construction methodology is available on www.ftserussell.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track

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the benchmark index MSCI EMU Net Return EUR Index. The MSCI EMU Net Return EUR Index is a free float-adjusted market capitalization weighted index that is designed to measure the equity market performance of countries within EMU. For more information please refer to www.msci.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI EMU Net Return EUR Index. The MSCI EMU Net Return EUR Index is a free float-adjusted market capitalization weighted index that is designed to measure the equity market performance of countries within EMU. For more information please refer to www.msci.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 1-3 Year Bond Index. The index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 1 year and no more than 3 years, with a minimum outstanding amount of €300m. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 1-3 Year Bond Index. The index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 1 year and no more than 3 years, with a minimum outstanding amount of €300m. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 3-5 Year Bond Index. The index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 3 years and no more than 5 years, with a minimum outstanding amount of €300m. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 3-5 Year Bond Index. The index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 3 years and no more than 5 years, with a minimum outstanding amount of €300m. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 10-15 Year Bond Index. The index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 10 years and no more than 15 years, with a minimum outstanding amount of €300m. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 10-15 Year Bond Index. The index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 10 years and no more than 15 years, with a minimum outstanding amount of €300m. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF - Acc seeks to replicate, as closely as possible the performance of the Bloomberg Euro Treasury 50bn Bond Index (the "Index"), whether the trend is rising or falling. The Sub-Fund aims to achieve a level of tracking error of the Sub-Fund and its Index that will not normally exceed 1%. For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF - Dist seeks to replicate, as closely as possible the performance of the Bloomberg Euro Treasury 50bn Bond Index (the "Index"), whether the trend is rising or falling. The Sub-Fund aims to achieve a level of tracking error of the Sub-Fund and its Index that will not normally exceed 1%. For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Government Inflation-Linked Bond Index. The index is representative of the performance of EUR denominated inflation-linked bonds issued by eurozone members. Eligible securities must have maturities of at least 1 year, with a minimum

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outstanding amount of €500m. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Government Inflation-Linked Bond Index. The index is representative of the performance of EUR denominated inflation-linked bonds issued by eurozone members. Eligible securities must have maturities of at least 1 year, with a minimum outstanding amount of €500m. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE 100 Total Return Index GBP. The FTSE 100 Total Return Index GBP is a market-capitalisation weighted index representing the performance of the 100 largest UK-domiciled blue chip companies, which pass screening for size and liquidity. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE 100 Total Return Index GBP. The FTSE 100 Total Return Index GBP is a market-capitalisation weighted index representing the performance of the 100 largest UK-domiciled blue chip companies, which pass screening for size and liquidity. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF - Monthly Hedged to EUR - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE 100 Total Return Index GBP, offsetting the impact of monthly variations of the index local currency vs. the EUR. The EUR-hedged share class offers the simplicity of a monthly currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk. The FTSE 100 Total Return Index GBP is a market-capitalisation weighted index representing the performance of the 100 largest UK-domiciled blue chip companies, which pass screening for size and liquidity. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF - Monthly Hedged to USD - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE 100 Total Return Index GBP, offsetting the impact of monthly variations of the index local currency vs. the USD. The USD-hedged share class offers the simplicity of a monthly currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk. The FTSE 100 Total Return Index GBP is a market-capitalisation weighted index representing the performance of the 100 largest UK-domiciled blue chip companies, which pass screening for size and liquidity. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI World Net Total Return USD Index. The index is designed to represent the performance of large and mid caps across 23 Developed Markets countries. It covers approximately 85% of the free float-adjusted market capitalisation in each country. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Amundi MSCI Japan - Acc seeks to replicate, as closely as possible the performance of the MSCI Japan Net Total Return Index, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The Sub-Fund aims to achieve a level of tracking error of the SubFund and its index that will not normally exceed 1%. For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi MSCI Japan - Daily Hedged to GBP - Acc seeks to replicate, as closely as possible the performance of the MSCI Japan 100% Hedged to GBP Net TR Index, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The Sub-Fund aims to achieve a level of tracking error of the SubFund and its index that will not normally exceed 1%. For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi MSCI Japan - Dist seeks to replicate, as closely as possible the performance of the MSCI Japan Net Total Return Index, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The Sub-Fund aims to achieve a level of tracking error of the SubFund and its index that will not normally exceed 1%. For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi MSCI Japan - Daily Hedged EUR - Dist seeks to replicate, as closely as possible the performance of the MSCI Japan Hedged to EUR Net Index, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The Sub-Fund aims to achieve a level of tracking error of the SubFund and its index that will not normally exceed 1%. For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI Emerging Markets Asia Net Total Return Index. The index is designed to represent the performance of large and mid caps across 9 Asian Emerging

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Markets countries. It covers approximately 85% of the free float-adjusted market capitalisation in each country. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Morningstar UK NR Index. The index is designed to represent the performance of the large, mid&small cap segment of the United Kingdom's equity market. It covers approximately 97% of the free float-adjusted market capitalisation of the UK. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Morningstar US Large-Mid Cap NR Index. The index is designed to represent the performance of the large and mid cap segment of the United States' equity market. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF - Acc (USD) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI AC World Net Return USD Index. The MSCI AC World Net Return USD Index is a free float-adjusted market capitalization weighted index that is designed to measure the equity market performance of developed and emerging markets. The MSCI AC World Net Return USD Index consists of 45 country indices comprising 24 developed and 21 emerging market country indices. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI AC World Net Return USD Index. The MSCI AC World Net Return USD Index is a free float-adjusted market capitalization weighted index that is designed to measure the equity market performance of developed and emerging markets. The MSCI AC World Net Return USD Index consists of 45 country indices comprising 24 developed and 21 emerging market country indices. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index NASDAQ-100 Notional Net Total Return Index. NASDAQ-100 Notional Net Total Return Index includes 100 of the largest domestic and international nonfinancial securities listed on The NASDAQ Stock Market based on market capitalization. The index reflects companies across major industry groups including computer, biotechnology, health care, telecommunications and transportation. It does not contain securities of financial companies including investment companies. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF - Daily Hedged to EUR - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index NASDAQ-100 Notional Net Total Return Index, offsetting the impact of daily variations of the index local currency vs. the EUR. The EUR-hedged share class offers the simplicity of a daily currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk. NASDAQ-100 Notional Net Total Return Index includes 100 of the largest domestic and international nonfinancial securities listed on The NASDAQ Stock Market based on market capitalization. The index reflects companies across major industry groups including computer, biotechnology, health care, telecommunications and transportation. It does not contain securities of financial companies including investment companies. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index NASDAQ-100 Notional Net Total Return Index. NASDAQ-100 Notional Net Total Return Index includes 100 of the largest domestic and international nonfinancial securities listed on The NASDAQ Stock Market based on market capitalization. The index reflects companies across major industry groups including computer, biotechnology, health care, telecommunications and transportation. It does not contain securities of financial companies including investment companies. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index EURO STOXX Banks Net Return EUR. The EURO STOXX Banks Net Return EUR Index measures the performance of banks (as defined by the Industry Classification Benchmark) in the euro zone and provides geographic exposure to Austria, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, Netherlands, Portugal and Spain. The index is a sub-index of the EURO STOXX® Index (the "Parent Index"), which measures the performance of the large-cap, mid-cap and small-cap equities of the euro zone's developed economies. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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The MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB UCITS ETF - Acc seeks to replicate as closely as possible the performance of Bloomberg MSCI Euro Corporate Paris Aligned Green Tilted Index, whether the trend is rising or falling. This ETF provides exposure to euro-denominated investment-grade corporate bonds. It employs strict ESG exclusions and complies with the EU Paris-Aligned Benchmarks requirements. For further information, please refer to the KID and the prospectus of the fund.

The MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Bloomberg Barclays MSCI EUR Corporate Liquid ex Financial SRI Sustainable Index. The index is representative of the performance of EUR denominated, investment grade corporate bonds issued by European and non-European corporates (excluding Financials), with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a "red" MSCI ESG Controversy Score. Further index details and methodology may be found at www.bloomberg.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture - Acc (the "SubFund") is a UCITS compliant exchange traded fund that aims to track both the upward and the downward evolution of the Bloomberg Energy & Metals Equal-Weighted Total Return Index (the "Index") denominated in US Dollars and converted in Euros, representative of the commodities market and more specifically of the energy, base metals and precious metals markets, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture - Daily Hedged to EUR - Acc (the "SubFund") is a UCITS compliant exchange traded fund that aims to track both the upward and the downward evolution of the Bloomberg Energy & Metals Equal-Weighted Total Return Index (the "Index") and has a monthly currency hedging in EUR. This ETF is representative of the commodities market and more specifically of the energy, base metals and precious metals markets, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MTS Mid Price Highest Rated Macro-Weighted 1-3 (EUR). The MTS Mid Price Highest Rated Macro-Weighted 1-3 (EUR) provides an unlevered exposure to the Eurozone AAA and AA sovereign bond market. The index is denominated in Euro and comprises bonds issued by Eurozone governments with the highest credit ratings (denoted "AAA" and AA), with country weights calculated based on macroeconomic indicators. More information is available on www.mtsindices.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MTS Mid Price Highest Rated Macro-Weighted 3-5 (EUR). The MTS Mid Price Highest Rated Macro-Weighted 3-5 (EUR) provides an unlevered exposure to the Eurozone AAA and AA sovereign bond market. The index is denominated in Euro and comprises bonds issued by Eurozone governments with the highest credit ratings (denoted "AAA" and AA), with country weights calculated based on macroeconomic indicators. More information is available on www.mtsindices.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI China Net Total Return USD Index. The index captures large and mid caps across China A shares, H shares, B shares, Red chips, P chips and foreign listings (e.g. ADRs) and covers about 85% of the Chinese equity universe. Large cap A and mid cap A shares are represented at 20% of their free float adjusted market capitalization (on May 2020). Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index iBoxx USD Inverse Breakeven 10-Year Inflation. The index is representative of the performance of a short position in the 6 last issuances of U.S. 10-year Treasury Inflation Protected securities and a long position in U.S. Treasury bonds with adjacent durations. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF Dist Class UCITS ETF Dist seeks to replicate, as closely as possible the performance of the MSCI China Select ESG Rating and Trend Leaders Net Total Return Index, denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI AC Daily TR Net Asia Ex Japan USD. The MSCI AC Daily TR Net Asia Ex Japan USD is a free float-adjusted market capitalization weighted index that is designed to measure the daily equity market performance of Asia, excluding Japan. The MSCI AC Daily TR Net

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Asia Ex Japan USD consists of the following 10 developed and emerging market country indices: China, Hong Kong, India, Indonesia, Korea, Malaysia, Philippines, Singapore, Taiwan, and Thailand. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Daily TR Net AC Asia Pacific Ex Japan USD. The MSCI Daily TR Net AC Asia Pacific Ex Japan USD is a free float-adjusted market capitalization weighted index that is designed to measure the daily equity market performance of Asia, excluding Japan. The MSCI AC Asia ex Japan Index consists of the following 10 developed and emerging market country indices: China, Hong Kong, India, Indonesia, Korea, Malaysia, Philippines, Singapore, Taiwan, and Thailand. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Indonesia Net Total Return. The MSCI Indonesia Net Total Return offers an exhaustive representation of the Indonesian market by targeting all companies with a market capitalization within the top 85% of the Indonesian investable equity universe, subject to a global minimum size requirement. It is based on the Global Investable Market Indices methodology. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors ESG Screened - UCITS ETF Acc is a UCITS compliant exchange traded fund that aims to track the MSCI ACWI Semiconductors & Semiconductor Equipment ESG Filtered NET USD Index. The index consists of large and mid-cap stocks across developed and emerging markets which are classified in the Semiconductors and Semiconductor Equipment Industry Group (within the Information Technology sector) according to the Global Industry Classification Standard (GICS). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors ESG Screened - UCITS ETF Dist seeks to replicate, as closely as possible the performance of the MSCI ACWI Semiconductors & Semiconductor Equipment ESG Filtered Net Total Return Index, denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI Brazil Net Total Return USD Index. The index MSCI Brazil Net Total Return USD Index is designed to represent the performance of the large and mid cap segments of the Brazilian market, covering about 85% of the Brazilian equity universe. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI EM Eastern Europe ex Russia Net Total Return EUR Index. The index is designed to represent the performance of 3 emerging market countries in Eastern Europe (Poland, Hungary and the Czech Republic), covering about 85% of each of the country's equity universe. The full index methodology is available at www.msci.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the MSCI EM Eastern Europe ex Russia Net Total Return EUR Index. The index is designed to represent the performance of 3 emerging market countries in Eastern Europe (Poland, Hungary and the Czech Republic), covering about 85% of each of the country's equity universe. The full index methodology is available at www.msci.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Korea 20/35 Index increased by possible dividends paid by the stocks making up the index. The MSCI Korea 20/35 Index is a free float market cap-based index which represents approximately 85 % of the total market capitalisation in South Korea. The complete methodology of the index is available on www.msci.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI Turkey Net Total Return Index. The index is designed to represent the performance of the large and mid cap segments of the Turkish market, covering about 85% of the Turkish equity universe. The full index methodology is available at www.msci.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF - Dist is to reflect the performance of the Bloomberg Barclays Global Inflation-Linked 1-10 Year Index Unhedged USD (the Benchmark Index) denominated in US Dollars and representative of the government local currency inflation-linked debt from developed market countries. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

Report of the Board of Directors of the SICAV (continued)

The MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF - Monthly Hedged to EUR - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Global Inflation-Linked 1-10 Year Index Unhedged USD, offsetting the impact of monthly variations of the index local currency vs. the EUR. The index is representative of the performance of inflation-linked government debt from global developed market countries with a remaining time to maturity between 1 and 10Y. The EUR-hedged share class offers the simplicity of a monthly currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF - Monthly Hedged to GBP - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Global Inflation-Linked 1-10 Year Index Unhedged USD, offsetting the impact of monthly variations of the index local currency vs. the GBP. The index is representative of the performance of inflation-linked government debt from global developed market countries with a remaining time to maturity between 1 and 10Y. The GBP-hedged share class offers the simplicity of a monthly currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF (in liquidation) - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Russia IMI Select GDR Net Total Return USD Index increased by possible dividends paid by the stocks making up the index. The MSCI Russia IMI Select GDR Net Total Return USD Index aims to measure the performance of the leading Russian Global Depository Receipts (GDRs) traded on the London Stock Exchange, based on float-adjusted market capitalization. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF (in liquidation) - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Russia IMI Select GDR Net Total Return USD Index increased by possible dividends paid by the stocks making up the index. The MSCI Russia IMI Select GDR Net Total Return USD Index aims to measure the performance of the leading Russian Global Depository Receipts (GDRs) traded on the London Stock Exchange, based on float-adjusted market capitalization. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF - Acc is an exchange traded fund that aims to track the MSCI Europe ESG Leaders Net Total Return Index. The index is designed to represent the performance of companies that have the highest ESG profile relative to their sector peers with a target coverage of 50% of the parent MSCI Europe Index. Companies involved in controversial businesses or whose products or activities have the potential for negative social or environmental impact are excluded. Constituent selection is based on data from MSCI ESG Research. The full index methodology is available at www.msci.com.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF - Monthly Hedged to EUR - Acc is an exchange traded fund that aims to track the MSCI Europe ESG Leaders Net Total Return Index, offsetting the impact of daily variations of the index local currency vs. the EUR. The EUR-hedged share class offers the simplicity of a daily currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk. The index is designed to represent the performance of companies that have the highest ESG profile relative to their sector peers with a target coverage of 50% of the parent MSCI Europe Index. Companies involved in controversial businesses or whose products or activities have the potential for negative social or environmental impact are excluded. Constituent selection is based on data from MSCI ESG Research. The full index methodology is available at www.msci.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF aims to track aims to track the Bloomberg MSCI Global Green Bond 1-10 Year Index. The index provides exposure to the global market for fixed income securities issued to fund projects with direct environmental benefits. An independent research-driven methodology is used to evaluate index-eligible green bonds to ensure they adhere to established Green Bond Principles and to classify bonds by their environmental use of proceeds. To be eligible for the index, bonds must have between one and up to, but not including, ten years remaining until maturity. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Emerging Markets ex China Net Return USD Index. The MSCI Emerging Markets ex China Net Return USD Index captures 25 of the 26 Emerging Markets as defined by MSCI, excluding China. The index covers approximately 85% of the free float-adjusted market capitalisation in each country. Further index details may be found at www.msci.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

Report of the Board of Directors of the SICAV (continued)

The MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the FTSE G7 and EMU Government Bond Index - Developed Markets. The index aims to represent the performance of international investment-grade sovereign bonds issued in local currencies by the sovereign governments of developed market countries.

The index composition is part of the World Government Bond Index family (WGBI). Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF - Monthly Hedged to EUR - Dist is a UCITS compliant exchange traded fund that aims to track the FTSE G7 and EMU Government Bond Index - Developed Markets. The index aims to represent the performance of international investment-grade sovereign bonds issued in local currencies by the sovereign governments of developed market countries. The index composition is part of the World Government Bond Index family (WGBI). The EUR-hedged share class offers the simplicity of a monthly currency hedge mechanism embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Solactive USD Daily (x7) Steepener 2-10 Index. The index tracks the investment performance of a systematic strategy whose returns are directly linked to changes in the US treasury yield curve. The index is constructed such that for a 1bp increase in the steepness of the curve, the index is expected to increase roughly 7bps, though market factors may cause some deviation. The index consists of two underlying components: a long position in the 2Y US Treasury Bond Futures and a short position in the 10Y US Treasury Ultra Bond Futures. Further index details and methodology may be found at www.solactive.com. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF - Monthly Hedged to GBP - Dist seeks to replicate, as closely as possible the performance of Solactive USD Daily (x7) Steepener 2-10 Index, denominated in USD whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KIID.

The MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI Europe ESG Climate Transition (EU CTB) Select Net EUR Index. Based on its parent MSCI Europe Index, the benchmark includes large and mid-cap securities across Developed Markets (DM) in Europe. The index aims to represent the performance of an investment strategy that re-weights securities based upon the opportunities and risks associated with the transition to a lower carbon economy and increase exposure to ESG leaders. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the S&P Eurozone LargeMidCap Net Zero 2050 Paris-Aligned ESG Net Total Return Index. The index is designed to measure the performance of eligible companies from the parent S&P Eurozone LargeMidCap index, selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario at the index level. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the S&P Europe Large MidCap Net Zero 2050 Paris-Aligned ESG Net Total Return Index. The index is designed to measure the performance of eligible companies from the parent Sample Europe Large MidCap index, selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario at the index level. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF - S-Acc is a UCITS compliant exchange traded fund that aims to track the S&P Europe Large MidCap Net Zero 2050 Paris-Aligned ESG Net Total Return Index. The index is designed to measure the performance of eligible companies from the parent Sample Europe Large MidCap index, selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario at the index level. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Solactive Euro Government Green Bond Index. The benchmark index is representative of the performance of investment grade rated Green Bonds issued by European countries and denominated in EUR. Green Bonds are issued in order to fund projects that have positive environmental outcomes. To be eligible for inclusion in the index, a bond must be considered as a "Green Bond" by the Climate Bonds Initiative and meet specific criteria pertaining, in particular, to its issue size (at least 300 million outstanding amount), its issuer (countries of the

Report of the Board of Directors of the SICAV (continued)

Eurozone primarily), maturity (at least one year until maturity), ratings (only investment grade bonds are eligible) and denomination currency (EUR only). Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Solactive EUR USD IG Corp Green Bond. The benchmark index is representative of the performance of investment grade rated Green Bonds issued by corporates and denominated in EUR and USD. To be eligible for inclusion in the Index, a bond must be considered a "Green Bond" by the Climate Bonds Initiative and meet specific criteria pertaining, in particular, to its issue size (at least 300 million outstanding amount), maturity (at least one year until maturity), ratings (only investment grade bonds are eligible) and denomination currency (EUR and USD). An ESG screen is also applied to the index to exclude issuers based on exposure to controversial businesses and those which are subject to UN Sanctions and/or "Non-Compliant" with regard to the Overall Global Compact Compliance. Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS - Dist (the "SubFund") aims to track both the upward and the downward evolution of the MSCI Emerging Markets Net Total Return Index, denominated in USD, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF - Acc (the "SubFund") aims to track both the upward and the downward evolution of the MSCI Emerging Markets Net Total Return Index, denominated in USD, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

The MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action - Dist seeks to replicate, as closely as possible the performance of MSCI Europe Climate Action Net Total Return Index, denominated in Euros, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

Luxembourg, April 30, 2024

The Board of Directors

Note: The figures stated in this report are historical and not necessarily indicative of future performance.

Audit report



Audit report

To the Shareholders of
Multi Units Luxembourg

Report on the audit of the financial statements

Our opinion for the Fund and each of its sub-funds except the sub-fund Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF (in liquidation)

In our opinion, the accompanying financial statements give a true and fair view of the financial position of Multi Units Luxembourg (the “Fund”) and of each of its sub-funds except the sub-fund Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF (in liquidation) as at 31 December 2023, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

What we have audited

The Fund’s financial statements comprise:

- the statement of net assets as at 31 December 2023;
- the statement of operations and changes in net assets for the year then ended;
- the schedule of investments as at 31 December 2023 and;
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion for the Fund and of each of its sub-funds except the sub-fund Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF (in liquidation)

We conducted our audit in accordance with the EU Regulation No 537/2014, the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the “Commission de Surveillance du Secteur Financier” (CSSF). Our responsibilities under the EU Regulation No 537/2014, the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the “Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements” section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

We are independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

To the best of our knowledge and belief, we declare that we have not provided non-audit services that are prohibited under Article 5(1) of the EU Regulation No 537/2014.

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The non-audit services that we have provided to the Fund, for the year then ended, are disclosed herebelow.

Review of interim financial information
Issuance of the separate report for the year ended 31 December 2023
Issuance of reports on merger proposals and merger ratios

Key audit matters for the Fund and for each of its sub-funds except the sub-fund Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF (in liquidation)

Key audit matters are those matters that, in our professional judgment, were of most significance in our audit of the financial statements of the current period. These matters were addressed in the context of our audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters.

Key audit matter	How our audit addressed the key audit matter
<i>Valuation of OTC swaps</i>	
<p>As part of their investment strategy, a number of sub-funds of Multi Units Luxembourg use over-the-counter swaps to replicate the performance of indices.</p> <p>The valuation of such investments is considered to be a key audit matter due to the potential magnitude of a material misstatement.</p> <p>Refer to Note 2 of the financial statements for the valuation policy for such instruments.</p>	<p>We gained an understanding of the control environment and operating effectiveness of key controls surrounding the valuation of OTC swaps (total return swaps) at Fund Administrator level through its ISAE 3402 controls report. In addition, we gained an understanding of key controls over the valuation process implemented by the Management Company.</p> <p>We carried out an independent valuation of all the total return swaps held by the Fund as of 31 December 2023.</p> <p>We independently determined a range of acceptable values, based on models using recognized methodologies, considering the key terms of the contracts and observable market data.</p> <p>In addition, for all OTC swaps, we compared the value of such derivatives to the counter-valuation performed by the Fund's Management Company.</p>
<i>Existence of OTC swaps</i>	
<p>The existence of such assets is considered to be a key audit matter due to the potential magnitude of material misstatement combined with the higher inherent risk for assets that cannot be held by the Depository Bank.</p>	<p>We gained an understanding of the control environment and operating effectiveness of key controls surrounding authorisation, completeness and accuracy of OTC swaps transactions and the reconciliation process in place for these instruments at the fund administrator.</p> <p>We obtained from the Depository Bank, the confirmation of the ownership by the Fund of all OTC swaps instruments. We agreed all positions as per Depository Bank confirmation to the Fund's accounting records.</p>



Other information with regards to the Fund and each of its sub-funds except the sub-fund Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF (in liquidation)

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our audit report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard for the Fund and each of its sub-funds except the sub-fund Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF (in liquidation).

Responsibilities of the Board of Directors of the Fund for the financial statements

The Board of Directors of the Fund is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund's and each of its sub-funds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or close any of its sub-funds or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements for the Fund and for each of its sub-funds except the sub-fund Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF (in liquidation)

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an audit report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the EU Regulation No 537/2014, the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.



As part of an audit in accordance with the EU Regulation No 537/2014, the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control;
- evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund;
- conclude on the appropriateness of the Board of Directors of the Fund's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's or any of its sub-funds' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our audit report. However, future events or conditions may cause the Fund or any of its sub-funds (except for Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF where a decision to liquidate exists) to cease to continue as a going concern;
- evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.



We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provide those charged with governance with a statement that we have complied with relevant ethical requirements regarding independence, and communicate to them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, actions taken to eliminate threats or safeguards applied.

From the matters communicated with those charged with governance, we determine those matters that were of most significance in the audit of the financial statements of the current period and are therefore the key audit matters. We describe these matters in our audit report unless law or regulation precludes public disclosure about the matter.

Report on other legal and regulatory requirements

We have been appointed as “Réviseur d’entreprises agréé” of the Fund by the General Meeting of the Shareholders on 7 April 2023 and the duration of our uninterrupted engagement, including previous renewals and reappointments, is 18 years.

PricewaterhouseCoopers, Société coopérative
Represented by

Luxembourg, 30 April 2024

Thomas Druant



Audit report

To the Shareholders of
Multi Units Luxembourg

Report on the audit of the financial statements

Disclaimer of opinion for Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF (in liquidation)

We do not express an opinion on the accompanying financial statements of Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF (in liquidation) (“the Sub-Fund”). Because of the significance of the matter described in the “Basis for disclaimer of opinion” section of our report, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion on these financial statements.

We were engaged to audit the financial statements of Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF (in liquidation), which comprise:

- the statement of net assets as at 31 December 2023;
- the statement of operations and changes in net assets for the year then ended; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for disclaimer of opinion for Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF (in liquidation)

As at 31 December 2023, Multi Units Luxembourg - Lyxor MSCI Russia UCITS ETF (in liquidation) is exposed for 100% of its net asset value to a strategy composed of a basket of Russian securities through financial contracts for which the management company does not have sufficient information enabling it to reliably establish a fair value.

As a consequence, given the uncertainty regarding the value of those financial contracts, there could be a significant discrepancy between estimates applied to these financial contracts and their fair value and, as a result, we are not able to determine if the valuation of this investment is appropriate as of 31 December 2023.

Emphasis of matter

We draw your attention to the note 2.1 to these financial statements which indicates that Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF has been put into liquidation since 15 February 2023.

Key audit matters for Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF (in liquidation)

Key audit matters are those matters that, in our professional judgment, were of most significance in our audit of the financial statements of the current period. These matters were addressed in the context of our audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters.

In addition to the matter described in the “Basis for disclaimer of opinion” section, we have determined the matters described below to be key audit matters to be communicated in our report.

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Key audit matter

How our audit addressed the key audit matter

Existence of OTC swaps

The existence of such assets is considered to be a key audit matter due to the potential magnitude of material misstatement combined with the higher inherent risk for assets that cannot be held by the Depositary Bank.

We gained an understanding of the control environment and operating effectiveness of key controls surrounding authorisation, completeness and accuracy of OTC swaps transactions and the reconciliation process in place for these instruments at the fund administrator.

We obtained from the Depositary Bank, the confirmation of the ownership by the Fund for the OTC swaps instrument. We agreed the positions as per Depositary Bank confirmation to the Fund's accounting records.

Responsibilities of the Board of Directors of the Fund for the financial statements

The Board of Directors of the Fund is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund's and each of its sub-funds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or close any of its sub-funds or to cease operations, or has no realistic alternative but to do so.



Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements for Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF (in liquidation)

Our responsibility is to conduct an audit of the Fund’s financial statements in accordance with the EU Regulation No 537/2014, the Law of 23 July 2016 on the audit profession and with International Standards on Auditing as adopted for Luxembourg by the “Commission de Surveillance du Secteur Financier” (CSSF) and to issue an audit report. However, because of the matter described in the “Basis for disclaimer of opinion” section of our report, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion on these financial statements.

From the matters communicated with those charged with governance, we determine those matters that were of most significance in the audit of the financial statements of the current period and are therefore the key audit matters. We describe these matters in our audit report unless law or regulation precludes public disclosure about the matter.

We are independent of Multi Units Luxembourg – Lyxor MSCI Russia UCITS ETF (in liquidation) in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

To the best of our knowledge and belief, we declare that we have not provided non-audit services that are prohibited under Article 5(1) of the EU Regulation No 537/2014.

The non-audit services that we have provided to the Fund, for the year then ended, are disclosed herebelow.

Issuance of the separate report for the year ended 31 December 2023

Report on other legal and regulatory requirements

We have been appointed as “Réviseur d’entreprises agréé” of the Fund by the General Meeting of the Shareholders on 7 April 2023 and the duration of our uninterrupted engagement, including previous renewals and reappointments, is 18 years.

PricewaterhouseCoopers, Société coopérative
Represented by

Luxembourg, 30 April 2024

Thomas Druant

Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF EUR
ASSETS				
Securities portfolio at cost		593 412 252	114 425 517	8 332 636 827
Net unrealised profit/ (loss)		65 855 500	9 925 697	755 918 622
Securities portfolio at market value	2.2	659 267 752	124 351 214	9 088 555 449
Cash at bank		1 167 105	13 708	1 850 729
Receivable for Fund shares issued		-	-	1 014 039
Receivable for securities sold		-	4 048 839	38 891 961
Receivable on swaps		-	3 627 161	22 009 472
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	865 809	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	-	1 571
		660 434 857	132 906 731	9 152 323 221
LIABILITIES				
Bank Overdraft		-	611	2 724
Payable for Fund shares redeemed		-	2 744 051	10 808 331
Payable for securities purchased		-	883 048	33 014 234
Payable on swaps		-	4 048 839	18 050 476
Payable on spot exchange		-	-	-
Management fees payable	3	79 534	38 006	497 303
Swaps at market value	2.4, 6	-	-	9 598 638
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	3 310	-	-
Other liabilities		21 083	9 689	304 324
		103 927	7 724 244	72 276 030
TOTAL NET ASSETS		660 330 930	125 182 487	9 080 047 191

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		74 017 018	1 407 993 601	724 274 841
Net unrealised profit/ (loss)		3 477 549	36 046 945	31 228 909
Securities portfolio at market value	2.2	77 494 567	1 444 040 546	755 503 750
Cash at bank		24 779	663 913	265 832
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	6 741 516	6 834 019
Receivable on swaps		467 448	1 866 006	967 606
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	582 499
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	-	-
		77 986 794	1 453 311 981	764 153 706
LIABILITIES				
Bank Overdraft		1 918	119 583	5 982
Payable for Fund shares redeemed		-	1 865 888	-
Payable for securities purchased		467 443	2 753 570	7 801 443
Payable on swaps		-	3 987 946	-
Payable on spot exchange		-	-	-
Management fees payable	3	23 842	340 965	183 460
Swaps at market value	2.4, 6	503 400	2 442 912	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		8 573	133 554	67 675
		1 005 176	11 644 418	8 058 560
TOTAL NET ASSETS		76 981 618	1 441 667 563	756 095 146

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials 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		449 111 134	72 161 710	205 360 192
Net unrealised profit/ (loss)		45 031 255	6 247 751	34 901 142
Securities portfolio at market value	2.2	494 142 389	78 409 461	240 261 334
Cash at bank		155 893	9 440	39 355
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	2 702 382	-
Receivable on swaps		1 229 469	67	1 077 056
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	844 333	312 385	128 038
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	-	-
		496 372 084	81 433 735	241 505 783
LIABILITIES				
Bank Overdraft		-	88	161
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		1 229 454	2 620 373	1 077 042
Payable on swaps		-	82 009	-
Payable on spot exchange		-	-	-
Management fees payable	3	117 674	36 735	87 031
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		70 742	6 895	13 950
		1 417 870	2 746 100	1 178 184
TOTAL NET ASSETS		494 954 214	78 687 635	240 327 599

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF USD
ASSETS				
Securities portfolio at cost		136 159 291	15 092 221	104 623 953
Net unrealised profit/ (loss)		576 953	901 667	4 567 776
Securities portfolio at market value	2.2	136 736 244	15 993 888	109 191 729
Cash at bank		582 447	2 834	21 028
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	397 085
Receivable on swaps		-	323 064	508 273
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	1 080 697
Swaps at market value	2.4, 6	-	-	564 968
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	-	-
		137 318 691	16 319 786	111 763 780
LIABILITIES				
Bank Overdraft		-	9	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	323 060	508 273
Payable on swaps		-	-	397 085
Payable on spot exchange		-	-	-
Management fees payable	3	32 489	1 543	8 521
Swaps at market value	2.4, 6	-	30 977	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	4 840	-	-
Other liabilities		16 491	954	-
		53 820	356 543	913 879
TOTAL NET ASSETS		137 264 871	15 963 243	110 849 901

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		31 246 282	400 548 958	1 353 629 248
Net unrealised profit/ (loss)		2 318 935	9 238 764	33 033 052
Securities portfolio at market value	2.2	33 565 217	409 787 722	1 386 662 300
Cash at bank		6 355	-	256 650
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	6 975 268	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	3 592 922	12 088 630
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	-	-
		33 571 572	420 355 912	1 399 007 580
LIABILITIES				
Bank Overdraft		30	6 801 958	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	22 463	93 558	182 330
Swaps at market value	2.4, 6	90 503	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		1 915	70 218	66 285
		114 911	6 965 734	248 615
TOTAL NET ASSETS		33 456 661	413 390 178	1 398 758 965

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF USD
ASSETS				
Securities portfolio at cost		94 613 041	341 337 794	36 949 647
Net unrealised profit/ (loss)		1 254 605	(22 723 206)	806 726
Securities portfolio at market value	2.2	95 867 646	318 614 588	37 756 373
Cash at bank		26 588	-	14 118
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	2 778 679	119 743
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 287 992	3 028 774	-
Swaps at market value	2.4, 6	-	-	386 063
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	-	-
		97 182 226	324 422 041	38 276 297
LIABILITIES				
Bank Overdraft		-	2 750 519	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	119 741
Payable on spot exchange		-	-	-
Management fees payable	3	12 317	51 258	18 780
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		8 349	15 788	4 872
		20 666	2 817 565	143 393
TOTAL NET ASSETS		97 161 560	321 604 476	38 132 904

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF USD	MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y USD
ASSETS				
Securities portfolio at cost		266 185 333	58 752 334	459 804 022
Net unrealised profit/ (loss)		8 468 064	3 228 486	6 782 342
Securities portfolio at market value	2.2	274 653 397	61 980 820	466 586 364
Cash at bank		75 367	10 102	2 520 139
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		8 123 134	7 139 416	-
Receivable on swaps		-	7 156 894	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		2 343 577	709 375	3 160 539
Swaps at market value	2.4, 6	979 181	587 992	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	1 336 163
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	-	-
		286 174 656	77 584 599	473 603 205
LIABILITIES				
Bank Overdraft		-	-	847 343
Payable for Fund shares redeemed		-	4 824 062	-
Payable for securities purchased		7 673 478	2 332 832	-
Payable on swaps		449 656	7 139 416	-
Payable on spot exchange		-	-	-
Management fees payable	3	66 412	14 872	29 951
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	138 931
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		-	2 583	253 139
		8 189 546	14 313 765	1 269 364
TOTAL NET ASSETS		277 985 110	63 270 834	472 333 841

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y USD	MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y USD	MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF GBP
ASSETS				
Securities portfolio at cost		201 816 847	776 393 965	4 319 531
Net unrealised profit/ (loss)		3 091 593	(303 494)	377 401
Securities portfolio at market value	2.2	204 908 441	776 090 471	4 696 932
Cash at bank		1 949 941	1 513 738	428
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	10 089
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 456 350	6 926 076	44 491
Swaps at market value	2.4, 6	-	-	52 631
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	216 909	1 847 769	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	-	-
		208 531 641	786 378 054	4 804 571
LIABILITIES				
Bank Overdraft		1 635 758	71 391	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	10 089
Payable on spot exchange		53	-	-
Management fees payable	3	10 510	50 384	344
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	50 058	821 242	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		12 258	219 909	-
		1 708 637	1 162 926	10 433
TOTAL NET ASSETS		206 823 004	785 215 128	4 794 138

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation- Linked Bond (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y USD
ASSETS				
Securities portfolio at cost		928 105 719	80 253 574	1 749 493 703
Net unrealised profit/ (loss)		(91 742 899)	(9 233 521)	48 068 967
Securities portfolio at market value	2.2	836 362 820	71 020 053	1 797 562 670
Cash at bank		97 419	15 132	5 435 191
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		5 603 531	139 977	13 057 196
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	5 129 355
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	-	-
		842 063 770	71 175 162	1 821 184 412
LIABILITIES				
Bank Overdraft		-	-	398 914
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	7 382
Management fees payable	3	33 401	3 986	62 306
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	793 454
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		16 269	601	259 322
		49 670	4 587	1 521 378
TOTAL NET ASSETS		842 014 100	71 170 575	1 819 663 034

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		320 970 229	1 661 333 933	608 923 380
Net unrealised profit/ (loss)		660 596	(12 212 006)	(33 110 354)
Securities portfolio at market value	2.2	321 630 825	1 649 121 927	575 813 026
Cash at bank		34 294	2 897 187	432 523
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 622 564	5 683 113	5 305 465
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	5 378 147	1 768 147
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	-	11 458
		323 287 683	1 663 080 374	583 330 619
LIABILITIES				
Bank Overdraft		-	54 318	226 242
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	13 183	147 179	123 758
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	298 303	334 395
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		10 366	390 232	110 851
		23 549	890 032	795 246
TOTAL NET ASSETS		323 264 134	1 662 190 342	582 535 373

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		9 684 636	271 325 003	1 612 538 455
Net unrealised profit/ (loss)		1 377 370	40 221 790	10 279 910
Securities portfolio at market value	2.2	11 062 006	311 546 793	1 622 818 365
Cash at bank		154 659	1 185 049	1 030 823
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	69 567	-
Interest receivable on bonds		-	-	10 734 947
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	76 778	-
		11 216 665	312 878 187	1 634 584 135
LIABILITIES				
Bank Overdraft		53	10 713	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	3 079	29 526	381 403
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	1 295	6 915	-
Other liabilities		753	41 004	162 524
		5 180	88 158	543 927
TOTAL NET ASSETS		11 211 485	312 790 029	1 634 040 208

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		1 532 659 074	1 048 075 211	1 076 719 904
Net unrealised profit/ (loss)		32 447 454	42 495 384	(20 707 443)
Securities portfolio at market value	2.2	1 565 106 528	1 090 570 595	1 056 012 461
Cash at bank		616 830	387 498	406 485
Receivable for Fund shares issued		-	-	1 513 641
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		11 617 938	16 788 164	9 947 478
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	-	-
		1 577 341 296	1 107 746 257	1 067 880 065
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	1 513 652
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	361 255	268 949	115 436
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		183 864	61 831	51 734
		545 119	330 780	1 680 822
TOTAL NET ASSETS		1 576 796 177	1 107 415 477	1 066 199 243

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation- Linked Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		1 173 773 918	494 041 782	3 111 732 048
Net unrealised profit/ (loss)		(6 235 771)	44 063 839	587 678 032
Securities portfolio at market value	2.2	1 167 538 147	538 105 621	3 699 410 080
Cash at bank		312 445	164 524	63 428 284
Receivable for Fund shares issued		3 330 138	-	-
Receivable for securities sold		-	10 857 049	4 133
Receivable on swaps		-	292 638	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	2 665 188
Interest receivable on bonds		3 765 618	-	-
Swaps at market value	2.4, 6	-	1 609 139	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	1 233 787
Other assets		-	-	-
		1 174 946 348	551 028 971	3 766 741 472
LIABILITIES				
Bank Overdraft		-	1 669	4 232 589
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		3 306 347	10 508 218	-
Payable on swaps		-	641 202	-
Payable on spot exchange		-	-	-
Management fees payable	3	164 100	66 151	348 944
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		54 094	62 886	109 675
		3 524 541	11 280 126	4 691 208
TOTAL NET ASSETS		1 171 421 807	539 748 845	3 762 050 264

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Amundi MSCI Japan JPY	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF GBP
ASSETS				
Securities portfolio at cost		450 501 079 047	152 187 438	324 036 782
Net unrealised profit/ (loss)		87 533 239 846	5 772 556	17 076 733
Securities portfolio at market value	2.2	538 034 318 893	157 959 994	341 113 515
Cash at bank		1 203 148 243	23 823	648 781
Receivable for Fund shares issued		-	1 927 777	-
Receivable for securities sold		1 621 982	-	-
Receivable on swaps		-	4 191 525	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		579 250 077	-	880 246
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	468 742	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	9 788 545	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	11 979 750	-	34 965
Other assets		-	-	-
		539 840 107 490	164 571 861	342 677 507
LIABILITIES				
Bank Overdraft		218 730 534	92	275 318
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	4 191 472	-
Payable on swaps		-	1 927 777	-
Payable on spot exchange		-	-	-
Management fees payable	3	49 376 355	14 342	10 723
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	290 802 963	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		23 488 657	11 256	29 638
		582 398 509	6 144 939	315 679
TOTAL NET ASSETS		539 257 708 981	158 426 922	342 361 828

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF EUR
ASSETS				
Securities portfolio at cost		14 728 401	943 823 001	977 628 647
Net unrealised profit/ (loss)		8 969 133	140 025 723	56 319 248
Securities portfolio at market value	2.2	23 697 534	1 083 848 724	1 033 947 895
Cash at bank		56 539	19 398 369	406 222
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	764	-
Receivable on swaps		-	-	1 310 756
Receivable on spot exchange		-	-	-
Dividends receivable, net		15 306	632 494	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	307 153
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	738 643	-
Unrealised appreciation on financial futures contracts	2.3, 11	1 414	227 912	-
Other assets		-	-	-
		23 770 793	1 104 846 906	1 035 972 026
LIABILITIES				
Bank Overdraft		-	1 208 007	329
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	1 310 740
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	744	244 187	366 316
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	367 458	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		-	195 148	133 136
		744	2 014 800	1 810 521
TOTAL NET ASSETS		23 770 049	1 102 832 106	1 034 161 505

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 - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB EUR
ASSETS				
Securities portfolio at cost		2 634 527 469	603 871 744	1 216 828 395
Net unrealised profit/ (loss)		171 764 882	169 577 463	21 693 830
Securities portfolio at market value	2.2	2 806 292 351	773 449 207	1 238 522 225
Cash at bank		806 135	2 015 963	2 702 266
Receivable for Fund shares issued		-	-	5 060 566
Receivable for securities sold		3 998 378	-	-
Receivable on swaps		179 857	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	941 843	-
Interest receivable on bonds		-	-	14 114 037
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	2 464 970	-
		2 811 276 721	778 871 983	1 260 399 094
LIABILITIES				
Bank Overdraft		5 156	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		934 753	-	5 001 693
Payable on swaps		3 243 420	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	485 689	224 155	139 182
Swaps at market value	2.4, 6	5 590 778	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	45 530	-
Other liabilities		382 253	230 633	129 522
		10 642 049	500 318	5 270 397
TOTAL NET ASSETS		2 800 634 672	778 371 665	1 255 128 697

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture EUR	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro- Weighted Govt Bond 1-3Y (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		63 666 863	1 063 678 906	266 277 443
Net unrealised profit/ (loss)		(477 633)	104 500 469	2 309 900
Securities portfolio at market value	2.2	63 189 230	1 168 179 375	268 587 343
Cash at bank		316 922	346 106	47 462
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	55 956 021	-
Receivable on swaps		-	1 058 834	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		638 829	-	1 305 705
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	3 989	-
		64 144 981	1 225 544 325	269 940 510
LIABILITIES				
Bank Overdraft		-	2 728	-
Payable for Fund shares redeemed		-	1 011 778	-
Payable for securities purchased		-	49 002 397	-
Payable on swaps		-	6 953 844	-
Payable on spot exchange		-	-	-
Management fees payable	3	6 803	284 665	35 250
Swaps at market value	2.4, 6	-	3 457 759	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		2 707	166 035	19 057
		9 510	60 879 206	54 307
TOTAL NET ASSETS		64 135 471	1 164 665 119	269 886 203

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF USD
ASSETS				
Securities portfolio at cost		55 734 631	261 295 712	2 877 985
Net unrealised profit/ (loss)		966 677	28 303 620	94 620
Securities portfolio at market value	2.2	56 701 308	289 599 332	2 972 605
Cash at bank		21 353	113 674	2 173
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	8 169 969	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		433 937	-	19 211
Swaps at market value	2.4, 6	-	1 787 140	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	-	-
		57 156 598	299 670 115	2 993 989
LIABILITIES				
Bank Overdraft		-	10 464	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	8 169 867	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	7 447	68 584	829
Swaps at market value	2.4, 6	-	-	300
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		8 147	53 465	-
		15 594	8 302 380	1 129
TOTAL NET ASSETS		57 141 004	291 367 735	2 992 860

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF EUR
ASSETS				
Securities portfolio at cost		546 912 828	207 674 752	291 574 520
Net unrealised profit/ (loss)		(95 860 690)	10 677 974	41 512 995
Securities portfolio at market value	2.2	451 052 138	218 352 726	333 087 515
Cash at bank		15 174 367	69 520	83 216
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	4 006 229	6 462 332
Receivable on spot exchange		74 184	-	-
Dividends receivable, net		1 009 804	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	547 094	558 212
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	80 569	-	-
Other assets		21 706	-	-
		467 412 768	222 975 569	340 191 275
LIABILITIES				
Bank Overdraft		13 834 774	115	8 936
Payable for Fund shares redeemed		13 216	-	-
Payable for securities purchased		-	4 006 179	6 462 252
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	237 856	85 888	156 722
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		142 613	18 147	19 629
		14 228 459	4 110 329	6 647 539
TOTAL NET ASSETS		453 184 309	218 865 240	333 543 736

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors ESG Screened USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF EUR
ASSETS				
Securities portfolio at cost		41 998 638	158 163 105	552 581 698
Net unrealised profit/ (loss)		2 086 757	23 863 239	37 941 364
Securities portfolio at market value	2.2	44 085 395	182 026 344	590 523 062
Cash at bank		9 517	363 112	151 341
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	2 376 128
Receivable on swaps		510 360	-	30
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	97 583	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	76 598	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	8 419	-
Other assets		-	-	-
		44 681 870	182 495 458	593 050 561
LIABILITIES				
Bank Overdraft		38	-	539
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		510 354	-	-
Payable on swaps		-	-	2 376 128
Payable on spot exchange		-	-	-
Management fees payable	3	15 581	48 415	294 746
Swaps at market value	2.4, 6	-	-	1 230 844
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	1 563	-
Other liabilities		2 510	21 502	33 387
		528 483	71 480	3 935 644
TOTAL NET ASSETS		44 153 387	182 423 978	589 114 917

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 Korea UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF EUR
ASSETS				
Securities portfolio at cost		121 649 743	103 709 859	43 297 374
Net unrealised profit/ (loss)		25 238 019	5 271 923	7 402 612
Securities portfolio at market value	2.2	146 887 762	108 981 782	50 699 986
Cash at bank		29 017	31 165	8 492
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		3 102 892	-	-
Receivable on swaps		73	1 372 375	703 134
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	2 012 548	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	-
Other assets		-	-	-
		150 019 744	112 397 870	51 411 612
LIABILITIES				
Bank Overdraft		585	498	151
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		2 794 213	1 372 357	703 126
Payable on swaps		308 679	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	57 361	36 729	19 305
Swaps at market value	2.4, 6	1 189 803	-	112 268
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		6 907	8 689	3 738
		4 357 548	1 418 273	838 588
TOTAL NET ASSETS		145 662 196	110 979 597	50 573 024

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF (in liquidation) EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		159 544 391	-	1 123 860 132
Net unrealised profit/ (loss)		1 616 870	-	122 065 411
Securities portfolio at market value	2.2	161 161 261	-	1 245 925 543
Cash at bank		841 455	1 187	15 639 087
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	2 483 810
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	703 093
Interest receivable on bonds		446 389	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	296 830	-	81 172
Unrealised appreciation on financial futures contracts	2.3, 11	-	-	3 125
Other assets		-	-	512 425
		162 745 935	1 187	1 265 348 255
LIABILITIES				
Bank Overdraft		149 450	-	1 176 412
Payable for Fund shares redeemed		-	-	13 825 979
Payable for securities purchased		28 820	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	1 014
Management fees payable	3	47 052	1 187	197 453
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	391 815	-	501 798
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		-	-	387 494
		617 137	1 187	16 090 150
TOTAL NET ASSETS		162 128 798	-	1 249 258 105

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		144 361 939	706 417 682	76 104 839
Net unrealised profit/ (loss)		(225 720)	21 996 935	(286 681)
Securities portfolio at market value	2.2	144 136 219	728 414 617	75 818 158
Cash at bank		3 377 797	181 462	465 181
Receivable for Fund shares issued		-	4 514 148	-
Receivable for securities sold		-	170 604	-
Receivable on swaps		-	8 755 336	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 274 356	-	543 603
Swaps at market value	2.4, 6	-	1 593 575	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	2 150 132	-	132 445
Unrealised appreciation on financial futures contracts	2.3, 11	23 720	-	-
Other assets		-	-	-
		150 962 224	743 629 742	76 959 387
LIABILITIES				
Bank Overdraft		1 453 048	446	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	8 925 826	-
Payable on swaps		-	4 514 148	-
Payable on spot exchange		-	-	-
Management fees payable	3	133 958	77 610	8 596
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	289 102	-	357 091
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		123 412	57 401	-
		1 999 520	13 575 431	365 687
TOTAL NET ASSETS		148 962 704	730 054 311	76 593 700

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		1 478 830 239	4 233 552	1 441 506 161
Net unrealised profit/ (loss)		131 220 035	525 975	147 334 923
Securities portfolio at market value	2.2	1 610 050 274	4 759 527	1 588 841 084
Cash at bank		160 791	33 833	6 358 912
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		5 327 257	-	-
Receivable on swaps		17 217 917	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	1 670	341 420
Interest receivable on bonds		9 115 023	-	-
Swaps at market value	2.4, 6	22 275 219	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	-	164	-
Other assets		-	-	528 455
		1 664 146 481	4 795 194	1 596 069 871
LIABILITIES				
Bank Overdraft		196	6 032	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		17 217 917	-	-
Payable on swaps		5 327 257	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	410 463	562	253 154
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	38 593
Other liabilities		-	155	133 164
		22 955 833	6 749	424 911
TOTAL NET ASSETS		1 641 190 648	4 788 445	1 595 644 960

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF Bond (DR)	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		72 061 399	139 115 335	27 000 465
Net unrealised profit/ (loss)		7 339 813	1 954 322	(642 458)
Securities portfolio at market value	2.2	79 401 212	141 069 657	26 358 007
Cash at bank		1 288 737	37 667	38 154
Receivable for Fund shares issued		-	2 988 492	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		40 808	-	-
Interest receivable on bonds		-	1 046 581	283 064
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 11	6 540	-	-
Other assets		-	-	-
		80 737 297	145 142 397	26 679 225
LIABILITIES				
Bank Overdraft		62 427	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	2 981 815	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	6 334	26 666	4 212
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	-
Other liabilities		6 869	6 356	-
		75 630	3 014 837	4 212
TOTAL NET ASSETS		80 661 667	142 127 560	26 675 013

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF USD	MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action EUR	Combined EUR
ASSETS				
Securities portfolio at cost		2 241 987 474	415 553 114	52 468 946 343
Net unrealised profit/ (loss)		255 914 273	14 858 381	3 599 022 581
Securities portfolio at market value	2.2	2 497 901 747	430 411 495	56 067 968 924
Cash at bank		425 280	1 669 531	159 527 322
Receivable for Fund shares issued		-	-	19 738 493
Receivable for securities sold		-	-	169 220 412
Receivable on swaps		22 943 630	-	109 890 252
Receivable on spot exchange		-	-	74 184
Dividends receivable, net		-	438 653	11 368 901
Interest receivable on bonds		-	-	146 349 578
Swaps at market value	2.4, 6	11 669 319	-	44 708 545
Unrealised appreciation on forward foreign exchange contracts	2.8, 12	-	-	17 710 229
Unrealised appreciation on financial futures contracts	2.3, 11	-	12 844	1 576 341
Other assets		-	-	3 621 352
		2 532 939 976	432 532 523	56 751 754 533
LIABILITIES				
Bank Overdraft		24 256	538	36 012 093
Payable for Fund shares redeemed		-	-	36 149 925
Payable for securities purchased		22 943 342	-	206 301 822
Payable on swaps		-	-	57 829 877
Payable on spot exchange		-	297	8 042
Management fees payable	3	271 341	38 989	8 596 630
Swaps at market value	2.4, 6	-	-	24 245 219
Unrealised depreciation on forward foreign exchange contracts	2.8, 12	-	-	5 905 695
Unrealised depreciation on financial futures contracts	2.3, 11	-	-	101 898
Other liabilities		212 510	12 797	5 381 184
		23 451 449	52 621	380 532 385
TOTAL NET ASSETS		2 509 488 527	432 479 902	56 371 222 148

Statement of Operations and Changes in Net Assets

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF EUR
Net assets at the beginning of the year		604 433 795	124 311 814	6 740 542 743
INCOME				
Dividends, net	2.10	19 130 077	838 653	65 887 997
Interest on Bonds, net	2.10	-	-	-
Bank interest		248 674	7 058	615 515
Income on securities lending		11 393	-	-
Other income		17 588	-	589 905
		19 407 732	845 711	67 093 417
EXPENSES				
Management fees	3	967 764	457 317	5 769 014
Interest and bank charges		1 337	7 590	94 830
Transaction costs		29 181	9 840	345 908
Other expenses		-	-	343
		998 282	474 747	6 210 095
Net investment income/ (loss)		18 409 450	370 964	60 883 322
Net realised gains/ (losses) on				
- securities sold	2.6	30 104 092	3 003 506	967 499 322
- currencies	2.7	96	89 643	537 252
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	445 813	-	-
- swaps	2.5	-	27 894 194	(560 067 016)
		30 550 001	30 987 343	407 969 558
Net realised result for the year		48 959 451	31 358 307	468 852 880
Change in net unrealised profit/ (loss) on				
- securities		66 116 220	10 178 399	1 052 143 052
- forward foreign exchange contracts		-	-	-
- financial futures contracts		107 240	-	-
- swaps		-	2 475 552	(11 860 609)
		66 223 460	12 653 951	1 040 282 443
Result of operations		115 182 911	44 012 258	1 509 135 323
Movements in capital				
Subscriptions		23 376 485	38 744 701	2 883 082 539
Redemptions		(81 255 428)	(81 125 067)	(1 993 709 316)
		(57 878 943)	(42 380 366)	889 373 223
Dividend paid	10	(1 406 833)	(761 219)	(59 004 098)
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		660 330 930	125 182 487	9 080 047 191

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF ⁽¹⁾ EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF ⁽¹⁾ EUR
Net assets at the beginning of the year		72 258 651	43 049 683	65 465 452
INCOME				
Dividends, net	2.10	-	-	-
Interest on Bonds, net	2.10	-	-	-
Bank interest		25 800	1 891	2 618
Income on securities lending		-	-	-
Other income		-	-	20 150
		25 800	1 891	22 768
EXPENSES				
Management fees	3	297 037	62 547	104 932
Interest and bank charges		3 790	375	1 423
Transaction costs		10 243	-	-
Other expenses		-	-	-
		311 070	62 922	106 355
Net investment income/ (loss)		(285 270)	(61 031)	(83 587)
Net realised gains/ (losses) on				
- securities sold	2.6	6 269 972	(488 498)	2 943 187
- currencies	2.7	(333 947)	35 003	13 492
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	(13 049 891)	(6 513 707)	(10 327 607)
		(7 113 866)	(6 967 202)	(7 370 928)
Net realised result for the year		(7 399 136)	(7 028 233)	(7 454 515)
Change in net unrealised profit/ (loss) on				
- securities		14 724 942	5 329 078	8 468 111
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(907 511)	409 346	579 630
		13 817 431	5 738 424	9 047 741
Result of operations		6 418 295	(1 289 809)	1 593 226
Movements in capital				
Subscriptions		8 981 170	14 342 353	15 814 285
Redemptions		(8 023 450)	(56 102 227)	(82 872 963)
		957 720	(41 759 874)	(67 058 678)
Dividend paid	10	(2 653 048)	-	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		76 981 618	-	-

(1) For more details, please refer the Note 1 of this report.
The accompanying notes form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF ⁽¹⁾ EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF EUR
Net assets at the beginning of the year		23 430 984	967 091 085	924 207 634
INCOME				
Dividends, net	2.10	-	2 459 313	1 888 621
Interest on Bonds, net	2.10	-	-	-
Bank interest		368	356 621	211 459
Income on securities lending		-	-	-
Other income		1 250	-	-
		1 618	2 815 934	2 100 080
EXPENSES				
Management fees	3	38 711	3 675 445	2 448 745
Interest and bank charges		268	23 200	37 152
Transaction costs		1 841	175 504	88 889
Other expenses		-	-	-
		40 820	3 874 149	2 574 786
Net investment income/ (loss)		(39 202)	(1 058 215)	(474 706)
Net realised gains/ (losses) on				
- securities sold	2.6	567 245	154 991 473	127 099 823
- currencies	2.7	(5 972)	(610 131)	733 462
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	2 192 143	264 535 539	(182 369 478)
		2 753 416	418 916 881	(54 536 193)
Net realised result for the year		2 714 214	417 858 666	(55 010 899)
Change in net unrealised profit/ (loss) on				
- securities		2 966 742	44 392 175	43 834 019
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(6 610)	(1 407 088)	3 037 211
		2 960 132	42 985 087	46 871 230
Result of operations		5 674 346	460 843 753	(8 139 669)
Movements in capital				
Subscriptions		-	152 403 572	135 863 231
Redemptions		(29 105 330)	(138 670 847)	(295 836 050)
		(29 105 330)	13 732 725	(159 972 819)
Dividend paid	10	-	-	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		-	1 441 667 563	756 095 146

(1) For more details, please refer the Note 1 of this report.
The accompanying notes form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF ⁽¹⁾ EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF ⁽¹⁾ EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF EUR
Net assets at the beginning of the year		45 406 099	197 721 658	139 187 550
INCOME				
Dividends, net	2.10	-	487 220	-
Interest on Bonds, net	2.10	-	-	-
Bank interest		1 365	3 969	25 397
Income on securities lending		-	-	-
Other income		1 453	-	467 918
		2 818	491 189	493 315
EXPENSES				
Management fees	3	72 198	241 853	1 300 666
Interest and bank charges		1 800	5 480	2 698
Transaction costs		3 281	-	70 742
Other expenses		11	-	-
		77 290	247 333	1 374 106
Net investment income/ (loss)		(74 472)	243 856	(880 791)
Net realised gains/ (losses) on				
- securities sold	2.6	7 002 058	10 913 052	45 643 470
- currencies	2.7	(194 152)	(134 867)	(143 867)
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	(5 008 909)	(42 217 055)	(54 398 441)
		1 798 997	(31 438 870)	(8 898 838)
Net realised result for the year		1 724 525	(31 195 014)	(9 779 629)
Change in net unrealised profit/ (loss) on				
- securities		2 723 495	17 831 442	50 403 044
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		40 333	(764 282)	917 594
		2 763 828	17 067 160	51 320 638
Result of operations		4 488 353	(14 127 854)	41 541 009
Movements in capital				
Subscriptions		2 259 364	9 768 614	551 456 824
Redemptions		(52 153 816)	(193 362 418)	(237 231 169)
		(49 894 452)	(183 593 804)	314 225 655
Dividend paid	10	-	-	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		-	-	494 954 214

(1) For more details, please refer the Note 1 of this report.

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

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF ⁽¹⁾ EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF ⁽¹⁾ EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF USD
Net assets at the beginning of the year		61 983 951	77 364 507	112 686 010
INCOME				
Dividends, net	2.10	185 453	-	1 414 813
Interest on Bonds, net	2.10	-	-	-
Bank interest		5 781	1 502	21 488
Income on securities lending		-	-	-
Other income		-	-	-
		191 234	1 502	1 436 301
EXPENSES				
Management fees	3	101 627	122 360	634 104
Interest and bank charges		61	740	3 953
Transaction costs		-	-	9 263
Other expenses		-	-	-
		101 688	123 100	647 320
Net investment income/ (loss)		89 546	(121 598)	788 981
Net realised gains/ (losses) on				
- securities sold	2.6	3 571 614	3 686 761	17 273 683
- currencies	2.7	5 601	(40 939)	(175 968)
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	5 700 925	(9 878 734)	(97 155 942)
		9 278 140	(6 232 912)	(80 058 227)
Net realised result for the year		9 367 686	(6 354 510)	(79 269 246)
Change in net unrealised profit/ (loss) on				
- securities		4 682 077	6 561 524	9 181 329
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		78 440	254 989	(580 234)
		4 760 517	6 816 513	8 601 095
Result of operations		14 128 203	462 003	(70 668 151)
Movements in capital				
Subscriptions		2 804 648	12 782 873	218 633 304
Redemptions		(78 916 802)	(90 609 383)	(181 963 528)
		(76 112 154)	(77 826 510)	36 669 776
Dividend paid	10	-	-	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		-	-	78 687 635

(1) For more details, please refer the Note 1 of this report.

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

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF ⁽¹⁾ EUR
Net assets at the beginning of the year		275 679 079	127 843 435	97 670 280
INCOME				
Dividends, net	2.10	6 565 376	4 929 364	1 780 930
Interest on Bonds, net	2.10	-	-	1 714 032
Bank interest		41 237	22 527	56 448
Income on securities lending		-	-	-
Other income		-	40 565	-
		6 606 613	4 992 456	3 551 410
EXPENSES				
Management fees	3	1 265 647	424 925	242 299
Interest and bank charges		2 757	7 954	2 376
Transaction costs		18 261	137 489	-
Other expenses		-	32 509	-
		1 286 665	602 877	244 675
Net investment income/ (loss)		5 319 948	4 389 579	3 306 735
Net realised gains/ (losses) on				
- securities sold	2.6	29 042 541	1 936 387	(882 544)
- currencies	2.7	(7 062)	(5)	(10 340)
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	168 305	-
- swaps	2.5	(27 586 690)	-	(1 035 334)
		1 448 789	2 104 687	(1 928 218)
Net realised result for the year		6 768 737	6 494 266	1 378 517
Change in net unrealised profit/ (loss) on				
- securities		15 575 616	13 401 273	754 934
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	40 200	-
- swaps		403 946	-	1 632 867
		15 979 562	13 441 473	2 387 801
Result of operations		22 748 299	19 935 739	3 766 318
Movements in capital				
Subscriptions		243 831 856	30 345 649	11 455 032
Redemptions		(189 639 845)	(40 226 953)	(112 891 630)
		54 192 011	(9 881 304)	(101 436 598)
Dividend paid	10	(112 291 790)	(632 999)	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		240 327 599	137 264 871	-

(1) For more details, please refer the Note 1 of this report.
The accompanying notes form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF EUR
Net assets at the beginning of the year		16 197 406	71 646 164	33 030 399
INCOME				
Dividends, net	2.10	-	1 647	-
Interest on Bonds, net	2.10	-	2 587 761	-
Bank interest		2 026	124 389	4 045
Income on securities lending		-	-	-
Other income		-	-	-
		2 026	2 713 797	4 045
EXPENSES				
Management fees	3	19 696	113 459	283 852
Interest and bank charges		144	104 179	160
Transaction costs		1 264	-	2 521
Other expenses		-	-	-
		21 104	217 638	286 533
Net investment income/ (loss)		(19 078)	2 496 159	(282 488)
Net realised gains/ (losses) on				
- securities sold	2.6	1 491 232	(5 056 113)	1 641 781
- currencies	2.7	(940)	(448 193)	5 319
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	(2 376 276)	4 200 668	(7 822 949)
		(885 984)	(1 303 638)	(6 175 849)
Net realised result for the year		(905 062)	1 192 521	(6 458 337)
Change in net unrealised profit/ (loss) on				
- securities		1 740 247	4 319 535	6 540 761
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		72 487	342 344	330 501
		1 812 734	4 661 879	6 871 262
Result of operations		907 672	5 854 400	412 925
Movements in capital				
Subscriptions		1 594 865	552 425 749	375 101
Redemptions		(2 059 513)	(360 112 988)	(361 764)
		(464 648)	192 312 761	13 337
Dividend paid	10	(677 187)	(158 963 424)	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		15 963 243	110 849 901	33 456 661

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF EUR
Net assets at the beginning of the year		293 681 104	753 496 287	51 912 884
INCOME				
Dividends, net	2.10	-	-	-
Interest on Bonds, net	2.10	6 120 269	20 610 021	2 021 670
Bank interest		6 518	28 051	2 331
Income on securities lending		-	-	-
Other income		60	287	30
		6 126 847	20 638 359	2 024 031
EXPENSES				
Management fees	3	529 672	1 838 336	114 198
Interest and bank charges		-	736	177
Transaction costs		25 139	67 546	8 504
Other expenses		-	-	111
		554 811	1 906 618	122 990
Net investment income/ (loss)		5 572 036	18 731 741	1 901 041
Net realised gains/ (losses) on				
- securities sold	2.6	(22 493 551)	(57 396 061)	(10 452 177)
- currencies	2.7	-	-	-
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	-	-	-
		(22 493 551)	(57 396 061)	(10 452 177)
Net realised result for the year		(16 921 515)	(38 664 320)	(8 551 136)
Change in net unrealised profit/ (loss) on				
- securities		39 709 834	141 037 641	17 101 253
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		-	-	-
		39 709 834	141 037 641	17 101 253
Result of operations		22 788 319	102 373 321	8 550 117
Movements in capital				
Subscriptions		301 322 941	1 191 230 721	106 391 152
Redemptions		(204 208 565)	(647 859 997)	(69 612 488)
		97 114 376	543 370 724	36 778 664
Dividend paid	10	(193 621)	(481 367)	(80 105)
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		413 390 178	1 398 758 965	97 161 560

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro- Weighted Govt Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF EUR
Net assets at the beginning of the year		306 243 085	62 984 923	1 200 609 529
INCOME				
Dividends, net	2.10	-	34 314	135 093
Interest on Bonds, net	2.10	5 653 095	-	7 704 642
Bank interest		4 068	8 261	53 438
Income on securities lending		-	-	-
Other income		732	-	-
		5 657 895	42 575	7 893 173
EXPENSES				
Management fees	3	629 528	318 738	1 643 543
Interest and bank charges		1 125	1 319	10 942
Transaction costs		16 308	4 940	-
Other expenses		-	-	-
		646 961	324 997	1 654 485
Net investment income/ (loss)		5 010 934	(282 422)	6 238 688
Net realised gains/ (losses) on				
- securities sold	2.6	(26 824 835)	7 581 230	(50 141 907)
- currencies	2.7	-	(15 995)	-
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	-	(23 764 305)	(24 978 649)
		(26 824 835)	(16 199 070)	(75 120 556)
Net realised result for the year		(21 813 901)	(16 481 492)	(68 881 868)
Change in net unrealised profit/ (loss) on				
- securities		44 202 916	(672 826)	80 724 155
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		-	(706 394)	(3 954 884)
		44 202 916	(1 379 220)	76 769 271
Result of operations		22 389 015	(17 860 712)	7 887 403
Movements in capital				
Subscriptions		169 862 849	31 818 382	200 422 370
Redemptions		(176 890 473)	(38 809 689)	(1 130 934 192)
		(7 027 624)	(6 991 307)	(930 511 822)
Dividend paid	10	-	-	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		321 604 476	38 132 904	277 985 110

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF USD	MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y USD	MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y USD
Net assets at the beginning of the year		86 750 462	544 768 932	81 460 211
INCOME				
Dividends, net	2.10	1 108	20 379	7 033
Interest on Bonds, net	2.10	1 711 474	11 078 411	3 127 842
Bank interest		29 580	554 769	79 018
Income on securities lending		-	-	-
Other income		-	88 561	1 844
		1 742 162	11 742 120	3 215 737
EXPENSES				
Management fees	3	202 543	424 208	87 213
Interest and bank charges		4 036	644 905	53 270
Transaction costs		-	255 096	12 263
Other expenses		-	123	4 152
		206 579	1 324 332	156 898
Net investment income/ (loss)		1 535 583	10 417 788	3 058 839
Net realised gains/ (losses) on				
- securities sold	2.6	262 623	(3 226 735)	(1 937 950)
- currencies	2.7	(22 050)	7 856 978	917 278
- forward foreign exchange contracts	2.8	-	(4 186 306)	520 095
- financial futures contracts	2.3	-	(18 038)	375
- swaps	2.5	(293 161)	-	-
		(52 588)	425 899	(500 202)
Net realised result for the year		1 482 995	10 843 687	2 558 637
Change in net unrealised profit/ (loss) on				
- securities		2 476 171	13 408 501	6 717 465
- forward foreign exchange contracts		-	(3 002 349)	146 857
- financial futures contracts		-	-	-
- swaps		(179 360)	-	-
		2 296 811	10 406 152	6 864 322
Result of operations		3 779 806	21 249 839	9 422 959
Movements in capital				
Subscriptions		171 853 604	966 306 096	232 575 021
Redemptions		(199 104 985)	(1 054 037 430)	(114 272 165)
		(27 251 381)	(87 731 334)	118 302 856
Dividend paid	10	(8 053)	(5 953 596)	(2 363 022)
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		63 270 834	472 333 841	206 823 004

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y	MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF
	Notes	USD	GBP	GBP
Net assets at the beginning of the year		596 144 996	4 394 128	588 896 054
INCOME				
Dividends, net	2.10	5 672	25 100	36 140
Interest on Bonds, net	2.10	23 841 296	117 893	19 034 646
Bank interest		431 755	119	11 521
Income on securities lending		-	-	-
Other income		101 699	-	-
		24 380 422	143 112	19 082 307
EXPENSES				
Management fees	3	529 544	4 255	358 949
Interest and bank charges		346 596	13	27 952
Transaction costs		220 756	-	16 346
Other expenses		-	-	-
		1 096 896	4 268	403 247
Net investment income/ (loss)		23 283 526	138 844	18 679 060
Net realised gains/ (losses) on				
- securities sold	2.6	(82 849 923)	(307 650)	(37 917 113)
- currencies	2.7	10 832 822	43	-
- forward foreign exchange contracts	2.8	(3 430 367)	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	-	57 102	-
		(75 447 468)	(250 505)	(37 917 113)
Net realised result for the year		(52 163 942)	(111 661)	(19 238 053)
Change in net unrealised profit/ (loss) on				
- securities		87 672 788	415 441	55 993 876
- forward foreign exchange contracts		(5 314 761)	-	-
- financial futures contracts		-	-	-
- swaps		-	104 882	-
		82 358 027	520 323	55 993 876
Result of operations		30 194 085	408 662	36 755 823
Movements in capital				
Subscriptions		1 420 466 493	3 005 820	331 371 725
Redemptions		(1 244 548 993)	(2 721 595)	(97 647 683)
		175 917 500	284 225	233 724 042
Dividend paid	10	(17 041 453)	(292 877)	(17 361 819)
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		785 215 128	4 794 138	842 014 100

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation- Linked Bond (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y	MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0- 5Y (DR) UCITS ETF
	Notes	GBP	USD	GBP
Net assets at the beginning of the year		68 960 285	161 326 134	454 831 794
INCOME				
Dividends, net	2.10	4 128	11 438	70 241
Interest on Bonds, net	2.10	490 308	21 847 280	6 841 400
Bank interest		-	665 589	65 163
Income on securities lending		-	-	-
Other income		-	25 796	-
		494 436	22 550 103	6 976 804
EXPENSES				
Management fees	3	48 998	380 483	197 561
Interest and bank charges		552	590 936	48 927
Transaction costs		601	259 635	10 386
Other expenses		496	209	-
		50 647	1 231 263	256 874
Net investment income/ (loss)		443 789	21 318 840	6 719 930
Net realised gains/ (losses) on				
- securities sold	2.6	(3 827 155)	(22 489 970)	(9 882 001)
- currencies	2.7	(675)	36 870 351	-
- forward foreign exchange contracts	2.8	-	(24 731 785)	-
- financial futures contracts	2.3	-	(4 359)	-
- swaps	2.5	-	-	-
		(3 827 830)	(10 355 763)	(9 882 001)
Net realised result for the year		(3 384 041)	10 963 077	(3 162 071)
Change in net unrealised profit/ (loss) on				
- securities		4 321 299	58 837 260	16 144 018
- forward foreign exchange contracts		-	4 504 487	-
- financial futures contracts		-	-	-
- swaps		-	-	-
		4 321 299	63 341 747	16 144 018
Result of operations		937 258	74 304 824	12 981 947
Movements in capital				
Subscriptions		19 255 156	2 445 161 432	94 605 322
Redemptions		(17 611 235)	(853 749 209)	(234 526 139)
		1 643 921	1 591 412 223	(139 920 817)
Dividend paid	10	(370 889)	(7 380 147)	(4 628 790)
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		71 170 575	1 819 663 034	323 264 134

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF EUR
Net assets at the beginning of the year		1 746 725 766	587 161 365	9 948 099
INCOME				
Dividends, net	2.10	485	2 469	494 322
Interest on Bonds, net	2.10	14 888 291	11 794 306	-
Bank interest		1 586 243	164 313	3 595
Income on securities lending		-	-	-
Other income		74 649	49 631	276
		16 549 668	12 010 719	498 193
EXPENSES				
Management fees	3	1 851 110	1 632 059	37 534
Interest and bank charges		1 626 484	64 256	228
Transaction costs		392 775	126 243	3 945
Other expenses		-	12 999	10
		3 870 369	1 835 557	41 717
Net investment income/ (loss)		12 679 299	10 175 162	456 476
Net realised gains/ (losses) on				
- securities sold	2.6	(25 291 708)	(38 302 056)	1 265 580
- currencies	2.7	26 505 540	713 515	9
- forward foreign exchange contracts	2.8	21 429 584	961 287	-
- financial futures contracts	2.3	-	-	33 075
- swaps	2.5	-	-	-
		22 643 416	(36 627 254)	1 298 664
Net realised result for the year		35 322 715	(26 452 092)	1 755 140
Change in net unrealised profit/ (loss) on				
- securities		78 790 099	66 903 972	886 564
- forward foreign exchange contracts		(1 144 779)	786 931	-
- financial futures contracts		-	-	1 690
- swaps		-	-	-
		77 645 320	67 690 903	888 254
Result of operations		112 968 035	41 238 811	2 643 394
Movements in capital				
Subscriptions		980 120 068	349 873 738	-
Redemptions		(1 165 578 914)	(395 604 534)	(1 380 008)
		(185 458 846)	(45 730 796)	(1 380 008)
Dividend paid	10	(12 044 613)	(134 007)	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		1 662 190 342	582 535 373	11 211 485

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF EUR
Net assets at the beginning of the year		272 384 281	1 252 068 423	877 380 861
INCOME				
Dividends, net	2.10	10 003 863	103	-
Interest on Bonds, net	2.10	-	20 275 885	18 594 515
Bank interest		75 254	27 254	24 557
Income on securities lending		-	-	-
Other income		726 371	2 558	477
		10 805 488	20 305 800	18 619 549
EXPENSES				
Management fees	3	401 122	2 120 054	1 870 078
Interest and bank charges		31 007	783	1 183
Transaction costs		740 004	79 564	79 409
Other expenses		48 934	-	521
		1 221 067	2 200 401	1 951 191
Net investment income/ (loss)		9 584 421	18 105 399	16 668 358
Net realised gains/ (losses) on				
- securities sold	2.6	17 270 257	(45 784 723)	(39 610 118)
- currencies	2.7	(5 665)	-	-
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	148 010	-	-
- swaps	2.5	-	-	-
		17 412 602	(45 784 723)	(39 610 118)
Net realised result for the year		26 997 023	(27 679 324)	(22 941 760)
Change in net unrealised profit/ (loss) on				
- securities		25 259 894	72 461 573	90 600 054
- forward foreign exchange contracts		-	-	-
- financial futures contracts		29 485	-	-
- swaps		-	-	-
		25 289 379	72 461 573	90 600 054
Result of operations		52 286 402	44 782 249	67 658 294
Movements in capital				
Subscriptions		183 606 007	847 882 870	1 172 094 718
Redemptions		(187 955 371)	(510 482 432)	(540 255 551)
		(4 349 364)	337 400 438	631 839 167
Dividend paid	10	(7 531 290)	(210 902)	(82 145)
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		312 790 029	1 634 040 208	1 576 796 177

Statement of Operations and Changes in Net Assets (continued)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF EUR
Net assets at the beginning of the year		295 626 218	1 087 509 165	1 087 822 660
INCOME				
Dividends, net	2.10	-	26	8
Interest on Bonds, net	2.10	15 168 605	21 772 270	10 439 773
Bank interest		18 675	25 377	17 166
Income on securities lending		-	-	-
Other income		582	261	129
		15 187 862	21 797 934	10 457 076
EXPENSES				
Management fees	3	879 248	1 493 381	936 524
Interest and bank charges		305	79	55
Transaction costs		38 902	52 840	21 240
Other expenses		-	-	-
		918 455	1 546 300	957 819
Net investment income/ (loss)		14 269 407	20 251 634	9 499 257
Net realised gains/ (losses) on				
- securities sold	2.6	(28 706 625)	(101 374 043)	(18 896 676)
- currencies	2.7	-	-	-
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	-	-	-
		(28 706 625)	(101 374 043)	(18 896 676)
Net realised result for the year		(14 437 218)	(81 122 409)	(9 397 419)
Change in net unrealised profit/ (loss) on				
- securities		103 499 125	145 305 469	76 203 481
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		-	-	-
		103 499 125	145 305 469	76 203 481
Result of operations		89 061 907	64 183 060	66 806 062
Movements in capital				
Subscriptions		970 236 855	762 637 439	444 301 149
Redemptions		(247 224 155)	(847 777 957)	(427 292 361)
		723 012 700	(85 140 518)	17 008 788
Dividend paid	10	(285 348)	(352 464)	(215 703)
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		1 107 415 477	1 066 199 243	1 171 421 807

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF ⁽¹⁾ USD	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF USD
Net assets at the beginning of the year		554 971 861	80 170 478	2 362 826 828
INCOME				
Dividends, net	2.10	4 023 695	173	49 190 277
Interest on Bonds, net	2.10	-	-	-
Bank interest		405 296	4 120	1 299 712
Income on securities lending		-	-	-
Other income		42 788	1 088	457 250
		4 471 779	5 381	50 947 239
EXPENSES				
Management fees	3	827 353	43 092	3 569 000
Interest and bank charges		401 044	1 272	176 639
Transaction costs		64 848	3 765	401 946
Other expenses		-	-	-
		1 293 245	48 129	4 147 585
Net investment income/ (loss)		3 178 534	(42 748)	46 799 654
Net realised gains/ (losses) on				
- securities sold	2.6	82 444 699	5 976 552	(16 418 893)
- currencies	2.7	85 343	40 733	(534 869)
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	(194 366)
- swaps	2.5	(115 440 510)	(4 554 956)	-
		(32 910 468)	1 462 329	(17 148 128)
Net realised result for the year		(29 731 934)	1 419 581	29 651 526
Change in net unrealised profit/ (loss) on				
- securities		62 642 779	(306 219)	614 919 947
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	1 184 026
- swaps		5 611 802	(528 336)	-
		68 254 581	(834 555)	616 103 973
Result of operations		38 522 647	585 026	645 755 499
Movements in capital				
Subscriptions		115 906 588	1 089 075	753 467 937
Redemptions		(168 040 499)	(81 844 579)	-
		(52 133 911)	(80 755 504)	753 467 937
Dividend paid	10	(1 611 752)	-	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		539 748 845	-	3 762 050 264

(1) For more details, please refer the Note 1 of this report.
The accompanying notes form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Amundi MSCI Japan JPY	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF GBP
Net assets at the beginning of the year		258 122 404 021	150 403 182	353 332 550
INCOME				
Dividends, net	2.10	7 087 638 502	263 043	14 038 967
Interest on Bonds, net	2.10	-	-	-
Bank interest		84 179 423	44 096	73 309
Income on securities lending		-	-	-
Other income		124 094 369	-	695 762
		7 295 912 294	307 139	14 808 038
EXPENSES				
Management fees	3	441 404 708	198 509	148 120
Interest and bank charges		70 563 324	184	21 534
Transaction costs		95 746 679	14 865	821 409
Other expenses		1 774 607	-	53
		609 489 318	213 558	991 116
Net investment income/ (loss)		6 686 422 976	93 581	13 816 922
Net realised gains/ (losses) on				
- securities sold	2.6	5 019 271 249	39 360 275	7 476 599
- currencies	2.7	535 352 443	(53 689)	2 469
- forward foreign exchange contracts	2.8	133 847 886	-	-
- financial futures contracts	2.3	572 412 160	-	201 680
- swaps	2.5	-	(41 270 053)	-
		6 260 883 738	(1 963 467)	7 680 748
Net realised result for the year		12 947 306 714	(1 869 886)	21 497 670
Change in net unrealised profit/ (loss) on				
- securities		70 528 730 673	11 453 689	5 310 554
- forward foreign exchange contracts		789 305 944	-	-
- financial futures contracts		31 282 250	-	23 420
- swaps		-	293 686	-
		71 349 318 867	11 747 375	5 333 974
Result of operations		84 296 625 581	9 877 489	26 831 644
Movements in capital				
Subscriptions		252 126 271 015	26 024 687	130 103 413
Redemptions		(54 855 869 150)	(27 878 436)	(157 518 787)
		197 270 401 865	(1 853 749)	(27 415 374)
Dividend paid	10	(431 722 486)	-	(10 386 992)
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		539 257 708 981	158 426 922	342 361 828

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF ⁽¹⁾	MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
	Notes	USD	USD	USD
Net assets at the beginning of the year		17 788 999	315 676 358	586 856 151
INCOME				
Dividends, net	2.10	241 933	2 817 188	11 428 403
Interest on Bonds, net	2.10	-	-	-
Bank interest		4 885	62 701	826 911
Income on securities lending		-	-	-
Other income		400	73 214	489 382
		247 218	2 953 103	12 744 696
EXPENSES				
Management fees	3	8 390	405 153	1 443 279
Interest and bank charges		36	13	622 651
Transaction costs		248	60 565	615 919
Other expenses		-	243	11 423
		8 674	465 974	2 693 272
Net investment income/ (loss)		238 544	2 487 129	10 051 424
Net realised gains/ (losses) on				
- securities sold	2.6	(9 762)	8 182 140	(8 539 746)
- currencies	2.7	-	23 225 377	1 398 148
- forward foreign exchange contracts	2.8	-	-	328 968
- financial futures contracts	2.3	10 647	175 410	758 248
- swaps	2.5	-	-	-
		885	31 582 927	(6 054 382)
Net realised result for the year		239 429	34 070 056	3 997 042
Change in net unrealised profit/ (loss) on				
- securities		4 727 408	26 646 021	188 861 822
- forward foreign exchange contracts		-	-	(696 809)
- financial futures contracts		4 098	64 780	240 947
- swaps		-	-	-
		4 731 506	26 710 801	188 405 960
Result of operations		4 970 935	60 780 857	192 403 002
Movements in capital				
Subscriptions		1 191 012	192 682 434	402 392 844
Redemptions		-	(569 139 649)	(78 727 711)
		1 191 012	(376 457 215)	323 665 133
Dividend paid	10	(180 897)	-	(92 180)
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		23 770 049	-	1 102 832 106

(1) For more details, please refer the Note 1 of this report.
The accompanying notes form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF ⁽¹⁾ EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF EUR
Net assets at the beginning of the year		951 668 134	798 376 950	1 644 012 743
INCOME				
Dividends, net	2.10	332 861	-	3 691 344
Interest on Bonds, net	2.10	6 612 912	-	-
Bank interest		53 896	20 846	64 873
Income on securities lending		-	-	-
Other income		-	108 818	88 144
		6 999 669	129 664	3 844 361
EXPENSES				
Management fees	3	551 773	4 063 544	5 007 999
Interest and bank charges		18 832	456	22 647
Transaction costs		-	133 136	383 461
Other expenses		-	40	21
		570 605	4 197 176	5 414 128
Net investment income/ (loss)		6 429 064	(4 067 512)	(1 569 767)
Net realised gains/ (losses) on				
- securities sold	2.6	(17 070 360)	110 034 177	416 150 666
- currencies	2.7	(79 042)	39 061	(159 391)
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	3 747 030	(84 601 142)	225 233 951
		(13 402 372)	25 472 096	641 225 226
Net realised result for the year		(6 973 308)	21 404 584	639 655 459
Change in net unrealised profit/ (loss) on				
- securities		22 348 854	126 735 883	245 560 232
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(1 738 626)	864 049	(8 235 919)
		20 610 228	127 599 932	237 324 313
Result of operations		13 636 920	149 004 516	876 979 772
Movements in capital				
Subscriptions		137 654 044	132 124 672	551 808 196
Redemptions		(1 102 959 098)	(45 344 633)	(269 455 861)
		(965 305 054)	86 780 039	282 352 335
Dividend paid	10	-	-	(2 710 178)
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		-	1 034 161 505	2 800 634 672

(1) For more details, please refer the Note 1 of this report.
The accompanying notes form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB EUR	MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF EUR
Net assets at the beginning of the year		1 405 969 102	883 828 596	47 833 075
INCOME				
Dividends, net	2.10	87 313 975	11 532	2 999
Interest on Bonds, net	2.10	-	21 779 928	951 188
Bank interest		425 393	285 453	10 984
Income on securities lending		229 506	-	-
Other income		902 557	5 823	130
		88 871 431	22 082 736	965 301
EXPENSES				
Management fees	3	4 183 027	1 579 365	73 110
Interest and bank charges		351 465	101 670	1 772
Transaction costs		1 023 667	129 665	2 707
Other expenses		-	8 868	-
		5 558 159	1 819 568	77 589
Net investment income/ (loss)		83 313 272	20 263 168	887 712
Net realised gains/ (losses) on				
- securities sold	2.6	200 045 833	(60 611 513)	(2 444 838)
- currencies	2.7	-	(18 897)	-
- forward foreign exchange contracts	2.8	-	(13 099)	-
- financial futures contracts	2.3	3 784 705	12 985	-
- swaps	2.5	-	-	-
		203 830 538	(60 630 524)	(2 444 838)
Net realised result for the year		287 143 810	(40 367 356)	(1 557 126)
Change in net unrealised profit/ (loss) on				
- securities		45 874 818	122 458 223	5 599 470
- forward foreign exchange contracts		-	12 255	-
- financial futures contracts		(35 590)	-	-
- swaps		-	-	-
		45 839 228	122 470 478	5 599 470
Result of operations		332 983 038	82 103 122	4 042 344
Movements in capital				
Subscriptions		319 011 953	729 494 064	47 849 427
Redemptions		(1 279 592 428)	(440 297 085)	(35 589 375)
		(960 580 475)	289 196 979	12 260 052
Dividend paid	10	-	-	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		778 371 665	1 255 128 697	64 135 471

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex- Agriculture EUR	MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/Core Commodity CRB Ex-Energy TR UCITS ETF ⁽¹⁾ EUR	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro- Weighted Govt Bond 1-3Y (DR) UCITS ETF EUR
Net assets at the beginning of the year		1 095 880 878	125 697 697	256 220 719
INCOME				
Dividends, net	2.10	8 636 846	-	-
Interest on Bonds, net	2.10	-	-	2 469 390
Bank interest		730 765	21 145	4 030
Income on securities lending		-	-	-
Other income		700 002	-	-
		10 067 613	21 145	2 473 420
EXPENSES				
Management fees	3	4 768 956	23 463	429 151
Interest and bank charges		48 836	2 615	125
Transaction costs		179 878	-	20 143
Other expenses		1 501	300	17
		4 999 171	26 378	449 436
Net investment income/ (loss)		5 068 442	(5 233)	2 023 984
Net realised gains/ (losses) on				
- securities sold	2.6	191 392 411	(8 504 505)	(6 154 131)
- currencies	2.7	(7 527 959)	1 108	-
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	(543 047 356)	(3 318 617)	-
		(359 182 904)	(11 822 014)	(6 154 131)
Net realised result for the year		(354 114 462)	(11 827 247)	(4 130 147)
Change in net unrealised profit/ (loss) on				
- securities		96 457 224	11 618 611	11 913 002
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(15 112 449)	120 413	-
		81 344 775	11 739 024	11 913 002
Result of operations		(272 769 687)	(88 223)	7 782 855
Movements in capital				
Subscriptions		1 657 307 864	-	33 550 356
Redemptions		(1 315 753 936)	(125 609 474)	(27 667 727)
		341 553 928	(125 609 474)	5 882 629
Dividend paid	10	-	-	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		1 164 665 119	-	269 886 203

(1) For more details, please refer the Note 1 of this report.
The accompanying notes form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro- Weighted Govt Bond 3-5Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF USD
Net assets at the beginning of the year		142 063 794	364 434 053	29 618 252
INCOME				
Dividends, net	2.10	-	17 166	-
Interest on Bonds, net	2.10	1 152 956	-	274 881
Bank interest		3 772	33 450	564
Income on securities lending		-	-	-
Other income		164	277 475	-
		1 156 892	328 091	275 445
EXPENSES				
Management fees	3	170 820	1 146 000	48 155
Interest and bank charges		63	25 369	1 518
Transaction costs		9 076	53 465	-
Other expenses		-	-	-
		179 959	1 224 834	49 673
Net investment income/ (loss)		976 933	(896 743)	225 772
Net realised gains/ (losses) on				
- securities sold	2.6	(8 960 816)	121 989 218	(13 822)
- currencies	2.7	-	15 318	14
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	-	(207 873 469)	268 363
		(8 960 816)	(85 868 933)	254 555
Net realised result for the year		(7 983 883)	(86 765 676)	480 327
Change in net unrealised profit/ (loss) on				
- securities		9 943 583	27 594 187	20 931
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		-	1 325 409	(145 469)
		9 943 583	28 919 596	(124 538)
Result of operations		1 959 700	(57 846 080)	355 789
Movements in capital				
Subscriptions		137 383 930	131 126 714	10 192 213
Redemptions		(224 266 420)	(146 346 952)	(37 173 394)
		(86 882 490)	(15 220 238)	(26 981 181)
Dividend paid	10	-	-	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		57 141 004	291 367 735	2 992 860

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF ⁽¹⁾ EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF EUR
Net assets at the beginning of the year		376 648 539	141 401 117	272 318 789
INCOME				
Dividends, net	2.10	9 747 842	866 787	1 988 680
Interest on Bonds, net	2.10	-	-	-
Bank interest		46 793	11 979	53 497
Income on securities lending		-	-	-
Other income		719 857	-	-
		10 514 492	878 766	2 042 177
EXPENSES				
Management fees	3	2 896 588	502 420	1 350 122
Interest and bank charges		72 433	6 245	4 609
Transaction costs		888 894	-	24 170
Other expenses		315	-	-
		3 858 230	508 665	1 378 901
Net investment income/ (loss)		6 656 262	370 101	663 276
Net realised gains/ (losses) on				
- securities sold	2.6	(61 867 317)	10 548 653	35 865 148
- currencies	2.7	(45 659)	128 028	153 044
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	(106 690)	-	-
- swaps	2.5	-	(30 627 981)	(59 930 149)
		(62 019 666)	(19 951 300)	(23 911 957)
Net realised result for the year		(55 363 404)	(19 581 199)	(23 248 681)
Change in net unrealised profit/ (loss) on				
- securities		(26 579 746)	5 543 076	27 077 446
- forward foreign exchange contracts		-	-	-
- financial futures contracts		74 070	-	-
- swaps		-	(468 347)	(689 173)
		(26 505 676)	5 074 729	26 388 273
Result of operations		(81 869 080)	(14 506 470)	3 139 592
Movements in capital				
Subscriptions		434 830 730	74 396 862	22 720 737
Redemptions		(276 297 268)	(201 291 509)	(79 313 878)
		158 533 462	(126 894 647)	(56 593 141)
Dividend paid	10	(128 612)	-	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		453 184 309	-	218 865 240

(1) For more details, please refer the Note 1 of this report.

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

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors ESG Screened USD
Net assets at the beginning of the year		438 573 683	40 146 131	30 417 298
INCOME				
Dividends, net	2.10	5 538 156	-	647 874
Interest on Bonds, net	2.10	-	-	-
Bank interest		54 396	6 337	15 300
Income on securities lending		-	-	-
Other income		-	-	19 909
		5 592 552	6 337	683 083
EXPENSES				
Management fees	3	2 402 680	196 666	349 023
Interest and bank charges		43 998	461	4 193
Transaction costs		26 127	3 324	41 022
Other expenses		-	-	-
		2 472 805	200 451	394 238
Net investment income/ (loss)		3 119 747	(194 114)	288 845
Net realised gains/ (losses) on				
- securities sold	2.6	45 255 562	3 916 045	2 346 095
- currencies	2.7	238 788	(65 431)	(62 016)
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	77 643
- swaps	2.5	(77 068 528)	(9 036 962)	10 739 058
		(31 574 178)	(5 186 348)	13 100 780
Net realised result for the year		(28 454 431)	(5 380 462)	13 389 625
Change in net unrealised profit/ (loss) on				
- securities		38 555 630	6 675 393	26 709 133
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	6 856
- swaps		(2 829 314)	(207 188)	137 875
		35 726 316	6 468 205	26 853 864
Result of operations		7 271 885	1 087 743	40 243 489
Movements in capital				
Subscriptions		100 685 405	14 920 897	138 150 819
Redemptions		(212 987 237)	(12 001 384)	(26 387 628)
		(112 301 832)	2 919 513	111 763 191
Dividend paid	10	-	-	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		333 543 736	44 153 387	182 423 978

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF ⁽¹⁾ EUR
Net assets at the beginning of the year		326 991 949	130 507 173	28 246 631
INCOME				
Dividends, net	2.10	3 048 512	2 292 261	131 759
Interest on Bonds, net	2.10	-	-	-
Bank interest		105 784	51 768	1 844
Income on securities lending		-	-	-
Other income		-	-	-
		3 154 296	2 344 029	133 603
EXPENSES				
Management fees	3	2 599 564	716 402	143 639
Interest and bank charges		1 947	40 453	161
Transaction costs		43 124	9 114	1 951
Other expenses		-	-	-
		2 644 635	765 969	145 751
Net investment income/ (loss)		509 661	1 578 060	(12 148)
Net realised gains/ (losses) on				
- securities sold	2.6	47 424 103	16 556 672	2 728 318
- currencies	2.7	256 527	(76 866)	46 373
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	33 794 310	21 005 194	(3 131 242)
		81 474 940	37 485 000	(356 551)
Net realised result for the year		81 984 601	39 063 060	(368 699)
Change in net unrealised profit/ (loss) on				
- securities		32 754 384	10 689 802	2 967 872
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(1 501 611)	(1 191 858)	238 498
		31 252 773	9 497 944	3 206 370
Result of operations		113 237 374	48 561 004	2 837 671
Movements in capital				
Subscriptions		218 495 652	78 396 780	16 271 712
Redemptions		(69 610 058)	(111 593 723)	(47 356 014)
		148 885 594	(33 196 943)	(31 084 302)
Dividend paid	10	-	(209 038)	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		589 114 917	145 662 196	-

(1) For more details, please refer the Note 1 of this report.
The accompanying notes form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF USD
Net assets at the beginning of the year		82 717 729	77 676 661	147 295 000
INCOME				
Dividends, net	2.10	299 290	1 201 607	6 430
Interest on Bonds, net	2.10	-	-	1 270 512
Bank interest		14 262	6 463	154 336
Income on securities lending		-	-	-
Other income		-	-	34 405
		313 552	1 208 070	1 465 683
EXPENSES				
Management fees	3	499 547	278 013	276 536
Interest and bank charges		1 014	2 591	124 768
Transaction costs		11 497	4 894	14 205
Other expenses		-	-	3 159
		512 058	285 498	418 668
Net investment income/ (loss)		(198 506)	922 572	1 047 015
Net realised gains/ (losses) on				
- securities sold	2.6	12 864 921	3 075 871	(4 015 122)
- currencies	2.7	111 616	(21 514)	3 483 419
- forward foreign exchange contracts	2.8	-	-	980 443
- financial futures contracts	2.3	-	-	-
- swaps	2.5	(10 789 091)	(15 518 760)	-
		2 187 446	(12 464 403)	448 740
Net realised result for the year		1 988 940	(11 541 831)	1 495 755
Change in net unrealised profit/ (loss) on				
- securities		9 794 633	8 894 497	12 416 089
- forward foreign exchange contracts		-	-	(1 333 730)
- financial futures contracts		-	-	-
- swaps		4 629 857	(732 231)	-
		14 424 490	8 162 266	11 082 359
Result of operations		16 413 430	(3 379 565)	12 578 114
Movements in capital				
Subscriptions		48 432 057	51 229 042	158 838 748
Redemptions		(36 583 619)	(74 953 114)	(155 564 912)
		11 848 438	(23 724 072)	3 273 836
Dividend paid	10	-	-	(1 018 152)
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		110 979 597	50 573 024	162 128 798

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF ⁽¹⁾ (in liquidation)	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF
	Notes	EUR	EUR	EUR
Net assets at the beginning of the year		-	1 589 761 988	154 756 845
INCOME				
Dividends, net	2.10	12 765	44 506 188	259
Interest on Bonds, net	2.10	-	-	3 006 397
Bank interest		-	327 900	289 982
Income on securities lending		-	-	-
Other income		-	965 582	49 404
		12 765	45 799 670	3 346 042
EXPENSES				
Management fees	3	-	2 834 824	235 224
Interest and bank charges		-	185 340	229 892
Transaction costs		-	1 594 820	135 474
Other expenses		228	38 730	8 549
		228	4 653 714	609 139
Net investment income/ (loss)		12 537	41 145 956	2 736 903
Net realised gains/ (losses) on				
- securities sold	2.6	906 769	51 506 463	(3 577 018)
- currencies	2.7	(141)	(332 969)	(2 168 000)
- forward foreign exchange contracts	2.8	-	188 167	2 713 202
- financial futures contracts	2.3	-	586 500	13 595
- swaps	2.5	(14 384 864)	-	-
		(13 478 236)	51 948 161	(3 018 221)
Net realised result for the year		(13 465 699)	93 094 117	(281 318)
Change in net unrealised profit/ (loss) on				
- securities		(22 845)	140 232 690	9 977 320
- forward foreign exchange contracts		-	(1 229 323)	1 842 348
- financial futures contracts		-	416 808	23 720
- swaps		13 488 544	-	-
		13 465 699	139 420 175	11 843 388
Result of operations		-	232 514 292	11 562 070
Movements in capital				
Subscriptions		-	257 082 573	127 490 245
Redemptions		-	(830 100 748)	(144 747 458)
		-	(573 018 175)	(17 257 213)
Dividend paid	10	-	-	(98 998)
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		-	1 249 258 105	148 962 704

(1) For more details, please refer the Note 1 of this report.

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

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF ⁽¹⁾
	Notes	USD	USD	JPY
Net assets at the beginning of the year		390 100 750	15 907 969	206 782 703
INCOME				
Dividends, net	2.10	-	706	85 379
Interest on Bonds, net	2.10	-	1 138 696	12 147 331
Bank interest		157 311	35 827	7 698
Income on securities lending		-	-	-
Other income		152	22 971	1 852
		157 463	1 198 200	12 242 260
EXPENSES				
Management fees	3	644 777	76 274	883 362
Interest and bank charges		1 194	26 083	12 525
Transaction costs		71 609	12 524	279 231
Other expenses		-	2 152	10 951
		717 580	117 033	1 186 069
Net investment income/ (loss)		(560 117)	1 081 167	11 056 191
Net realised gains/ (losses) on				
- securities sold	2.6	67 821 917	(1 571 112)	(126 397 300)
- currencies	2.7	(525 497)	1 735 491	-
- forward foreign exchange contracts	2.8	-	(254 190)	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	(12 275 239)	-	-
		55 021 181	(89 811)	(126 397 300)
Net realised result for the year		54 461 064	991 356	(115 341 109)
Change in net unrealised profit/ (loss) on				
- securities		36 063 464	2 990 861	13 292 664
- forward foreign exchange contracts		-	(388 777)	-
- financial futures contracts		-	-	-
- swaps		1 932 672	-	-
		37 996 136	2 602 084	13 292 664
Result of operations		92 457 200	3 593 440	(102 048 445)
Movements in capital				
Subscriptions		383 867 660	99 027 356	3 108 126 478
Redemptions		(136 371 299)	(40 666 169)	(3 212 860 736)
		247 496 361	58 361 187	(104 734 258)
Dividend paid	10	-	(1 268 896)	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		730 054 311	76 593 700	-

(1) For more details, please refer the Note 1 of this report.
The accompanying notes form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF ⁽¹⁾ USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF ⁽¹⁾ USD
Net assets at the beginning of the year		41 492 789	24 553 218	65 618 634
INCOME				
Dividends, net	2.10	17 985	241 159	142
Interest on Bonds, net	2.10	23 107 503	-	-
Bank interest		195 442	12 338	6 358
Income on securities lending		-	-	-
Other income		-	9 939	23 580
		23 320 930	263 436	30 080
EXPENSES				
Management fees	3	3 906 382	42 406	78 059
Interest and bank charges		59 825	784	4 747
Transaction costs		-	11 207	5 242
Other expenses		-	80	-
		3 966 207	54 477	88 048
Net investment income/ (loss)		19 354 723	208 959	(57 968)
Net realised gains/ (losses) on				
- securities sold	2.6	(76 342 847)	(606 849)	12 278 369
- currencies	2.7	(5 449 696)	2 673 484	47 688
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	13 251	-
- swaps	2.5	(62 173 152)	-	(8 889 775)
		(143 965 695)	2 079 886	3 436 282
Net realised result for the year		(124 610 972)	2 288 845	3 378 314
Change in net unrealised profit/ (loss) on				
- securities		131 692 345	4 977 245	2 895 672
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	3 759	-
- swaps		22 192 390	-	(386 635)
		153 884 735	4 981 004	2 509 037
Result of operations		29 273 763	7 269 849	5 887 351
Movements in capital				
Subscriptions		2 464 763 462	33 050 871	3 376 388
Redemptions		(894 339 366)	(64 873 938)	(74 882 373)
		1 570 424 096	(31 823 067)	(71 505 985)
Dividend paid	10	-	-	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		1 641 190 648	-	-

(1) For more details, please refer the Note 1 of this report.
The accompanying notes form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF ⁽¹⁾ USD	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF EUR
Net assets at the beginning of the year		4 119 302	190 483 996	1 327 418 057
INCOME				
Dividends, net	2.10	114 661	2 811 856	40 754 679
Interest on Bonds, net	2.10	-	-	-
Bank interest		706	33 355	227 888
Income on securities lending		-	-	-
Other income		-	25 673	194 246
		115 367	2 870 884	41 176 813
EXPENSES				
Management fees	3	6 695	400 267	2 959 581
Interest and bank charges		205	12 355	27 633
Transaction costs		1 449	69 324	1 241 614
Other expenses		128	1 696	-
		8 477	483 642	4 228 828
Net investment income/ (loss)		106 890	2 387 242	36 947 985
Net realised gains/ (losses) on				
- securities sold	2.6	(68 341)	10 823 449	17 130 403
- currencies	2.7	39	21 019 761	16 831
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	2 188	48 181	1 075 735
- swaps	2.5	-	-	-
		(66 114)	31 891 391	18 222 969
Net realised result for the year		40 776	34 278 633	55 170 954
Change in net unrealised profit/ (loss) on				
- securities		627 171	19 538 385	239 410 536
- forward foreign exchange contracts		-	-	-
- financial futures contracts		1 196	16 658	185 797
- swaps		-	-	-
		628 367	19 555 043	239 596 333
Result of operations		669 143	53 833 676	294 767 287
Movements in capital				
Subscriptions		-	32 032 960	93 440 393
Redemptions		-	(276 350 632)	(119 980 777)
		-	(244 317 672)	(26 540 384)
Dividend paid	10	-	-	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		4 788 445	-	1 595 644 960

(1) For more details, please refer the Note 1 of this report.

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

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF ⁽¹⁾	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate UCITS ETF ⁽¹⁾
	Notes	USD	EUR	USD
Net assets at the beginning of the year		1 130 027 914	69 252 460	185 797 877
INCOME				
Dividends, net	2.10	13 836 203	2 012 413	3 117 576
Interest on Bonds, net	2.10	-	-	-
Bank interest		1 004 292	22 285	71 745
Income on securities lending		-	-	-
Other income		578 289	523	18 734
		15 418 784	2 035 221	3 208 055
EXPENSES				
Management fees	3	1 308 554	76 743	410 906
Interest and bank charges		906 894	1 862	6 534
Transaction costs		1 136 533	67 079	115 005
Other expenses		372	-	4 225
		3 352 353	145 684	536 670
Net investment income/ (loss)		12 066 431	1 889 537	2 671 385
Net realised gains/ (losses) on				
- securities sold	2.6	11 489 814	988 011	(1 644 975)
- currencies	2.7	193 361 576	7 961	17 775 239
- forward foreign exchange contracts	2.8	(557 702)	-	-
- financial futures contracts	2.3	193 355	64 492	7 843
- swaps	2.5	-	-	-
		204 487 043	1 060 464	16 138 107
Net realised result for the year		216 553 474	2 950 001	18 809 492
Change in net unrealised profit/ (loss) on				
- securities		112 660 526	10 278 999	30 817 007
- forward foreign exchange contracts		(5 788 832)	-	-
- financial futures contracts		-	18 302	5 983
- swaps		-	-	-
		106 871 694	10 297 301	30 822 990
Result of operations		323 425 168	13 247 302	49 632 482
Movements in capital				
Subscriptions		1 346 157 029	-	22 352 352
Redemptions		(2 799 610 111)	(1 838 095)	(257 782 711)
		(1 453 453 082)	(1 838 095)	(235 430 359)
Dividend paid	10	-	-	-
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		-	80 661 667	-

(1) For more details, please refer the Note 1 of this report.

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

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF USD
Net assets at the beginning of the year		124 152 084	24 163 907	-
INCOME				
Dividends, net	2.10	-	370	4 159
Interest on Bonds, net	2.10	2 955 837	561 780	-
Bank interest		4 436	8 657	442 419
Income on securities lending		-	-	-
Other income		132	752	1 295 208
		2 960 405	571 559	1 741 786
EXPENSES				
Management fees	3	350 042	48 228	2 324 459
Interest and bank charges		180	953	46 398
Transaction costs		6 378	-	215 345
Other expenses		-	-	-
		356 600	49 181	2 586 202
Net investment income/ (loss)		2 603 805	522 378	(844 416)
Net realised gains/ (losses) on				
- securities sold	2.6	(10 575 372)	(756 720)	293 267 275
- currencies	2.7	-	(9 990)	1 298 456
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	-	-	(412 294 368)
		(10 575 372)	(766 710)	(117 728 637)
Net realised result for the year		(7 971 567)	(244 332)	(118 573 053)
Change in net unrealised profit/ (loss) on				
- securities		21 105 129	1 909 616	255 914 273
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		-	-	11 669 319
		21 105 129	1 909 616	267 583 592
Result of operations		13 133 562	1 665 284	149 010 539
Movements in capital				
Subscriptions		147 912 227	6 090 002	2 555 094 629
Redemptions		(143 070 313)	(5 244 180)	(134 941 505)
		4 841 914	845 822	2 420 153 124
Dividend paid	10	-	-	(59 675 136)
Exchange differences on the net assets at December 31, 2022		-	-	-
Net assets at the end of the year		142 127 560	26 675 013	2 509 488 527

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action EUR	Combined EUR
Net assets at the beginning of the year		-	44 378 462 051
INCOME			
Dividends, net	2.10	4 978 155	477 034 016
Interest on Bonds, net	2.10	-	306 937 860
Bank interest		91 634	13 387 933
Income on securities lending		-	240 899
Other income		1 195 791	11 788 776
		6 265 580	809 389 484
EXPENSES			
Management fees	3	267 616	95 146 674
Interest and bank charges		8 828	7 411 999
Transaction costs		1 230 592	14 635 344
Other expenses		-	191 464
		1 507 036	117 385 481
Net investment income/ (loss)		4 758 544	692 004 003
Net realised gains/ (losses) on			
- securities sold	2.6	6 014 169	2 357 745 951
- currencies	2.7	(693 352)	306 830 716
- forward foreign exchange contracts	2.8	-	(4 262 720)
- financial futures contracts	2.3	55 754	11 165 052
- swaps	2.5	-	(2 122 431 460)
		5 376 571	549 047 539
Net realised result for the year		10 135 115	1 241 051 542
Change in net unrealised profit/ (loss) on			
- securities		14 858 381	5 751 281 252
- forward foreign exchange contracts		-	(5 392 579)
- financial futures contracts		12 844	2 487 175
- swaps		-	16 554 989
		14 871 225	5 764 930 837
Result of operations		25 006 340	7 005 982 379
Movements in capital			
Subscriptions		587 406 995	33 608 259 571
Redemptions		(176 267 472)	(27 744 633 600)
		411 139 523	5 863 625 971
Dividend paid	10	(3 665 961)	(477 293 831)
Exchange differences on the net assets at December 31, 2022		-	(399 554 422)
Net assets at the end of the year		432 479 902	56 371 222 148

Statistical information

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		3 935 665	4 304 369	4 555 909
Net asset value per share	EUR	154.6691	129.3034	148.4770
Class Dist				
Number of shares		794 821	858 473	888 027
Net asset value per share	EUR	64.9265	55.7546	66.3098
Total Net Assets	EUR	660 330 930	604 433 795	735 332 681

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		836 680	1 094 029	994 131
Net asset value per share	EUR	137.7842	101.3844	141.2746
Class Dist				
Number of shares		795 552	1 369 652	752 156
Net asset value per share	EUR	12.4456	9.7792	14.5257
Total Net Assets	EUR	125 182 487	124 311 814	151 371 132

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		9 522 277	6 178 347	7 506 432
Net asset value per share	EUR	304.3780	249.7365	286.5597
Class Daily Hedged to CHF - Dist				
Number of shares		267 973	111 780	82 614
Net asset value per share	CHF	192.3410	161.5062	208.2275
Class Daily Hedged to EUR - Acc				
Number of shares		1 283 030	167 661	36 152
Net asset value per share	EUR	134.8270	109.9189	138.3995
Class Daily Hedged to EUR - Dist				
Number of shares		3 281 865	3 209 081	3 837 694
Net asset value per share	EUR	240.7508	198.3693	254.7738

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Daily Hedged to GBP - Dist				
Number of shares		508 812	174 642	281 996
Net asset value per share	GBP	160.9188	130.9237	166.3787
Class Dist (EUR)				
Number of shares		56 038 517	65 782 221	93 827 531
Net asset value per share	EUR	44.1235	36.5821	42.8262
Class Dist (USD)				
Number of shares		54 623 470	53 259 704	59 087 685
Net asset value per share	USD	48.7615	39.0531	48.7165
Class S - Acc				
Number of shares		1 598 555	1 509 205	1 164 290
Net asset value per share	USD	127.7270	101.2427	123.7957
Total Net Assets	EUR	9 080 047 191	6 740 542 743	9 882 555 613

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

	Currency	31/12/23	31/12/22	31/12/21
Class Dist				
Number of shares		1 607 908	1 584 041	1 390 922
Net asset value per share	EUR	47.8768	45.6166	48.8691
Total Net Assets	EUR	76 981 618	72 258 651	67 973 155

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

	Currency	27/06/23*	31/12/22	31/12/21
Class Acc (EUR)				
Number of shares		135 949	136 667	93 425
Net asset value per share	EUR	272.4069	280.4412	276.8551
Class Acc (USD)				
Number of shares		15 618	16 840	17 440
Net asset value per share	USD	298.2848	299.2997	314.8383
Total Net Assets	EUR	41 287 893	43 049 683	30 693 524

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

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

	Currency	27/06/23*	31/12/22	31/12/21
Class Acc (EUR)				
Number of shares		112 700	93 818	86 751
Net asset value per share	EUR	473.7927	464.7982	489.0134
Class Acc (USD)				
Number of shares		27 846	47 027	30 938
Net asset value per share	USD	518.8254	496.0773	556.1301
Total Net Assets	EUR	66 590 246	65 465 452	57 552 155

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

	Currency	27/06/23*	31/12/22	31/12/21
Class Acc (EUR)				
Number of shares		146 980	162 007	145 989
Net asset value per share	EUR	143.8121	115.4998	172.4135
Class Acc (USD)				
Number of shares		40 858	40 858	36 928
Net asset value per share	USD	157.4775	123.2698	196.0784
Total Net Assets	EUR	27 013 504	23 430 984	31 537 686

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc (EUR)				
Number of shares		2 156 736	2 077 964	1 820 712
Net asset value per share	EUR	622.8922	422.2390	574.6895
Class Acc (USD)				
Number of shares		157 728	212 424	238 816
Net asset value per share	USD	688.1188	450.6339	653.5358
Total Net Assets	EUR	1 441 667 563	967 091 085	1 183 589 025

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc (EUR)				
Number of shares		1 495 996	1 795 961	1 316 462
Net asset value per share	EUR	441.8602	442.4432	440.3646

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

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc (USD)				
Number of shares		215 182	292 928	186 982
Net asset value per share	USD	488.0684	472.1715	500.7557
Total Net Assets	EUR	756 095 146	924 207 634	662 059 198

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

	Currency	27/06/23*	31/12/22	31/12/21
Class Acc (EUR)				
Number of shares		98 142	95 142	106 630
Net asset value per share	EUR	440.5572	402.0516	434.6352
Class Acc (USD)				
Number of shares		20 172	17 794	28 044
Net asset value per share	USD	482.4101	429.0895	494.2671
Total Net Assets	EUR	52 124 088	45 406 099	58 534 061

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

	Currency	27/06/23*	31/12/22	31/12/21
Class Acc (EUR)				
Number of shares		261 790	376 126	281 199
Net asset value per share	EUR	367.8029	402.6603	259.0641
Class Acc (USD)				
Number of shares		99 771	114 913	129 379
Net asset value per share	USD	402.7364	429.7366	294.6064
Total Net Assets	EUR	132 982 500	197 721 658	106 365 881

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

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc (EUR)				
Number of shares		456 206	403 747	1 200 983
Net asset value per share	EUR	236.0811	210.6519	219.8390
Class Acc (USD)				
Number of shares		1 640 309	256 997	4 712 157
Net asset value per share	USD	260.7914	224.8205	250.0010
Total Net Assets	EUR	494 954 214	139 187 550	1 299 939 377

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

	Currency	27/06/23*	31/12/22	31/12/21
Class Acc (EUR)				
Number of shares		149 458	158 625	167 282
Net asset value per share	EUR	438.1560	356.4345	503.5893
Class Acc (USD)				
Number of shares		15 275	15 275	19 675
Net asset value per share	USD	479.7761	380.4033	572.6795
Total Net Assets	EUR	72 178 697	61 983 951	94 149 508

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

	Currency	27/06/23*	31/12/22	31/12/21
Class Acc (EUR)				
Number of shares		175 445	169 395	115 089
Net asset value per share	EUR	397.0133	395.4636	396.2823
Class Acc (USD)				
Number of shares		30 125	26 235	18 965
Net asset value per share	USD	434.7270	422.0565	450.6504
Total Net Assets	EUR	81 613 959	77 364 507	53 123 201

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

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		54 199 550	38 474 957	52 911 615
Net asset value per share	EUR	1.3142	2.7442	2.9626
Total Net Assets	USD	78 687 635	112 686 010	178 265 968

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		18 899	25 946	25 947
Net asset value per share	GBP	206.8096	200.5133	186.2508
Class Dist				
Number of shares		638 489	1 064 549	537 285
Net asset value per share	EUR	120.8784	119.6548	123.2081
Class Monthly Hedged to GBP - Acc				
Number of shares		860 336	866 540	5 011 771
Net asset value per share	GBP	159.7726	145.8382	144.9837
Class S - Dist				
Number of shares		4 000	100	13
Net asset value per share	EUR	2.6843	28.1707	154.2138
Total Net Assets	EUR	240 327 599	275 679 079	937 398 108

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		11 525 316	13 137 626	13 798 620
Net asset value per share	EUR	9.9932	8.6054	10.0014
Class Dist				
Number of shares		205 519	155 263	30 877
Net asset value per share	EUR	107.4832	95.2472	115.0415
Total Net Assets	EUR	137 264 871	127 843 435	141 558 469

Statistical information (continued)

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

	Currency	21/09/23*	31/12/22	31/12/21
Class Acc				
Number of shares		765 000	893 000	1 003 000
Net asset value per share	EUR	113.7484	109.3732	120.4700
Total Net Assets	EUR	87 017 539	97 670 280	120 831 466

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Dist				
Number of shares		166 207	171 607	187 907
Net asset value per share	USD	96.0443	94.3866	104.9908
Total Net Assets	USD	15 963 243	16 197 406	19 728 521

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		897 164	560 156	231 248
Net asset value per share	USD	112.7213	107.2314	105.5364
Class Dist				
Number of shares		93 770	112 470	125 980
Net asset value per share	USD	103.5523	102.9511	101.6874
Class S - Dist				
Number of shares		100	100	100
Net asset value per share	USD	102.6401	8.8819	150.1097
Total Net Assets	USD	110 849 901	71 646 164	37 230 686

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		3 780 242	3 778 242	4 134 642
Net asset value per share	EUR	8.8504	8.7422	9.4508
Total Net Assets	EUR	33 456 661	33 030 399	39 075 760

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

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		2 610 912	1 993 230	1 405 800
Net asset value per share	EUR	153.7506	143.7419	168.0461
Class Dist				
Number of shares		80 678	51 005	49 870
Net asset value per share	EUR	148.2520	140.5793	167.1887
Total Net Assets	EUR	413 390 178	293 681 104	244 577 041

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		8 281 854	4 929 536	2 694 909
Net asset value per share	EUR	164.3889	151.2689	187.7919
Class Dist				
Number of shares		240 395	53 990	53 990
Net asset value per share	EUR	155.2193	144.6622	181.9847
Total Net Assets	EUR	1 398 758 965	753 496 287	515 907 442

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		497 358	288 863	237 400
Net asset value per share	EUR	187.8304	170.4601	266.0202
Class Dist				
Number of shares		23 085	17 777	15 350
Net asset value per share	EUR	162.1213	150.3767	240.3539
Total Net Assets	EUR	97 161 560	51 912 884	66 842 632

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		2 527 828	2 551 302	4 403 260
Net asset value per share	EUR	127.2256	120.0340	148.7177
Total Net Assets	EUR	321 604 476	306 243 085	654 842 995

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		4 710 353	5 381 777	5 050 663
Net asset value per share	USD	8.0955	11.7033	8.8853
Total Net Assets	USD	38 132 904	62 984 923	44 877 003

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		2 460 976	10 744 044	22 654 012
Net asset value per share	EUR	112.9572	111.7465	100.9561
Total Net Assets	EUR	277 985 110	1 200 609 529	2 287 061 598

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		498 508	717 033	4 130 798
Net asset value per share	USD	123.6575	118.1826	114.9470
Class Monthly Hedged to EUR - Dist				
Number of shares		13 773	5 000	1 000
Net asset value per share	EUR	104.3564	101.9769	102.0414
Class Monthly Hedged to GBP - Dist				
Number of shares		284	11 791	1 000
Net asset value per share	GBP	107.2908	103.3229	102.0574
Total Net Assets	USD	63 270 834	86 750 462	475 077 352

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y

	Currency	31/12/23	31/12/22	31/12/21
Class UCITS ETF Acc				
Number of shares		11 257 571	4 106 130	65 200
Net asset value per share	USD	10.2154	9.8022	10.1979
Class UCITS ETF Dist				
Number of shares		1 506 325	3 895 506	1 417 009
Net asset value per share	USD	97.3793	95.1082	100.3869
Class UCITS ETF EUR Hedged Dist				
Number of shares		2 245 229	1 344 253	217 474
Net asset value per share	EUR	83.5170	83.3631	89.9508
Class UCITS ETF GBP Hedged Dist				
Number of shares		104 646	-	-
Net asset value per share	GBP	10.1217	-	-
Class UCITS ETF HKD Hedged Acc				
Number of shares		14 200	116 200	19 200
Net asset value per share	HKD	973.8334	947.2535	992.6025
Class UCITS ETF MXN Hedged Acc				
Number of shares		23 613	25 249	100 000
Net asset value per share	MXN	278.6746	250.9415	245.6834
Total Net Assets	USD	472 333 841	544 768 932	168 804 936

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y

	Currency	31/12/23	31/12/22	31/12/21
Class UCITS ETF Acc				
Number of shares		400 447	-	-
Net asset value per share	USD	215.9805	-	-
Class UCITS ETF Dist				
Number of shares		725 540	730 726	312 771
Net asset value per share	USD	106.3355	103.7393	116.4258
Class UCITS ETF GBP Hedged Dist				
Number of shares		3 275 366	462 049	-
Net asset value per share	GBP	10.3425	10.1750	-
Total Net Assets	USD	206 823 004	81 460 211	36 414 643

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y

	Currency	31/12/23	31/12/22	31/12/21
Class UCITS ETF Acc				
Number of shares		14 144 844	7 502 749	4 669 000
Net asset value per share	USD	7.3449	7.1299	10.0836
Class UCITS ETF Dist				
Number of shares		2 692 206	3 079 994	1 661 142
Net asset value per share	USD	109.9808	109.9185	160.0510
Class UCITS ETF EUR Hedged Dist				
Number of shares		2 077 037	2 421 481	1 057 775
Net asset value per share	EUR	69.9850	72.1482	108.2018
Class UCITS ETF GBP Hedged Dist				
Number of shares		7 906 184	1 130 000	-
Net asset value per share	GBP	10.2684	10.4278	-
Class UCITS ETF HKD Hedged Acc				
Number of shares		1 337 158	38 989	18 200
Net asset value per share	HKD	707.5685	695.3487	991.0924
Total Net Assets	USD	785 215 128	596 144 996	445 417 944

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

	Currency	31/12/23	31/12/22	31/12/21
Class Dist				
Number of shares		39 956	37 956	251 101
Net asset value per share	GBP	119.9854	115.7689	150.3065
Total Net Assets	GBP	4 794 138	4 394 128	37 742 122

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

	Currency	31/12/23	31/12/22	31/12/21
Class Dist				
Number of shares		7 953 949	5 644 952	5 193 373
Net asset value per share	GBP	105.8611	104.3225	140.0774
Total Net Assets	GBP	842 014 100	588 896 054	727 474 298

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Dist				
Number of shares		483 701	470 179	362 332
Net asset value per share	GBP	147.1375	146.6681	221.7969
Total Net Assets	GBP	71 170 575	68 960 285	80 364 134

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y

	Currency	31/12/23	31/12/22	31/12/21
Class UCITS ETF Acc				
Number of shares		2 230 388	-	-
Net asset value per share	USD	257.2589	-	-
Class UCITS ETF Dist				
Number of shares		4 479 349	1 423 613	1 179 758
Net asset value per share	USD	85.8864	84.5347	100.9642
Class UCITS ETF EUR Hedged Acc				
Number of shares		17 022 761	-	-
Net asset value per share	EUR	41.9673	-	-
Class UCITS ETF GBP Hedged Dist				
Number of shares		5 394 202	3 227 000	-
Net asset value per share	GBP	10.2759	10.2212	-
Class UCITS ETF HKD Hedged Acc				
Number of shares		12 200	12 200	19 200
Net asset value per share	HKD	855.2256	835.3309	989.3075
Total Net Assets	USD	1 819 663 034	161 326 134	121 549 765

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

	Currency	31/12/23	31/12/22	31/12/21
Class Dist				
Number of shares		19 092 175	27 574 790	12 376 019
Net asset value per share	GBP	16.9317	16.4944	17.5178
Total Net Assets	GBP	323 264 134	454 831 794	216 801 620

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		2 791 872	2 533 614	3 540 931
Net asset value per share	USD	21.4370	20.6607	23.6651
Class Dist				
Number of shares		5 044 109	7 394 754	8 989 208
Net asset value per share	USD	109.3764	106.1871	122.4360
Class Monthly Hedged to EUR - Dist				
Number of shares		6 782 028	5 213 263	4 970 026
Net asset value per share	EUR	18.5563	18.4516	21.8501
Class Monthly Hedged to GBP - Dist				
Number of shares		6 916 909	6 618 401	16 981 656
Net asset value per share	GBP	103.3875	101.3036	118.7337
Total Net Assets	USD	1 662 190 342	1 746 725 766	4 038 876 781

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		8 792 109	8 635 918	7 807 272
Net asset value per share	EUR	47.3760	44.4131	54.1745
Class Dist				
Number of shares		536 326	490 881	235 491
Net asset value per share	EUR	8.2017	7.7974	9.6344
Class Monthly Hedged to CHF - Acc				
Number of shares		5 426 820	4 564 398	2 920 000
Net asset value per share	CHF	8.1823	7.8270	9.8133
Class Monthly Hedged to EUR - Acc				
Number of shares		2 314 847	3 489 428	3 575 047
Net asset value per share	EUR	45.7393	42.8038	53.3503
Class Monthly Hedged to GBP - Dist				
Number of shares		830 838	1 624 966	908 026
Net asset value per share	GBP	8.3016	7.7780	9.7259
Total Net Assets	EUR	582 535 373	587 161 365	654 127 729

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		70 514	80 114	99 114
Net asset value per share	EUR	158.9966	124.1743	141.1665
Total Net Assets	EUR	11 211 485	9 948 099	13 991 577

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		1 129 747	820 227	489 000
Net asset value per share	EUR	12.4361	10.4310	11.8668
Class Dist				
Number of shares		5 170 860	5 305 654	5 585 654
Net asset value per share	EUR	57.7738	49.7259	58.5904
Total Net Assets	EUR	312 790 029	272 384 281	333 069 086

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		13 326 690	10 494 951	11 030 997
Net asset value per share	EUR	121.3601	117.4731	123.6444
Class Dist				
Number of shares		140 224	164 504	156 613
Net asset value per share	EUR	119.1744	116.6741	124.5499
Total Net Assets	EUR	1 634 040 208	1 252 068 423	1 383 427 764

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		10 786 664	6 312 282	3 332 787
Net asset value per share	EUR	145.4331	138.2212	153.7396
Class Dist				
Number of shares		62 043	39 150	34 150
Net asset value per share	EUR	129.8670	124.8916	140.6968
Total Net Assets	EUR	1 576 796 177	877 380 861	517 186 256

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		5 563 315	1 604 011	559 361
Net asset value per share	EUR	196.6204	177.7146	238.2495
Class Dist				
Number of shares		95 434	80 600	23 600
Net asset value per share	EUR	142.0274	131.1403	180.3406
Total Net Assets	EUR	1 107 415 477	295 626 218	137 523 551

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		6 241 795	6 627 618	3 877 107
Net asset value per share	EUR	167.0790	156.1949	191.7476
Class Dist				
Number of shares		1 473 597	3 482 800	1 284 266
Net asset value per share	EUR	15.8293	15.0191	18.7582
Total Net Assets	EUR	1 066 199 243	1 087 509 165	767 516 575

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		6 920 378	6 675 571	7 111 265
Net asset value per share	EUR	165.2382	156.1136	172.9717

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Dist				
Number of shares		196 431	337 702	198 702
Net asset value per share	EUR	142.0899	135.2524	151.1950
Total Net Assets	EUR	1 171 421 807	1 087 822 660	1 260 090 561

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		34 393 851	38 973 882	30 333 061
Net asset value per share	GBP	12.9154	12.0029	11.4863
Class Dist				
Number of shares		371 131	345 651	311 111
Net asset value per share	GBP	115.3499	111.4979	110.9109
Class Monthly Hedged to EUR - Acc				
Number of shares		417 923	396 108	349 169
Net asset value per share	EUR	139.5697	132.2868	128.6659
Class Monthly Hedged to USD - Acc				
Number of shares		16 904	16 904	370 904
Net asset value per share	USD	164.5827	152.1354	144.4514
Total Net Assets	GBP	539 748 845	554 971 861	460 199 321

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

	Currency	13/03/23*	31/12/22	31/12/21
Class Acc				
Number of shares		4 682 038	4 623 766	5 683 245
Net asset value per share	USD	17.4529	17.3387	22.0577
Total Net Assets	USD	81 715 263	80 170 478	125 359 545

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

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		227 778 424	177 163 783	103 047 756
Net asset value per share	USD	16.5162	13.3369	16.3163
Total Net Assets	USD	3 762 050 264	2 362 826 828	1 681 368 253

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		219 238 036	127 666 626	96 196 274
Net asset value per share	JPY	2 322	1 808	1 896
Class Daily Hedged EUR - Dist				
Number of shares		487 364	559 300	615 000
Net asset value per share	EUR	23.2409	17.9665	19.6403
Class Daily Hedged to GBP - Acc				
Number of shares		1 950 079	11 177 591	13 286 416
Net asset value per share	GBP	15.9055	11.9074	12.5794
Class Dist				
Number of shares		2 414 998	636 809	1 174 680
Net asset value per share	JPY	9 443	7 483	8 053
Total Net Assets	JPY	539 257 708 981	258 122 404 021	219 399 737 320

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		15 293 362	15 627 314	20 918 386
Net asset value per share	USD	10.3591	9.6243	12.1839
Total Net Assets	USD	158 426 922	150 403 182	254 868 017

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Dist				
Number of shares		31 834 213	34 234 585	26 231 556
Net asset value per share	GBP	10.7545	10.3209	10.6167
Total Net Assets	GBP	342 361 828	353 332 550	278 493 742

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

	Currency	31/12/23	31/12/22	31/12/21
Class Dist				
Number of shares		1 391 512	1 306 512	3 662 600
Net asset value per share	USD	17.0821	13.6156	17.3745
Total Net Assets	USD	23 770 049	17 788 999	63 636 015

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

	Currency	22/11/23*	31/12/22	31/12/21
Class Acc				
Number of shares		7 603 497	10 589 822	9 575 220
Net asset value per share	USD	36.5793	29.8094	38.2947
Total Net Assets	USD	278 130 765	315 676 358	366 680 453

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		29 121 845	19 652 558	20 605 327
Net asset value per share	USD	34.4070	27.2677	34.4853
Class Dist				
Number of shares		340 607	89 954	10 000
Net asset value per share	USD	20.1860	16.1930	20.9301
Class Monthly Hedged to EUR - Acc				
Number of shares		3 855 655	2 590 424	2 322 290
Net asset value per share	EUR	22.0603	17.9114	22.6635
Total Net Assets	USD	1 102 832 106	586 856 151	770 643 093

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

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

	Currency	15/06/23*	31/12/22	31/12/21
Class Acc				
Number of shares		6 456 150	9 536 700	8 069 697
Net asset value per share	EUR	101.4897	99.7900	100.2705
Total Net Assets	EUR	655 232 917	951 668 134	809 153 212

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc (EUR)				
Number of shares		2 601 714	2 377 409	1 874 812
Net asset value per share	EUR	390.4627	331.1582	381.3003
Class Acc (USD)				
Number of shares		66 101	47 210	47 217
Net asset value per share	USD	305.6390	250.4432	307.2670
Total Net Assets	EUR	1 034 161 505	798 376 950	727 624 411

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		33 344 248	27 364 216	23 323 014
Net asset value per share	EUR	61.2369	40.9542	56.9905
Class Daily Hedged to EUR - Acc				
Number of shares		2 252 834	2 406 903	410 000
Net asset value per share	EUR	12.3312	8.2030	12.5252
Class Dist				
Number of shares		4 556 592	4 676 582	5 462 162
Net asset value per share	USD	177.2041	114.9246	171.5596
Total Net Assets	EUR	2 800 634 672	1 644 012 743	2 158 356 474

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

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		6 022 759	14 234 266	13 712 613
Net asset value per share	EUR	129.2383	98.7735	98.2436
Total Net Assets	EUR	778 371 665	1 405 969 102	1 347 177 248

MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB

	Currency	31/12/23	31/12/22	31/12/21
Class Monthly Hedged to SEK - Acc				
Number of shares		-	68 250	43 250
Net asset value per share	SEK	-	174.2695	202.3774
UCITS ETF Acc				
Number of shares		8 706 817	6 586 901	5 186 242
Net asset value per share	EUR	144.1547	134.0173	155.4765
Total Net Assets	EUR	1 255 128 697	883 828 596	807 188 934

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		496 352	397 381	398 000
Net asset value per share	EUR	129.2136	120.3708	140.3121
Total Net Assets	EUR	64 135 471	47 833 075	55 844 236

MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		53 275 974	43 319 135	61 478 551
Net asset value per share	EUR	21.0413	25.0009	19.3155
Class Daily Hedged to EUR - Acc				
Number of shares		1 786 397	445 889	1 155 989
Net asset value per share	EUR	24.4429	28.8486	24.2583
Total Net Assets	EUR	1 164 665 119	1 095 880 878	1 215 535 482

Statistical information (continued)

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

	Currency	19/01/23*	31/12/22	31/12/21
Class Acc				
Number of shares		4 739 320	5 022 220	6 861 852
Net asset value per share	EUR	25.0241	25.0283	22.6713
Total Net Assets	EUR	118 597 344	125 697 697	155 567 694

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		2 784 633	2 722 165	2 068 441
Net asset value per share	EUR	96.9198	94.1238	99.4611
Total Net Assets	EUR	269 886 203	256 220 719	205 729 600

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		549 927	1 429 673	1 190 201
Net asset value per share	EUR	103.9065	99.3680	111.0541
Total Net Assets	EUR	57 141 004	142 063 794	132 176 803

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		19 931 947	22 131 762	10 268 740
Net asset value per share	USD	14.6181	16.4665	21.0698
Total Net Assets	USD	291 367 735	364 434 053	216 360 735

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

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		31 149	320 249	1 795 500
Net asset value per share	USD	96.0820	92.4851	93.6102
Total Net Assets	USD	2 992 860	29 618 252	168 077 053

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		4 985 215	4 004 351	2 416 697
Net asset value per share	EUR	75.2459	89.4780	112.5029
Class UCITS ETF Dist				
Number of shares		4 347 051	-	-
Net asset value per share	EUR	17.9586	-	-
Class USD				
Number of shares		-	2 048 932	1 713 370
Net asset value per share	USD	-	9.5566	12.8034
Total Net Assets	EUR	453 184 309	376 648 539	291 175 985

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

	Currency	10/07/23*	31/12/22	31/12/21
Class Dist				
Number of shares		7 833 693	6 506 429	4 523 524
Net asset value per share	EUR	19.7245	21.7325	24.5837
Total Net Assets	EUR	154 516 123	141 401 117	111 205 355

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		1 923 822	2 439 530	2 472 407
Net asset value per share	EUR	113.7658	111.6275	130.9937
Total Net Assets	EUR	218 865 240	272 318 789	323 869 913

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

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		5 576 973	7 264 582	6 798 215
Net asset value per share	EUR	59.8073	58.0886	66.4808
Class USD				
Number of shares		-	2 855 015	2 823 057
Net asset value per share	USD	-	6.1994	7.5600
Total Net Assets	EUR	333 543 736	438 573 683	470 718 586

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		321 491	301 471	289 601
Net asset value per share	EUR	137.3394	133.1674	121.2413
Total Net Assets	EUR	44 153 387	40 146 131	35 111 629

MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors ESG Screened

	Currency	31/12/23	31/12/22	31/12/21
Class UCITS ETF Acc				
Number of shares		4 878 431	1 348 262	2 314 882
Net asset value per share	EUR	31.9715	18.5865	27.6857
Class UCITS ETF Dist				
Number of shares		172 292	111 200	83 900
Net asset value per share	EUR	53.2294	30.9445	46.8660
Total Net Assets	USD	182 423 978	30 417 298	77 353 898

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		26 448 386	18 720 786	12 310 123
Net asset value per share	EUR	22.2741	17.4667	14.4301
Total Net Assets	EUR	589 114 917	326 991 949	177 637 509

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		6 055 980	7 854 151	7 019 622
Net asset value per share	EUR	22.9504	16.1976	20.7103
Class Dist				
Number of shares		197 206	133 368	166 155
Net asset value per share	EUR	33.8475	24.6544	33.0680
Total Net Assets	EUR	145 662 196	130 507 173	150 872 907

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

	Currency	21/09/23*	31/12/22	31/12/21
Class Acc				
Number of shares		909 220	1 052 695	1 161 766
Net asset value per share	EUR	30.7013	26.8326	23.2234
Total Net Assets	EUR	27 914 302	28 246 631	26 980 177

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		1 737 010	1 519 930	1 254 846
Net asset value per share	EUR	63.8911	54.4220	72.5388
Total Net Assets	EUR	110 979 597	82 717 729	91 025 028

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		1 366 334	1 930 715	3 051 768
Net asset value per share	EUR	37.0136	40.2320	19.6839
Total Net Assets	EUR	50 573 024	77 676 661	60 070 843

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

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Dist				
Number of shares		2 294 652	3 536 924	1 430 106
Net asset value per share	USD	10.8994	10.3400	11.4488
Class Monthly Hedged to EUR - Dist				
Number of shares		9 270 686	5 657 010	4 119 707
Net asset value per share	EUR	10.3827	10.1279	10.9223
Class Monthly Hedged to GBP - Dist				
Number of shares		2 375 776	4 218 157	3 357 000
Net asset value per share	GBP	10.1666	9.7707	10.4212
Total Net Assets	USD	162 128 798	147 295 000	114 928 047

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF (in liquidation)

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		6 502 463	6 502 463	5 238 093
Net asset value per share	EUR	0.0000	0.0000	51.6706
Class Dist				
Number of shares		1 175 453	1 175 453	854 681
Net asset value per share	GBP	0.0000	0.0000	21.7846
Total Net Assets	EUR	-	0.0000	292 831 416

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		37 185 619	56 623 320	47 987 742
Net asset value per share	EUR	30.7896	26.3450	29.9208
Class Monthly Hedged to EUR- Acc				
Number of shares		4 619 586	5 004 144	3 605 775
Net asset value per share	EUR	22.5833	19.5869	22.0668
Total Net Assets	EUR	1 249 258 105	1 589 761 988	1 515 404 190

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		1 175 269	921 740	1 659 400
Net asset value per share	EUR	18.0255	16.9808	20.0518
Class Monthly Hedged to CHF - Acc				
Number of shares		3 027 320	4 808 638	-
Net asset value per share	CHF	19.4708	18.7004	-
Class Monthly Hedged to CHF - Dist				
Number of shares		144 692	126 949	-
Net asset value per share	CHF	19.0999	18.6272	-
Class Monthly Hedged to EUR - Acc				
Number of shares		1 110 205	1 597 626	-
Net asset value per share	EUR	19.9919	18.7912	-
Class Monthly Hedged to GBP - Dist				
Number of shares		216 299	229 822	-
Net asset value per share	GBP	19.9564	18.7711	-
Class Monthly Hedged to USD - Acc				
Number of shares		1 821 845	601 274	-
Net asset value per share	USD	20.7532	19.0991	-
Total Net Assets	EUR	148 962 704	154 756 845	33 274 104

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		29 115 640	18 598 819	5 008 131
Net asset value per share	USD	25.0743	20.9744	26.0421
Total Net Assets	USD	730 054 311	390 100 750	130 422 465

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

	Currency	31/12/23	31/12/22	31/12/21
Class Dist				
Number of shares		761 047	28 000	33 000
Net asset value per share	USD	8.0512	7.7982	9.7099

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Monthly Hedged to EUR - Dist				
Number of shares		7 766 349	1 827 210	1 693 000
Net asset value per share	EUR	8.2137	8.0455	9.6206
Total Net Assets	USD	76 593 700	15 907 969	18 842 937

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

	Currency	12/12/23*	31/12/22	31/12/21
Class Acc				
Number of shares		847 623	223 482	840 000
Net asset value per share	JPY	919	925	1 001
Total Net Assets	JPY	778 824 468	206 782 703	840 843 590

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		14 928 987	443 639	1 188 173
Net asset value per share	USD	93.6210	93.5282	97.6161
Class Monthly Hedged to GBP - Dist				
Number of shares		19 119 540	-	-
Net asset value per share	GBP	9.9914	-	-
Total Net Assets	USD	1 641 190 648	41 492 789	115 984 846

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

	Currency	22/11/23*	31/12/22	31/12/21
Class Acc				
Number of shares		1 222 190	891 837	702 643
Net asset value per share	USD	34.4392	27.5310	37.0920
Total Net Assets	USD	42 091 260	24 553 218	26 062 470

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

Statistical information (continued)

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

	Currency	15/06/23*	31/12/22	31/12/21
Class Acc				
Number of shares		2 660 172	2 928 796	607 161
Net asset value per share	USD	24.6322	22.4046	28.5684
Total Net Assets	USD	65 526 025	65 618 634	17 345 659

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		147 406	147 406	147 406
Net asset value per share	EUR	32.4847	27.9452	32.6697
Total Net Assets	EUR	4 788 445	4 119 302	4 815 714

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

	Currency	14/12/23*	31/12/22	31/12/21
Class Acc				
Number of shares		30 946 720	32 740 349	32 197 000
Net asset value per share	USD	7.5135	5.8180	7.5526
Total Net Assets	USD	232 520 603	190 483 996	243 174 141

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		57 663 082	58 755 717	51 818 385
Net asset value per share	EUR	27.6718	22.5921	27.2967
Total Net Assets	EUR	1 595 644 960	1 327 418 057	1 414 473 458

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

	Currency	22/11/23*	31/12/22	31/12/21
Class Acc				
Number of shares		25 554 227	14 813 731	10 309 803
Net asset value per share	USD	29.5746	23.9952	30.7500

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

Statistical information (continued)

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

	Currency	22/11/23*	31/12/22	31/12/21
Class Daily Hedged to EUR - Acc				
Number of shares		15 509 058	8 579 656	5 007 150
Net asset value per share	EUR	22.9218	19.1397	25.4672
Class Dist				
Number of shares		68 456 849	33 507 554	6 906 687
Net asset value per share	USD	20.0455	16.2634	21.2320
Class S - Acc				
Number of shares		-	543 430	543 430
Net asset value per share	USD	-	100.0396	128.1835
Total Net Assets	USD	2 514 315 407	1 130 027 914	678 342 177

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		798 500	868 500	748 500
Net asset value per share	EUR	27.4284	23.0192	26.6150
Class S - Acc				
Number of shares		460 910	460 910	460 910
Net asset value per share	EUR	127.4870	106.8760	123.4354
Total Net Assets	EUR	80 661 667	69 252 460	76 814 003

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

	Currency	15/12/23*	31/12/22	31/12/21
Class Acc				
Number of shares		9 119 047	8 696 176	8 695 221
Net asset value per share	USD	26.9722	21.3654	27.7073
Total Net Assets	USD	245 961 352	185 797 877	240 921 602

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

Statistical information (continued)

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		18 653 288	17 681 495	5 168 000
Net asset value per share	EUR	7.6194	7.0215	10.0846
Total Net Assets	EUR	142 127 560	124 152 084	52 117 597

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

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		2 903 000	2 803 000	5 203 000
Net asset value per share	EUR	9.1887	8.6207	9.9174
Total Net Assets	EUR	26 675 013	24 163 907	51 600 623

MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF

	Currency	31/12/23	31/12/22	31/12/21
Class Acc				
Number of shares		18 458 416	-	-
Net asset value per share	USD	48.4780	-	-
Class Dist				
Number of shares		35 948 877	-	-
Net asset value per share	USD	44.9154	-	-
Total Net Assets	USD	2 509 488 527	-	-

MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action

	Currency	31/12/23	31/12/22	31/12/21
Class Dist				
Number of shares		4 154 487	-	-
Net asset value per share	EUR	104.0994	-	-
Total Net Assets	EUR	432 479 902	-	-

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					
90 239	ADIDAS AG - REG	EUR	18 109 927	16 618 414	2.52
320 459	AIRBUS SE	EUR	36 552 762	44 889 897	6.80
214 330	ALLIANZ SE - REG	EUR	43 711 129	51 857 143	7.86
488 638	BASF SE - REG	EUR	26 369 145	23 835 762	3.61
537 857	BAYER AG	EUR	31 899 509	18 088 131	2.74
161 030	BAYERISCHE MOTOREN WERKE AG	EUR	12 159 390	16 228 603	2.46
53 558	BEIERSDORF AG	EUR	5 054 464	7 267 821	1.10
72 268	BRENTAG SE	EUR	5 806 243	6 014 143	0.91
565 401	COMMERZBANK AG	EUR	6 022 644	6 083 715	0.92
59 130	CONTINENTAL AG	EUR	6 469 670	4 548 280	0.69
103 205	COVESTRO AG	EUR	5 492 463	5 436 839	0.82
305 698	DAIMLER TRUCK HOLDING AG	EUR	8 315 916	10 399 846	1.57
1 090 408	DEUTSCHE BANK AG - REG	EUR	9 317 445	13 481 805	2.04
101 265	DEUTSCHE BOERSE AG	EUR	14 062 295	18 885 923	2.86
508 363	DEUTSCHE POST AG - REG	EUR	18 977 799	22 802 622	3.45
1 890 515	DEUTSCHE TELEKOM AG - REG	EUR	31 155 994	41 118 701	6.23
62 344	DR ING HC F PORSCHE AG	EUR	5 959 566	4 981 286	0.75
1 094 526	E.ON SE	EUR	10 630 136	13 298 491	2.01
226 954	FRESENIUS SE & CO KGAA	EUR	10 114 283	6 370 599	0.96
32 867	HANNOVER RUECK SE - REG	EUR	4 960 184	7 109 132	1.08
73 167	HEIDELBERG MATERIALS AG	EUR	4 559 431	5 922 137	0.90
89 142	HENKEL AG & CO KGAA - PFD	EUR	7 805 664	6 494 886	0.98
713 750	INFINEON TECHNOLOGIES AG - REG	EUR	17 252 778	26 979 750	4.09
422 944	MERCEDES-BENZ GROUP AG	EUR	27 470 734	26 455 147	4.01
70 758	MERCK KGAA	EUR	8 930 654	10 196 228	1.54
29 424	MTU AERO ENGINES AG	EUR	6 068 787	5 745 036	0.87
73 712	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	18 132 209	27 649 371	4.19
83 833	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	6 463 629	3 883 145	0.59
124 845	QIAGEN NV	EUR	5 631 756	4 918 893	0.74
23 750	RHEINMETALL AG	EUR	5 682 360	6 816 250	1.03
370 220	RWE AG	EUR	11 073 786	15 245 660	2.31
444 720	SAP SE	EUR	48 490 127	62 029 545	9.40
13 469	SARTORIUS AG (ISIN DE0007165631)	EUR	6 988 300	4 487 871	0.68
403 164	SIEMENS AG - REG	EUR	45 010 516	68 505 626	10.38
294 159	SIEMENS ENERGY AG	EUR	4 254 016	3 529 908	0.53
152 228	SIEMENS HEALTHINEERS AG	EUR	8 600 658	8 007 193	1.21
68 817	SYMRISE AG	EUR	7 824 661	6 856 926	1.04
112 893	VOLKSWAGEN AG - PFD	EUR	16 579 082	12 621 437	1.91
380 885	VONOVIA SE	EUR	15 356 046	10 870 458	1.65

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
127 512	ZALANDO SE	EUR	10 096 094	2 735 132	0.41
Total Shares			593 412 252	659 267 752	99.84
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			593 412 252	659 267 752	99.84
Total Investments			593 412 252	659 267 752	99.84

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Non-life Insurance	13.12	Germany	92.30
General Industrials	10.91	Netherlands	7.54
Automobiles and Parts	10.41		
Software and Computer Services	9.39		
Aerospace and Defense	8.70		
Chemicals	6.38		
Telecommunications Service Providers	6.23		
Pharmaceuticals and Biotechnology	5.50		
Industrial Transportation	5.03		
Gas, Water and Multi-utilities	4.32		
Technology Hardware and Equipment	4.09		
Banks	2.96		
Investment Banking and Brokerage Services	2.86		
Personal Goods	2.52		
Real Estate Investment and Services	1.65		
Medical Equipment and Services	1.42		
Personal Care, Drug and Grocery Stores	1.10		
Household Goods and Home Construction	0.98		
Health Care Providers	0.96		
Construction and Materials	0.90		
Retailers	0.41		
	99.84		99.84

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					
39 864	AIRBUS SE	EUR	5 052 564	5 572 190	4.45
41 266	AIXTRON SE	EUR	1 568 521	1 595 344	1.27
19 750	ALPHABET INC	USD	2 294 701	2 519 683	2.01
17 091	AMAZON.COM INC	USD	1 714 465	2 350 796	1.88
8 116	ASML HOLDING NV	EUR	5 275 150	5 532 677	4.42
90 789	AXA SA	EUR	2 069 081	2 677 368	2.14
31 395	BECHTLE AG	EUR	1 421 566	1 425 019	1.14
141 441	BNP PARIBAS SA	EUR	6 825 235	8 852 791	7.08
8 129	CVS HEALTH CORP	USD	530 731	581 058	0.46
28 486	DANSKE BANK A/S	DKK	643 160	689 361	0.55
1 378 535	EDP - ENERGIAS DE PORTUGAL SA	EUR	6 246 325	6 279 227	5.02
111 619	EQUINOR ASA	NOK	3 240 935	3 205 247	2.56
59 867	EURONEXT NV	EUR	4 389 617	4 708 540	3.76
63 683	EVOLUTION AB	SEK	6 161 745	6 877 135	5.49
183 336	FERROVIAL SE	EUR	5 952 920	6 053 755	4.84
59 442	GALP ENERGIA SGPS SA	EUR	808 411	792 956	0.63
8 136	GENMAB A/S	DKK	2 972 345	2 351 997	1.88
37 904	INTEL CORP	USD	1 337 102	1 724 235	1.38
109 653	INVESTOR AB - B	SEK	2 294 034	2 299 930	1.84
4 212	MICROSOFT CORP	USD	1 453 140	1 433 830	1.15
180 086	NESTE OYJ	EUR	5 827 389	5 800 570	4.63
84 690	NOVO NORDISK A/S	DKK	7 446 588	7 931 007	6.34
1 181	NVIDIA CORP	USD	520 898	529 448	0.42
70 604	PANDORA A/S	DKK	6 684 346	8 838 582	7.06
57 748	PFIZER INC	USD	1 565 443	1 505 060	1.20
2 780	PROCTER & GAMBLE CO	USD	393 724	368 788	0.29
8 487	QUALCOMM INC	USD	1 019 727	1 111 189	0.89
502 272	SSAB AB - B	SEK	3 549 104	3 477 667	2.78
261 745	STELLANTIS NV	EUR	4 705 970	5 535 907	4.42
7 245	SYDBANK A/S	DKK	305 476	285 347	0.23
321 050	TENARIS SA	EUR	5 005 170	5 054 932	4.04
62 240	TOPDANMARK AS	DKK	2 506 073	2 691 802	2.15
90 956	TRELLEBORG AB - B	SEK	2 767 606	2 758 297	2.20
235 227	VIVENDI SE	EUR	1 207 383	2 276 056	1.82
224 020	WARTSILA OYJ ABP	EUR	2 925 701	2 940 263	2.35
44 469	WOLTERS KLUWER NV	EUR	5 743 171	5 723 160	4.57
Total Shares			114 425 517	124 351 214	99.34
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			114 425 517	124 351 214	99.34
Total Investments			114 425 517	124 351 214	99.34

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Oil, Gas and Coal	11.86	Netherlands	26.47
Pharmaceuticals and Biotechnology	9.42	Denmark	18.20
Technology Hardware and Equipment	8.38	Sweden	12.31
Banks	7.85	France	11.03
Personal Goods	7.06	United States of America	9.69
Media	6.39	Finland	6.98
Investment Banking and Brokerage Services	5.60	Portugal	5.65
Travel and Leisure	5.49	Luxembourg	4.04
Electricity	5.02	Norway	2.56
Construction and Materials	4.84	Germany	2.41
Aerospace and Defense	4.45		
Automobiles and Parts	4.42		99.34
Software and Computer Services	4.30		
Non-life Insurance	4.29		
Industrial Metals and Mining	2.78		
Industrial Engineering	2.35		
General Industrials	2.20		
Retailers	1.88		
Personal Care, Drug and Grocery Stores	0.76		
	99.34		

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					
41 817	A O SMITH CORP	USD	2 809 854	3 120 802	0.03
199 004	ABBOTT LABORATORIES	USD	19 487 490	19 829 240	0.22
608 267	ABBVIE INC	USD	79 621 507	85 333 035	0.94
426	ACCENTURE PLC - A	USD	119 735	135 326	0.00
30 573	ADOBE INC	USD	14 992 836	16 511 883	0.18
522 707	ADVANCED MICRO DEVICES INC	USD	55 509 612	69 752 627	0.77
44 712	AERCAP HOLDINGS NV	USD	2 485 886	3 008 189	0.03
339 983	AES CORP	USD	5 318 223	5 924 657	0.07
118 911	AIRBUS SE	EUR	16 641 975	16 621 380	0.18
38 547	AKAMAI TECHNOLOGIES INC	USD	4 009 859	4 129 849	0.05
276 477	ALIGN TECHNOLOGY INC	USD	51 465 459	68 578 009	0.76
53 796	ALNYLAM PHARMACEUTICALS INC	USD	7 908 795	9 321 588	0.10
2 103 210	ALPHABET CLASS - A	USD	237 488 076	265 964 247	2.93
2 473 743	ALPHABET INC	USD	281 959 371	315 597 339	3.48
2 680 650	AMAZON.COM INC	USD	315 937 098	368 712 227	4.06
156 932	AMERICAN WATER WORKS CO INC	USD	18 754 521	18 751 147	0.21
46 000	AMETEK INC	USD	6 881 782	6 866 374	0.08
237 601	AMGEN INC	USD	57 953 265	61 950 699	0.68
20 116	ANALOG DEVICES INC	USD	3 628 050	3 615 836	0.04
2 472 603	APPLE INC	USD	439 591 679	430 951 211	4.74
213 655	APPLIED MATERIALS INC	USD	30 481 713	31 346 640	0.35
121 621	ARISTA NETWORKS INC	USD	23 099 816	25 929 445	0.29
30 369	ARROW ELECTRONICS INC	USD	3 327 648	3 360 893	0.04
25 111	ASML HOLDING NV	EUR	17 040 581	17 118 169	0.19
240 292	ATLASSIAN CORP	USD	40 808 931	51 741 144	0.57
95 819	AUTODESK INC	USD	18 513 194	21 119 821	0.23
19 892	AUTOZONE INC	USD	48 745 977	46 560 407	0.51
9 064 401	AXA SA	EUR	191 942 882	267 309 185	2.94
64 330	AXFOOD AB	SEK	1 547 620	1 577 551	0.02
1 697 971	BAKER HUGHES CO	USD	53 108 238	52 538 495	0.58
921 540	BANK OF AMERICA CORP	USD	27 409 409	28 088 763	0.31
405 564	BASF SE - REG	EUR	19 469 350	19 783 412	0.22
19 186	BATH & BODY WORKS INC	USD	739 670	749 620	0.01
315 760	BAXTER INTERNATIONAL INC	USD	10 703 131	11 050 814	0.12
47 000	BERKSHIRE HATHAWAY INC - B	USD	15 204 968	15 174 960	0.17
26 578	BIOGEN INC	USD	6 332 911	6 226 035	0.07
76 541	BIO-RAD LABORATORIES INC	USD	22 544 759	22 372 990	0.25
8 130 904	BNP PARIBAS SA	EUR	374 993 128	508 913 282	5.59
116 726	BOEING CO	USD	25 897 132	27 543 384	0.30
10 574	BOOKING HOLDINGS INC	USD	29 970 759	33 954 922	0.37
1 033 382	BOSTON SCIENTIFIC CORP	USD	49 801 680	54 080 309	0.60
74 247	BROADCOM INC	USD	75 515 317	75 026 672	0.83
153 397	CADENCE DESIGN SYSTEMS INC	USD	36 697 218	37 822 605	0.42
25 855	CAESARS ENTERTAINMENT INC	USD	1 160 813	1 097 255	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)					
37 868	CARLSBERG AS - B	DKK	4 191 605	4 301 617	0.05
63 630	CARMAX INC	USD	4 396 076	4 420 374	0.05
3 886	CBOE GLOBAL MARKETS INC	USD	635 569	628 148	0.01
64 679	CENCORA INC	USD	11 773 592	12 025 323	0.13
75 582	CENTENE CORP	USD	4 590 349	5 077 572	0.06
20 225	CHIPOTLE MEXICAN GRILL INC	USD	37 961 801	41 871 874	0.46
197 956	CHR HANSEN HOLDING A/S	DKK	14 626 089	15 035 473	0.17
215 021	CIGNA GROUP	USD	51 637 275	58 288 180	0.64
54 025	CINCINNATI FINANCIAL CORP	USD	5 045 633	5 059 907	0.06
2 260 588	CITIGROUP INC	USD	94 932 310	105 268 317	1.16
867 674	COCA-COLA CO	USD	47 034 182	46 287 991	0.51
52 562	COGNEX CORP	USD	1 762 438	1 986 093	0.02
198 261	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	12 875 489	13 556 016	0.15
463 059	COLGATE-PALMOLIVE CO	USD	32 339 982	33 413 690	0.37
414 870	COPART INC	USD	18 183 300	18 402 779	0.20
56 660	CORNING INC	USD	1 557 894	1 561 849	0.02
88 793	CROWDSTRIKE HOLDINGS INC - A	USD	19 389 597	20 522 907	0.23
90 185	CROWN HOLDINGS INC	USD	6 982 895	7 518 342	0.08
2 259 899	CSX CORP	USD	70 164 468	70 928 075	0.78
21 628	CUMMINS INC	USD	4 622 959	4 690 554	0.05
926 347	CVS HEALTH CORP	USD	59 132 293	66 214 963	0.73
193 624	DATADOG INC	USD	20 143 526	21 275 591	0.23
296 441	DOCUSIGN INC	USD	11 805 070	15 953 847	0.18
51 679	DOLLAR GENERAL CORP	USD	5 469 260	6 360 168	0.07
70 811	DOLLAR TREE INC	USD	7 008 030	9 105 782	0.10
184 225	DOORDASH INC	USD	15 547 041	16 492 111	0.18
187 476	DOW INC	USD	9 088 535	9 307 187	0.10
443 918	DR HORTON INC	USD	50 941 501	61 075 144	0.67
92 196	DSV A/S	DKK	13 173 479	14 661 966	0.16
22 590	DUKE ENERGY CORP	USD	1 870 974	1 984 460	0.02
12 963	EAGLE MATERIALS INC	USD	2 414 574	2 380 315	0.03
30 872	ECOLAB INC	USD	5 564 880	5 543 350	0.06
11 227	EDWARDS LIFESCIENCES CORP	USD	819 002	774 959	0.01
29 116	ELECTRONIC ARTS INC	USD	3 710 697	3 605 993	0.04
124 734	ELEVANCE HEALTH INC	USD	55 171 019	53 247 241	0.59
200 723	ELI LILLY & CO	USD	108 960 632	105 920 836	1.17
130 200	EMERSON ELECTRIC CO	USD	10 828 872	11 471 838	0.13
157 866	ENPHASE ENERGY INC	USD	21 095 356	18 884 183	0.21
15 900	EPAM SYSTEMS INC	USD	3 725 445	4 279 823	0.05
382 103	ETSY INC	USD	27 813 698	28 035 530	0.31
92 828	EXELON CORP	USD	3 316 165	3 016 815	0.03
212 437	EXXON MOBIL CORP	USD	20 196 466	19 227 313	0.21
2 553	FAIR ISAAC CORP	USD	1 462 216	2 690 189	0.03
1 369	FLEETCOR TECHNOLOGIES INC	USD	316 935	350 240	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)					
248 985	FORTINET INC	USD	12 213 094	13 192 497	0.15
169 983	FOX CORP (ISIN US35137L2043)	USD	4 315 751	4 254 768	0.05
567 819	FREEMPORT-MCMORAN INC - B	USD	19 216 016	21 882 094	0.24
55 445	F5 NETWORKS INC	USD	7 354 163	8 983 430	0.10
7 135	GARTNER INC	USD	2 296 991	2 913 746	0.03
876 927	GENERAL MOTORS CO	USD	26 813 347	28 515 111	0.31
52 539	GENMAB A/S	DKK	14 890 983	15 188 247	0.17
945 951	GILEAD SCIENCES INC	USD	68 716 528	69 371 738	0.76
1 830	GIVAUDAN SA - REG	CHF	6 489 011	6 857 825	0.08
15 675	GODADDY INC	USD	1 385 641	1 506 412	0.02
938 183	H & M HENNES & MAURITZ AB - B	SEK	14 245 996	14 884 517	0.16
107 392	HASBRO INC	USD	4 696 493	4 963 957	0.05
797	HENRY SCHEIN INC	USD	58 425	54 624	0.00
428 836	HERSHEY CO	USD	73 226 503	72 377 843	0.80
678	HESS CORP	USD	91 390	88 481	0.00
24 617	HOLOGIC INC	USD	1 566 333	1 592 255	0.02
202 806	HOME DEPOT INC	USD	63 033 553	63 624 152	0.70
199 410	HOWMET AEROSPACE INC	USD	9 389 912	9 769 673	0.11
16 483	HUBBELL INC	USD	4 622 952	4 908 119	0.05
32 273	HUBSPOT INC	USD	14 052 675	16 960 818	0.19
230 389	IDEX CORP	USD	41 717 042	45 281 090	0.50
37 298	IDEXX LABORATORIES INC	USD	14 985 963	18 741 008	0.21
313 893	ILLUMINA INC	USD	29 049 760	39 565 891	0.44
1 153 753	INCYTE CORP	USD	58 546 258	65 581 090	0.72
19 950	INSULET CORP	USD	5 077 370	3 918 663	0.04
1 312 692	INTEL CORP	USD	49 254 438	59 713 731	0.66
926	INTERCONTINENTAL EXCHANGE INC	USD	106 559	107 660	0.00
9 644	INTUIT INC	USD	4 860 647	5 456 741	0.06
75 589	INTUITIVE SURGICAL INC	USD	21 220 987	23 084 873	0.25
543 319	INVESTOR AB - B	SEK	10 326 168	11 395 912	0.13
818 879	JOHNSON & JOHNSON	USD	115 943 528	116 191 639	1.28
2 878 960	KENVUE INC	USD	53 773 260	56 111 899	0.62
80 000	KERING SA	EUR	34 405 271	31 920 000	0.35
108 059	KEYSIGHT TECHNOLOGIES INC	USD	14 211 943	15 562 492	0.17
194 654	KINDER MORGAN	USD	3 114 674	3 108 402	0.03
39 937	LAM RESEARCH CORP	USD	27 255 385	28 317 616	0.31
158 664	LAMB WESTON HOLDINGS INC	USD	14 099 772	15 525 272	0.17
655 110	LAS VEGAS SANDS CORP	USD	27 877 910	29 183 871	0.32
216 486	LENNAR CORP (ISIN US5260571048)	USD	23 138 881	29 208 413	0.32
114 245	LKQ CORP	USD	4 620 807	4 942 533	0.05
177 333	LOWE'S COS INC	USD	32 340 567	35 726 664	0.39
9 595	LULULEMON ATHLETICA INC	USD	3 432 632	4 441 070	0.05
19 428	MARATHON PETROLEUM CORP	USD	2 610 902	2 609 277	0.03
63 274	MARSH & MCLENNAN COS INC	USD	11 386 738	10 852 781	0.12

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)					
10 000	MARTIN MARIETTA MATERIALS INC	USD	4 519 061	4 516 453	0.05
151 325	MASTERCARD INC	USD	56 711 822	58 427 217	0.64
513 193	MATCH GROUP INC	USD	16 262 241	16 956 995	0.19
34 868	MCDONALD'S CORP	USD	9 272 376	9 359 264	0.10
218 453	MCKESSON CORP	USD	93 239 524	91 557 842	1.01
1 668 502	MERCK & CO INC	USD	161 406 496	164 667 621	1.81
340 573	META PLATFORMS INC	USD	100 570 992	109 128 882	1.20
16 707	METLIFE INC	USD	950 556	1 000 166	0.01
5 816	METTLER-TOLEDO INTERNATIONAL INC	USD	6 320 403	6 386 254	0.07
1 755 499	MICROSOFT CORP	USD	600 136 029	597 599 099	6.57
17 393	MODERNA INC	USD	1 627 774	1 565 866	0.02
76 500	MOHAWK INDUSTRIES INC	USD	6 266 271	7 167 655	0.08
112 830	MOLSON COORS BEVERAGE CO - B	USD	6 478 158	6 252 048	0.07
6 079	MONGODB INC	USD	1 950 934	2 249 943	0.02
113 475	MONSTER BEVERAGE CORP	USD	5 356 264	5 917 978	0.07
22 000	MOODY'S CORP	USD	7 351 146	7 778 319	0.09
32 795	MOTOROLA SOLUTIONS INC	USD	9 309 150	9 295 059	0.10
2 061	MSCI INC	USD	989 344	1 055 361	0.01
205 229	NETFLIX INC	USD	70 051 174	90 455 706	1.00
656 559	NEWMONT CORP	USD	24 964 451	24 600 531	0.27
642 693	NEXTERA ENERGY INC	USD	35 617 634	35 338 952	0.39
659 096	NIKE INC - B	USD	70 581 824	64 778 937	0.71
432 218	NISOURCE INC	USD	10 173 385	10 388 257	0.11
24 938	NORFOLK SOUTHERN CORP	USD	4 532 452	5 336 391	0.06
108 106	NORTHERN TRUST CORP	USD	8 297 357	8 257 805	0.09
160 876	NOVO NORDISK A/S	DKK	15 060 803	15 065 636	0.17
813 624	NVIDIA CORP	USD	355 041 240	364 751 620	4.02
844	NVR INC	USD	4 698 030	5 348 644	0.06
12 286	OLD DOMINION FREIGHT LINE INC	USD	4 371 264	4 508 111	0.05
17 282	ON SEMICONDUCTOR CORP	USD	1 460 650	1 306 808	0.01
311 938	ONEOK INC	USD	19 252 450	19 829 164	0.22
135 408	ORACLE CORP	USD	13 826 116	12 923 610	0.14
31 927	O'REILLY AUTOMOTIVE INC	USD	27 561 648	27 459 561	0.30
495 219	ORSTED AS	DKK	21 620 616	24 865 414	0.27
55 621	OTIS WORLDWIDE CORP	USD	4 455 968	4 504 966	0.05
16 457	PALO ALTO NETWORKS INC	USD	3 259 450	4 393 102	0.05
113 329	PANDORA A/S	DKK	13 239 881	14 187 124	0.16
39 225	PARKER-HANNIFIN CORP	USD	15 608 373	16 358 989	0.18
112 120	PAYCHEX INC - AK9420	USD	12 085 842	12 089 452	0.13
88 089	PAYCOM SOFTWARE INC	USD	15 340 126	16 484 640	0.18
62 887	PAYPAL HOLDINGS INC	USD	3 359 886	3 496 031	0.04
146 151	PEPSICO INC	USD	22 497 643	22 470 725	0.25
4 194 085	PFIZER INC	USD	110 869 830	109 308 566	1.20
40 612	PPG INDUSTRIES INC	USD	5 046 305	5 498 144	0.06

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 051 773	PROCTER & GAMBLE CO	USD	146 234 401	139 525 475	1.54
6 036	PROGRESSIVE CORP	USD	882 669	870 334	0.01
67 737	PTC INC	USD	8 557 647	10 728 525	0.12
212 570	QORVO INC	USD	19 559 930	21 669 767	0.24
293 602	QUALCOMM INC	USD	37 096 576	38 440 825	0.42
51 041	REGENERON PHARMACEUTICALS INC	USD	33 274 707	40 581 904	0.45
221 607	REGIONS FINANCIAL CORP	USD	3 715 862	3 887 877	0.04
29 978	RESMED INC	USD	4 103 631	4 668 280	0.05
200 098	ROBINHOOD MARKETS INC - A	USD	2 187 054	2 307 743	0.03
3 916	ROCHE HOLDING AG	CHF	1 080 794	1 029 861	0.01
54 493	ROCKWELL AUTOMATION INC	USD	13 803 192	15 316 151	0.17
54 482	ROCKWOOL A/S	DKK	11 159 138	14 441 708	0.16
1 410 220	ROYALTY PHARMA PLC	USD	38 173 726	35 860 299	0.39
72 590	RPM INTERNATIONAL INC	USD	6 391 430	7 335 556	0.08
129 659	RTX CORP	USD	9 906 218	9 875 986	0.11
203 863	SAAB AB	SEK	10 526 307	11 126 626	0.12
188 299	SALESFORCE INC	USD	37 154 063	44 854 930	0.49
1 396 290	SANOFI SA	EUR	104 626 324	125 330 990	1.38
18 197	SERVICENOW INC	USD	9 458 666	11 638 074	0.13
214 463	SHERWIN-WILLIAMS CO	USD	55 660 487	60 554 030	0.67
41 974	SIEMENS AG - REG	EUR	6 547 105	7 132 222	0.08
74 983	SKYWORKS SOLUTIONS INC	USD	7 445 611	7 631 004	0.08
807 500	SNAP INC	USD	12 516 971	12 375 843	0.14
1 174 964	STARBUCKS CORP	USD	109 730 613	102 121 300	1.12
27 457	SWEDBANK AB - A	SEK	488 284	501 416	0.01
376 827	SYNCHRONY FINANCIAL	USD	9 999 997	13 027 677	0.14
354 949	SYNOPSIS INC	USD	158 943 767	165 452 215	1.82
197 968	TARGA RESOURCES CORP	USD	16 825 928	15 568 262	0.17
224 921	TARGET CORP	USD	27 800 911	28 998 551	0.32
48 846	TE CONNECTIVITY LTD	USD	5 851 697	6 212 704	0.07
5 041	TELEDYNE TECHNOLOGIES INC	USD	1 784 047	2 036 616	0.02
143 328	TESLA INC	USD	28 927 995	32 240 204	0.36
375 575	TEXAS INSTRUMENTS INC	USD	51 807 211	57 955 474	0.64
89 716	THERMO FISHER SCIENTIFIC INC	USD	42 566 284	43 108 999	0.47
918 179	TJX COS INC	USD	75 426 139	77 974 356	0.86
3 070 833	TOTALENERGIES SE	EUR	79 140 000	189 163 313	2.08
30 287	TPG INC	USD	1 160 146	1 183 624	0.01
42 438	TRIMBLE INC	USD	1 980 991	2 043 816	0.02
377 595	TRUIST FINANCIAL CORP	USD	10 968 893	12 620 113	0.14
31 342	TWILIO INC - A	USD	2 188 628	2 152 643	0.02
33 929	TYLER TECHNOLOGIES INC	USD	10 316 479	12 842 433	0.14
1 428 974	UBER TECHNOLOGIES INC	USD	80 837 836	79 646 883	0.88
56 086	ULTA BEAUTY INC	USD	21 208 843	24 878 087	0.27
13 452	UNION PACIFIC CORP	USD	2 870 285	2 991 065	0.03

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)					
320 933	UNITED AIRLINES HOLDINGS INC	USD	11 589 288	11 987 232	0.13
9 766	UNITED RENTALS INC	USD	4 178 316	5 069 497	0.06
24 092	UNITED THERAPEUTICS CORP	USD	5 113 475	4 795 718	0.05
316 235	UNITEDHEALTH GROUP INC	USD	159 000 860	150 715 829	1.66
204 739	VERIZON COMMUNICATIONS INC	USD	6 538 777	6 987 426	0.08
66 320	VERTEX PHARMACEUTICALS INC	USD	21 979 267	24 428 502	0.27
530 000	VIATRIS INC	USD	4 551 879	5 196 125	0.06
803 730	VINCI SA	EUR	73 653 817	91 384 101	1.01
2 509 605	VIVENDI SE	EUR	13 093 589	24 282 938	0.27
97 890	WALGREENS BOOTS ALLIANCE INC	USD	2 240 304	2 313 772	0.03
530 044	WALMART INC	USD	74 476 966	75 645 170	0.83
100 000	WALT DISNEY CO	USD	8 581 135	8 173 630	0.09
214 801	WELLS FARGO & CO	USD	9 200 172	9 570 910	0.11
174 508	ZOETIS INC	USD	26 532 291	31 179 689	0.34
342 088	ZOOMINFO TECHNOLOGIES INC	USD	5 491 963	5 725 983	0.06
Total Shares			8 332 636 827	9 088 555 449	100.09
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			8 332 636 827	9 088 555 449	100.09
Total Investments			8 332 636 827	9 088 555 449	100.09

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	20.12	United States of America	83.47
Technology Hardware and Equipment	13.54	France	13.64
Pharmaceuticals and Biotechnology	12.52	Denmark	1.30
Retailers	8.96	Sweden	0.43
Banks	7.37	Netherlands	0.40
Personal Care, Drug and Grocery Stores	4.44	United Kingdom	0.39
Oil, Gas and Coal	3.33	Germany	0.30
Non-life Insurance	3.30	Switzerland	0.16
Medical Equipment and Services	2.95		
Health Care Providers	2.94		100.09
Travel and Leisure	2.53		
Construction and Materials	1.41		
Media	1.40		
Personal Goods	1.27		
Industrial Transportation	1.17		
Food Producers	1.13		
Consumer Services	1.08		
General Industrials	1.07		
Household Goods and Home Construction	0.99		
Industrial Support Services	0.95		
Beverages	0.94		
Investment Banking and Brokerage Services	0.92		
Aerospace and Defense	0.83		
Electricity	0.76		
Automobiles and Parts	0.72		
Electronic and Electrical Equipment	0.61		
Industrial Engineering	0.55		
Telecommunications Equipment	0.49		
Chemicals	0.46		
Gas, Water and Multi-utilities	0.34		
Precious Metals and Mining	0.27		
Industrial Metals and Mining	0.24		
Alternative Energy	0.21		
Finance and Credit Services	0.10		
Leisure Goods	0.09		
Telecommunications Service Providers	0.08		
Life Insurance	0.01		
	100.09		

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					
5 906	ABBVIE INC	USD	833 033	828 546	1.08
5 942	ADVANCED MICRO DEVICES INC	USD	660 216	792 930	1.03
20 622	AKAMAI TECHNOLOGIES INC	USD	1 648 583	2 209 400	2.87
34 244	ALPHABET CLASS - A	USD	3 963 286	4 330 371	5.63
29 236	AMAZON.COM INC	USD	2 760 591	4 021 290	5.22
37 475	APPLE INC	USD	6 599 595	6 531 535	8.47
3 411	BROADCOM INC	USD	3 499 742	3 446 819	4.48
12 819	CADENCE DESIGN SYSTEMS INC	USD	2 720 760	3 160 740	4.11
17 904	ELECTRONIC ARTS INC	USD	2 293 673	2 217 396	2.88
2 730	HESS CORP	USD	355 806	356 273	0.46
100 869	INTEL CORP	USD	3 572 552	4 588 483	5.96
9 306	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 369 735	1 377 809	1.79
2 416	INTUITIVE SURGICAL INC	USD	614 174	737 846	0.96
17 284	MERCK & CO INC	USD	1 687 096	1 705 791	2.22
16 902	MICROSOFT CORP	USD	5 793 010	5 753 702	7.46
48 959	MONSTER BEVERAGE CORP	USD	2 636 829	2 553 323	3.32
24 427	NIKE INC - B	USD	2 612 473	2 400 796	3.12
7 691	NVIDIA CORP	USD	3 388 103	3 447 913	4.48
3 487	O'REILLY AUTOMOTIVE INC	USD	2 937 329	2 999 076	3.90
115 413	PFIZER INC	USD	3 217 638	3 007 958	3.91
3 233	REGENERON PHARMACEUTICALS INC	USD	2 427 688	2 570 508	3.34
11 466	SALESFORCE INC	USD	2 758 665	2 731 330	3.55
1 463	SERVICENOW INC	USD	901 203	935 676	1.22
11 803	SHERWIN-WILLIAMS CO	USD	3 293 289	3 332 599	4.33
31 794	STARBUCKS CORP	USD	3 078 431	2 763 357	3.59
24	SWISSCOM AG - REG	CHF	13 700	13 062	0.02
7 191	UNITEDHEALTH GROUP INC	USD	3 548 599	3 427 190	4.45
8 641	VERTEX PHARMACEUTICALS INC	USD	2 803 653	3 182 851	4.13
11 171	WALMART INC	USD	1 564 765	1 594 268	2.07
4 022	YUM! BRANDS INC	USD	462 801	475 729	0.62
Total Shares			74 017 018	77 494 567	100.67
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			74 017 018	77 494 567	100.67
Total Investments			74 017 018	77 494 567	100.67

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	26.63	United States of America	100.65
Technology Hardware and Equipment	24.43	Switzerland	0.02
Pharmaceuticals and Biotechnology	14.67		
Retailers	11.19		
Health Care Providers	4.45		
General Industrials	4.33		
Travel and Leisure	4.21		
Beverages	3.32		
Personal Goods	3.12		
Leisure Goods	2.88		
Medical Equipment and Services	0.96		
Oil, Gas and Coal	0.46		
Telecommunications Service Providers	0.02		
	100.67		100.67

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					
131 171	ABBOTT LABORATORIES	USD	11 757 310	13 070 196	0.91
97 724	ABBVIE INC	USD	13 662 592	13 709 581	0.95
222 358	ALPHABET INC	USD	25 350 782	28 368 183	1.97
39 160	AMERIPRISE FINANCIAL INC	USD	12 202 454	13 465 028	0.93
135 140	AMETEK INC	USD	20 196 407	20 172 213	1.40
44 740	AMGEN INC	USD	10 753 639	11 665 247	0.81
323 000	ANALOG DEVICES INC	USD	54 676 458	58 059 005	4.03
738 692	APPLE INC	USD	129 093 340	128 746 997	8.93
70 799	APPLIED MATERIALS INC	USD	9 766 027	10 387 357	0.72
45 140	AUTODESK INC	USD	8 326 941	9 949 475	0.69
92 602	AUTOMATIC DATA PROCESSING INC	USD	19 863 343	19 529 704	1.35
116 154	AXA SA	EUR	2 647 150	3 425 381	0.24
549 398	BAKER HUGHES CO	USD	17 410 029	16 999 433	1.18
2 556 862	BANK OF AMERICA CORP	USD	72 860 697	77 933 774	5.41
30 153	BECTON DICKINSON & CO	USD	6 717 210	6 655 688	0.46
235 653	BNP PARIBAS SA	EUR	11 181 735	14 749 521	1.02
37 182	BROADCOM INC	USD	38 125 067	37 572 451	2.61
129 358	BROWN & BROWN INC	USD	8 767 407	8 327 205	0.58
54 618	CATERPILLAR INC	USD	14 563 640	14 619 023	1.01
133 416	CHEVRON CORP	USD	17 670 913	18 015 055	1.25
770	CHIPOTLE MEXICAN GRILL INC	USD	1 447 810	1 594 133	0.11
243 234	CIGNA GROUP	USD	67 520 194	65 936 198	4.57
23 038	CINTAS CORP	USD	11 656 265	12 568 760	0.87
43 418	CMS ENERGY CORP	USD	2 256 569	2 282 427	0.16
295 684	COCA-COLA CO	USD	16 073 416	15 773 918	1.09
242 974	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	15 523 769	16 613 250	1.15
190 947	COLGATE-PALMOLIVE CO	USD	13 471 946	13 778 469	0.96
631 708	CSX CORP	USD	19 527 030	19 826 476	1.38
56 089	CUMMINS INC	USD	11 428 753	12 164 253	0.84
55 417	ECOLAB INC	USD	9 949 661	9 950 629	0.69
5 869	EDWARDS LIFESCIENCES CORP	USD	446 907	405 116	0.03
78 597	ELECTRONIC ARTS INC	USD	9 992 638	9 734 174	0.68
50 288	ELI LILLY & CO	USD	27 308 416	26 536 804	1.84
210 000	EMERSON ELECTRIC CO	USD	16 809 944	18 502 965	1.28
105 448	ENGIE SA (ISIN FR0013215407)	EUR	1 397 713	1 678 521	0.12
103 149	ETSY INC	USD	8 275 198	7 568 213	0.52
5 063	FEDEX CORP	USD	1 284 359	1 159 451	0.08
387 816	GILEAD SCIENCES INC	USD	28 246 791	28 440 659	1.97
40 277	GOLDMAN SACHS GROUP INC	USD	14 020 788	14 065 684	0.98
417 980	HP INC	USD	11 786 381	11 385 523	0.79
10 819	INCYTE CORP	USD	620 495	614 969	0.04
134 256	INTERNATIONAL BUSINESS MACHINES CORP	USD	19 760 916	19 877 399	1.38
6 133	INTUITIVE SURGICAL INC	USD	1 599 631	1 873 018	0.13
307 954	JOHNSON & JOHNSON	USD	42 766 106	43 695 931	3.03

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)					
1 803	KEYSIGHT TECHNOLOGIES INC	USD	259 597	259 665	0.02
11 241	LOWE'S COS INC	USD	1 951 104	2 264 685	0.16
98 596	METLIFE INC	USD	5 613 060	5 902 461	0.41
2 676	MGM RESORTS INTERNATIONAL	USD	106 437	108 237	0.01
191 963	MICROSOFT CORP	USD	66 173 324	65 347 184	4.53
27 404	MONSTER BEVERAGE CORP	USD	1 476 749	1 429 181	0.10
32 110	MORGAN STANLEY	USD	2 269 187	2 710 594	0.19
18 322	MSCI INC	USD	8 795 130	9 382 012	0.65
204 659	NIKE INC - B	USD	21 888 328	20 114 813	1.40
290 506	NVIDIA CORP	USD	127 659 831	130 235 262	9.03
1 000	NVR INC	USD	6 192 839	6 337 256	0.44
10 539	ON SEMICONDUCTOR CORP	USD	878 934	796 925	0.06
7 559	O'REILLY AUTOMOTIVE INC	USD	6 900 061	6 501 294	0.45
23 350	PALO ALTO NETWORKS INC	USD	6 789 227	6 233 149	0.43
14 000	PARKER-HANNIFIN CORP	USD	5 726 583	5 838 772	0.41
193 102	PAYCHEX INC - AK9420	USD	20 965 057	20 821 418	1.44
38 880	PEPSICO INC	USD	6 080 314	5 977 802	0.41
802	PNC FINANCIAL SERVICES GROUP INC	USD	84 695	112 424	0.01
46 051	PROCTER & GAMBLE CO	USD	6 504 086	6 109 006	0.42
213 823	QUALCOMM INC	USD	25 963 514	27 995 492	1.94
28 123	REGENERON PHARMACEUTICALS INC	USD	21 117 804	22 360 159	1.55
50 003	SHERWIN-WILLIAMS CO	USD	13 951 904	14 118 441	0.98
5 114	S&P GLOBAL INC	USD	1 991 701	2 039 396	0.14
85 099	STARBUCKS CORP	USD	8 239 650	7 396 329	0.51
202 516	TARGET CORP	USD	24 374 059	26 109 925	1.81
37 947	THERMO FISHER SCIENTIFIC INC	USD	17 961 845	18 233 728	1.26
409 444	TOTALENERGIES SE	EUR	12 632 000	25 221 750	1.75
238 902	UBER TECHNOLOGIES INC	USD	13 508 026	13 315 707	0.92
162 920	UNITEDHEALTH GROUP INC	USD	83 189 268	77 646 759	5.39
22 969	VERTEX PHARMACEUTICALS INC	USD	7 452 505	8 460 468	0.59
37 618	VIVENDI SE	EUR	196 860	363 992	0.03
88 158	WALT DISNEY CO	USD	7 491 725	7 205 708	0.50
12 142	WATERS CORP	USD	3 145 842	3 618 803	0.25
101 658	YUM! BRANDS INC	USD	11 697 518	12 024 292	0.83
Total Shares			1 407 993 601	1 444 040 546	100.16
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 407 993 601	1 444 040 546	100.16
Total Investments			1 407 993 601	1 444 040 546	100.16

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	28.09	United States of America	97.01
Software and Computer Services	11.59	France	3.15
Pharmaceuticals and Biotechnology	10.78		
Health Care Providers	9.96		
Banks	6.44		
Oil, Gas and Coal	4.18		
Medical Equipment and Services	3.04		
Retailers	2.94		
Electronic and Electrical Equipment	2.70		
Industrial Transportation	2.30		
Industrial Support Services	2.23		
Investment Banking and Brokerage Services	2.10		
Beverages	1.61		
Travel and Leisure	1.47		
Personal Goods	1.40		
General Industrials	1.38		
Personal Care, Drug and Grocery Stores	1.38		
Industrial Engineering	1.01		
Consumer Services	0.92		
Non-life Insurance	0.82		
Finance and Credit Services	0.79		
Chemicals	0.69		
Leisure Goods	0.68		
Media	0.53		
Construction and Materials	0.44		
Life Insurance	0.41		
Electricity	0.16		
Gas, Water and Multi-utilities	0.12		
	100.16		100.16

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					
18 180	ADOBE INC	USD	9 559 874	9 818 665	1.30
177 524	AES CORP	USD	2 776 939	3 093 593	0.41
18 368	AKAMAI TECHNOLOGIES INC	USD	1 707 948	1 967 911	0.26
91 458	ALPHABET CLASS - A	USD	11 108 159	11 565 444	1.53
126 631	ALPHABET INC	USD	13 650 702	16 155 440	2.14
3 231	AMGEN INC	USD	781 254	842 432	0.11
378 749	APPLE INC	USD	66 061 587	66 012 352	8.73
72 344	APPLIED MATERIALS INC	USD	9 845 376	10 614 033	1.40
303 002	AXA SA	EUR	6 905 416	8 935 529	1.18
255 576	BNP PARIBAS SA	EUR	12 127 081	15 996 502	2.12
10 442	BOEING CO	USD	1 950 358	2 463 958	0.33
11 856	BROADCOM INC	USD	11 996 760	11 980 501	1.58
17 525	CATERPILLAR INC	USD	4 350 525	4 690 732	0.62
182 143	CHARLES SCHWAB CORP	USD	9 257 263	11 344 261	1.50
132 191	CHEVRON CORP	USD	17 504 603	17 849 644	2.36
239	CHIPOTLE MEXICAN GRILL INC	USD	378 667	494 802	0.07
138 658	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	8 943 956	9 480 685	1.25
331 910	COLGATE-PALMOLIVE CO	USD	23 474 150	23 950 162	3.17
1 000	EDWARDS LIFESCIENCES CORP	USD	75 135	69 026	0.01
42 486	ELECTRONIC ARTS INC	USD	5 442 861	5 261 856	0.70
52 846	ELEVANCE HEALTH INC	USD	23 700 437	22 559 236	2.98
228 726	ENGIE SA (ISIN FR0013215407)	EUR	3 031 763	3 640 860	0.48
197 034	ETSY INC	USD	16 179 580	14 456 711	1.91
107 722	EXELON CORP	USD	3 876 222	3 500 855	0.46
8 002	GARTNER INC	USD	2 517 339	3 267 806	0.43
70 131	GOLDMAN SACHS GROUP INC	USD	22 655 513	24 491 410	3.24
61 497	HOME DEPOT INC	USD	18 435 993	19 292 794	2.55
14 982	INSULET CORP	USD	4 378 763	2 942 827	0.39
286 285	INTEL CORP	USD	10 139 567	13 022 968	1.72
15 047	INTUITIVE SURGICAL INC	USD	3 870 819	4 595 352	0.61
63 447	KEYSIGHT TECHNOLOGIES INC	USD	7 870 893	9 137 540	1.21
511 256	KINDER MORGAN	USD	8 136 956	8 164 175	1.08
28 866	LOWE'S COS INC	USD	5 586 104	5 815 533	0.77
39 000	MARATHON PETROLEUM CORP	USD	5 298 754	5 237 894	0.69
196 136	MERCK & CO INC	USD	18 831 630	19 357 033	2.56
10 777	METTLER-TOLEDO INTERNATIONAL INC	USD	11 326 204	11 833 676	1.57
2 592	MGM RESORTS INTERNATIONAL	USD	90 942	104 839	0.01
197 010	MICROSOFT CORP	USD	67 384 244	67 065 261	8.87
5 454	MODERNA INC	USD	445 179	491 016	0.06
16 588	MONSTER BEVERAGE CORP	USD	879 073	865 102	0.11
33 353	MOODY'S CORP	USD	10 970 255	11 792 285	1.56
46 681	NIKE INC - B	USD	5 240 017	4 588 020	0.61
353 895	NISOURCE INC	USD	8 300 055	8 505 782	1.12
151 775	NVIDIA CORP	USD	67 035 115	68 041 476	9.01

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)					
3 649	ORACLE CORP	USD	374 820	348 268	0.05
179 389	PAYCOM SOFTWARE INC	USD	30 275 530	33 570 175	4.44
72 715	PAYPAL HOLDINGS INC	USD	4 059 011	4 042 392	0.53
158 022	PFIZER INC	USD	4 283 689	4 118 457	0.54
6 372	PROGRESSIVE CORP	USD	855 312	918 782	0.12
11 041	QORVO INC	USD	1 037 266	1 125 539	0.15
801	REGENERON PHARMACEUTICALS INC	USD	586 558	636 863	0.08
5 243	REPLIGEN CORP	USD	773 897	853 385	0.11
30 433	SALESFORCE INC	USD	7 322 036	7 249 481	0.96
77 263	SERVICENOW INC	USD	45 670 215	49 414 328	6.54
185 403	TARGET CORP	USD	22 278 865	23 903 585	3.16
10 801	THERMO FISHER SCIENTIFIC INC	USD	5 132 034	5 189 936	0.69
60 730	UNITEDHEALTH GROUP INC	USD	28 641 384	28 943 578	3.83
98 131	VIVENDI SE	EUR	513 534	949 516	0.13
189 051	WALMART INC	USD	26 481 095	26 980 392	3.57
5 964	WEST PHARMACEUTICAL SERVICES INC	USD	1 909 564	1 901 094	0.25
Total Shares			724 274 841	755 503 750	99.92
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			724 274 841	755 503 750	99.92
Total Investments			724 274 841	755 503 750	99.92

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	27.32	United States of America	96.02
Technology Hardware and Equipment	24.15	France	3.90
Retailers	11.96		
Health Care Providers	6.81		
Investment Banking and Brokerage Services	4.74		
Oil, Gas and Coal	4.13		
Pharmaceuticals and Biotechnology	3.75		
Personal Care, Drug and Grocery Stores	3.17		
Banks	2.12		
Medical Equipment and Services	1.67		
Gas, Water and Multi-utilities	1.61		
Finance and Credit Services	1.56		
Non-life Insurance	1.30		
Electronic and Electrical Equipment	1.21		
Industrial Support Services	0.97		
Electricity	0.87		
Leisure Goods	0.70		
Industrial Engineering	0.62		
Personal Goods	0.61		
Aerospace and Defense	0.33		
Media	0.13		
Beverages	0.11		
Travel and Leisure	0.08		
	99.92		99.92

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					
193 663	ADVANCED MICRO DEVICES INC	USD	20 236 847	25 843 356	5.22
309 404	ALPHABET CLASS - A	USD	37 059 003	39 126 098	7.91
131 167	AMAZON.COM INC	USD	15 558 192	18 041 474	3.65
115 687	APPLE INC	USD	19 998 090	20 163 145	4.07
91 190	AUTODESK INC	USD	17 110 416	20 099 526	4.06
8 525	AUTOZONE INC	USD	20 814 871	19 954 126	4.03
60 002	BIOGEN INC	USD	13 792 317	14 055 780	2.84
20 134	BIO-RAD LABORATORIES INC	USD	5 565 117	5 885 183	1.19
72 898	BOEING CO	USD	16 042 359	17 201 460	3.48
357 880	BOSTON SCIENTIFIC CORP	USD	17 255 091	18 729 048	3.78
1 210	BROADCOM INC	USD	1 222 922	1 222 706	0.25
68 064	BUILDERS FIRSTSOURCE INC	USD	8 030 087	10 286 158	2.08
13 968	CADENCE DESIGN SYSTEMS INC	USD	3 215 988	3 444 045	0.70
143 770	CATALENT INC	USD	5 234 496	5 847 631	1.18
20 510	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	3 540 620	4 389 231	0.89
8 722	CHIPOTLE MEXICAN GRILL INC	USD	17 305 209	18 057 181	3.65
647 829	CONFLUENT INC	USD	11 439 177	13 723 078	2.77
176 504	DATADOG INC	USD	18 362 460	19 394 429	3.92
187 590	DR HORTON INC	USD	21 517 928	25 809 015	5.21
170 616	FORTINET INC	USD	8 283 712	9 040 107	1.83
93 790	FREEMPORT-MCMORAN INC - B	USD	3 187 233	3 614 394	0.73
53 436	HERSHEY CO	USD	9 384 851	9 018 791	1.82
22 715	HOME DEPOT INC	USD	6 700 354	7 126 133	1.44
2 466	HUBSPOT INC	USD	955 332	1 295 987	0.26
37 460	INCYTE CORP	USD	2 944 719	2 129 284	0.43
7 344	INTUITIVE SURGICAL INC	USD	1 877 151	2 242 857	0.45
16 331	JOHNSON & JOHNSON	USD	2 299 281	2 317 224	0.47
74 856	LENNAR CORP (ISIN US5260571048)	USD	8 651 239	10 099 614	2.04
76 496	MASTERCARD INC	USD	28 634 044	29 535 426	5.97
4 027	MCKESSON CORP	USD	1 710 139	1 687 793	0.34
82 694	META PLATFORMS INC	USD	20 422 472	26 497 414	5.35
125 885	METLIFE INC	USD	7 312 607	7 536 120	1.52
59 920	MICROSOFT CORP	USD	20 743 137	20 397 698	4.12
14 988	MONGODB INC	USD	4 690 710	5 547 317	1.12
20 084	NETFLIX INC	USD	8 685 679	8 852 123	1.79
8 315	NEXTERA ENERGY INC	USD	453 428	457 206	0.09
23 377	NVIDIA CORP	USD	10 370 437	10 480 023	2.12
2 591	O'REILLY AUTOMOTIVE INC	USD	2 210 990	2 228 450	0.45
60 176	RPM INTERNATIONAL INC	USD	5 298 398	6 081 064	1.23
38 110	SYNOPSYS INC	USD	12 688 392	17 764 197	3.59
5 100	TESLA INC	USD	1 101 260	1 147 194	0.23
46 335	UBER TECHNOLOGIES INC	USD	2 633 987	2 582 579	0.52

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)					
116 496	WELLS FARGO & CO	USD	4 570 392	5 190 724	1.05
Total Shares			449 111 134	494 142 389	99.84
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			449 111 134	494 142 389	99.84
Total Investments			449 111 134	494 142 389	99.84

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	35.62	United States of America	99.84
Technology Hardware and Equipment	11.66		
Retailers	9.57		
Household Goods and Home Construction	7.25		
Industrial Support Services	5.97		
Pharmaceuticals and Biotechnology	5.81		
Medical Equipment and Services	5.43		
Travel and Leisure	3.65		
Aerospace and Defense	3.48		
Construction and Materials	2.08		
Food Producers	1.82		
Media	1.79		
Life Insurance	1.52		
General Industrials	1.23		
Banks	1.05		
Industrial Metals and Mining	0.73		
Consumer Services	0.52		
Personal Care, Drug and Grocery Stores	0.34		
Automobiles and Parts	0.23		
Electricity	0.09		
	99.84		99.84

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					
12 956	ABBVIE INC	USD	1 885 357	2 007 791	2.55
7 891	AKAMAI TECHNOLOGIES INC	USD	726 840	933 900	1.19
23 106	ALPHABET CLASS - A	USD	2 665 551	3 227 677	4.10
1 801	ALPHABET INC	USD	218 807	253 815	0.32
17 999	AMAZON.COM INC	USD	2 109 131	2 734 768	3.48
17 557	APPLE INC	USD	3 361 528	3 380 249	4.30
5 226	APPLIED MATERIALS INC	USD	788 133	846 978	1.08
3 195	BROADCOM INC	USD	3 616 389	3 566 419	4.53
62 190	CITIGROUP INC	USD	2 609 492	3 199 054	4.07
3 100	ELI LILLY & CO	USD	1 834 301	1 807 052	2.30
366 412	ENGIE SA (ISIN FR0010208488)	EUR	5 459 882	6 442 922	8.19
18 104	HESS CORP	USD	2 620 373	2 609 873	3.32
7 793	INTUITIVE SURGICAL INC	USD	2 349 979	2 629 046	3.34
11 818	JOHNSON & JOHNSON	USD	1 797 636	1 852 353	2.35
4 309	META PLATFORMS INC	USD	1 262 808	1 525 214	1.94
8 914	MICROSOFT CORP	USD	3 321 531	3 352 021	4.26
1 331	NVIDIA CORP	USD	626 182	659 138	0.84
109 811	PFIZER INC	USD	3 182 323	3 161 459	4.02
22 712	PROCTER & GAMBLE CO	USD	3 330 122	3 328 216	4.23
13 244	PROGRESSIVE CORP	USD	2 050 701	2 109 504	2.68
11 036	QUALCOMM INC	USD	1 434 128	1 596 137	2.03
53 999	SANOFI SA	EUR	5 415 630	5 354 184	6.80
105 000	TOTALENERGIES SE	EUR	5 208 826	7 144 875	9.07
6 684	UNITEDHEALTH GROUP INC	USD	3 530 419	3 518 925	4.47
52 551	VINCI SA	EUR	5 466 144	6 600 338	8.39
268 007	VIVENDI SE	EUR	3 629 122	2 864 618	3.64
10 802	WALMART INC	USD	1 660 375	1 702 935	2.16
Total Shares			72 161 710	78 409 461	99.65
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			72 161 710	78 409 461	99.65
Total Investments			72 161 710	78 409 461	99.65

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	18.02	United States of America	63.55
Technology Hardware and Equipment	12.77	France	36.10
Oil, Gas and Coal	12.40		
Software and Computer Services	11.81		
Construction and Materials	8.39		
Gas, Water and Multi-utilities	8.19		
Retailers	5.64		
Health Care Providers	4.47		
Personal Care, Drug and Grocery Stores	4.23		
Banks	4.07		
Media	3.64		
Medical Equipment and Services	3.34		
Non-life Insurance	2.68		
	99.65		99.65

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					
3 390	AKAMAI TECHNOLOGIES INC	USD	286 044	363 198	0.15
63 804	ALPHABET CLASS - A	USD	7 602 394	8 068 421	3.36
22 775	ALPHABET INC	USD	2 164 673	2 905 609	1.21
29 867	AMGEN INC	USD	7 247 252	7 787 347	3.24
58 804	APPLE INC	USD	10 236 434	10 248 979	4.26
17 942	APPLIED MATERIALS INC	USD	2 424 109	2 632 381	1.10
785 000	AXA SA	EUR	17 082 821	23 149 650	9.64
4 470	BIOGEN INC	USD	1 143 904	1 047 121	0.44
365 748	BNP PARIBAS SA	EUR	14 814 623	22 892 166	9.53
9 681	BROADCOM INC	USD	9 920 931	9 782 661	4.07
5 383	CATERPILLAR INC	USD	1 396 216	1 440 811	0.60
44 035	DOW INC	USD	2 134 746	2 186 104	0.91
3 938	ELI LILLY & CO	USD	2 140 210	2 078 069	0.86
67 271	HESS CORP	USD	8 936 159	8 779 059	3.65
5 110	INTUITIVE SURGICAL INC	USD	1 617 405	1 560 593	0.65
22 000	KERING SA	EUR	9 461 449	8 778 000	3.65
86	METTLER-TOLEDO INTERNATIONAL INC	USD	121 127	94 432	0.04
29 404	MICROSOFT CORP	USD	10 025 778	10 009 578	4.16
22 160	NVIDIA CORP	USD	9 871 430	9 934 436	4.13
312 513	PFIZER INC	USD	8 360 147	8 144 887	3.39
81 365	PROCTER & GAMBLE CO	USD	11 425 573	10 793 670	4.49
5 322	QUALCOMM INC	USD	639 447	696 801	0.29
141 431	SANOFI SA	EUR	10 597 659	12 694 846	5.28
13 055	SHERWIN-WILLIAMS CO	USD	3 401 613	3 686 104	1.53
9 450	THERMO FISHER SCIENTIFIC INC	USD	4 490 114	4 540 774	1.89
365 000	TOTALENERGIES SE	EUR	10 797 266	22 484 000	9.36
22 695	UNITEDHEALTH GROUP INC	USD	11 544 426	10 816 310	4.50
111 606	VINCI SA	EUR	10 227 574	12 689 602	5.28
1 038 141	VIVENDI SE	EUR	5 398 034	10 045 052	4.18
69 584	WALMART INC	USD	9 850 634	9 930 673	4.13
Total Shares			205 360 192	240 261 334	99.97
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			205 360 192	240 261 334	99.97
Total Investments			205 360 192	240 261 334	99.97

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	13.90	United States of America	53.06
Pharmaceuticals and Biotechnology	13.21	France	46.91
Oil, Gas and Coal	13.01		
Non-life Insurance	9.63		
Banks	9.53		
Software and Computer Services	8.88		
Construction and Materials	5.28		
Health Care Providers	4.50		
Personal Care, Drug and Grocery Stores	4.49		
Media	4.18		
Retailers	4.13		
Personal Goods	3.65		
Medical Equipment and Services	2.54		
General Industrials	1.53		
Chemicals	0.91		
Industrial Engineering	0.60		
	99.97		99.97

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
23 668	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	3 519 927	4 168 408	3.04
27 679	ALLIANZ SE - REG	EUR	5 634 603	6 696 934	4.87
3 290	ASM INTERNATIONAL NV	EUR	1 043 011	1 546 136	1.13
2 516	ASML HOLDING NV	EUR	1 640 646	1 715 157	1.25
350 642	ASSICURAZIONI GENERALI SPA	EUR	6 566 197	6 699 015	4.87
2 291 604	A2A SPA	EUR	3 832 759	4 260 092	3.10
187 326	BOUYGUES SA	EUR	6 256 526	6 391 563	4.66
43 028	BRENTAG SE	EUR	3 005 203	3 580 790	2.61
15 882	DEUTSCHE BOERSE AG	EUR	2 741 190	2 961 993	2.16
121 440	DEUTSCHE POST AG - REG	EUR	5 472 832	5 447 191	3.97
22 992	DIASORIN SPA	EUR	2 251 625	2 143 774	1.56
32 609	DSM-FIRMENICH AG	EUR	4 067 963	3 000 028	2.19
139 721	EDP RENOVAVEIS SA	EUR	2 624 580	2 588 332	1.89
200 678	ENAGAS SA	EUR	3 716 148	3 063 350	2.23
118 426	ERG SPA	EUR	3 240 403	3 417 774	2.49
173 124	FRESENIUS SE & CO KGAA	EUR	5 458 886	4 859 591	3.54
69 421	GEA GROUP AG	EUR	2 485 972	2 616 477	1.91
14 124	GERRESHEIMER AG	EUR	1 543 881	1 332 599	0.97
14 825	HANNOVER RUECK SE - REG	EUR	2 407 886	3 206 648	2.34
654 700	HERA SPA	EUR	2 133 917	1 945 768	1.42
37 720	HUHTAMAKI OYJ	EUR	1 486 622	1 385 456	1.01
19 598	IPSEN SA	EUR	1 886 987	2 114 624	1.54
24 628	KERRY GROUP PLC	EUR	2 460 087	1 937 238	1.41
145 340	KONE OYJ - B	EUR	7 631 129	6 563 554	4.78
45 259	LEGRAND SA	EUR	4 144 929	4 258 872	3.10
7 315	L'OREAL SA	EUR	2 879 933	3 296 505	2.40
10 338	MERCK KGAA	EUR	1 870 328	1 489 706	1.09
12 308	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	3 247 243	4 616 731	3.36
76 410	SANOFI SA	EUR	6 875 268	6 858 562	4.99
15 631	SAP SE	EUR	1 867 830	2 180 212	1.59
22 968	SCHNEIDER ELECTRIC SE	EUR	3 533 765	4 175 123	3.04
13 106	SYMRISE AG	EUR	1 421 085	1 305 882	0.95
42 676	TELEPERFORMANCE SE	EUR	7 233 237	5 635 366	4.11
878 904	TERNA - RETE ELETTRICA NAZIONALE	EUR	6 994 355	6 639 241	4.84
33 526	UCB SA	EUR	3 005 453	2 645 201	1.93
205 347	UPM-KYMMENE OYJ	EUR	6 668 678	6 994 119	5.09
64 712	WAREHOUSES DE PAUW CVA	EUR	2 137 948	1 844 292	1.34
14 308	WENDEL SE	EUR	1 170 259	1 153 940	0.84
Total Shares			136 159 291	136 736 244	99.61
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			136 159 291	136 736 244	99.61
Total Investments			136 159 291	136 736 244	99.61

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Non-life Insurance	15.45	Germany	29.35
Electricity	12.31	France	27.71
Pharmaceuticals and Biotechnology	9.54	Italy	18.29
Industrial Engineering	6.69	Finland	10.89
Chemicals	6.60	Spain	4.12
Technology Hardware and Equipment	5.48	Belgium	3.27
Industrial Materials	5.10	Netherlands	2.38
Construction and Materials	4.66	Switzerland	2.19
Industrial Support Services	4.11	Ireland	1.41
Industrial Transportation	3.97		
Gas, Water and Multi-utilities	3.65		99.61
Food Producers	3.60		
Health Care Providers	3.54		
Electronic and Electrical Equipment	3.04		
Investment Banking and Brokerage Services	3.00		
Medical Equipment and Services	2.53		
Personal Goods	2.40		
Software and Computer Services	1.59		
Real Estate Investment Trusts	1.34		
General Industrials	1.01		
	99.61		

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					
4 649	ABBVIE INC	USD	685 888	720 456	4.51
6 114	AKAMAI TECHNOLOGIES INC	USD	537 726	723 592	4.53
4 636	ALPHABET CLASS - A	USD	594 576	647 603	4.06
5 196	ALPHABET INC	USD	608 842	732 272	4.59
4 223	AMAZON.COM INC	USD	474 442	641 643	4.02
3 573	APPLE INC	USD	674 688	687 910	4.31
2 310	BIOGEN INC	USD	700 277	597 759	3.74
6 364	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	452 926	480 673	3.01
4 911	ELECTRONIC ARTS INC	USD	691 714	671 874	4.21
94	ELEVANCE HEALTH INC	USD	44 929	44 327	0.28
6 660	FREEMPORT-MCMORAN INC - B	USD	280 919	283 516	1.78
7 179	GILEAD SCIENCES INC	USD	570 731	581 571	3.64
2 232	HESS CORP	USD	323 060	321 765	2.02
4 536	JOHNSON & JOHNSON	USD	687 794	710 973	4.45
1 993	META PLATFORMS INC	USD	591 859	705 442	4.42
2 832	MICROSOFT CORP	USD	1 062 220	1 064 945	6.67
2 809	MONSTER BEVERAGE CORP	USD	164 270	161 826	1.01
7 639	MORGAN STANLEY	USD	582 550	712 337	4.46
1 447	NVIDIA CORP	USD	687 412	716 583	4.49
5 081	PROCTER & GAMBLE CO	USD	763 774	744 570	4.66
6 944	PROGRESSIVE CORP	USD	1 075 209	1 106 039	6.93
465	REGENERON PHARMACEUTICALS INC	USD	367 941	408 405	2.56
4 219	SALESFORCE INC	USD	1 115 208	1 110 187	6.96
4 795	STARBUCKS CORP	USD	496 330	460 368	2.88
499	UNITEDHEALTH GROUP INC	USD	273 587	262 709	1.65
14 111	WELLS FARGO & CO	USD	583 349	694 543	4.35
Total Shares			15 092 221	15 993 888	100.19
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			15 092 221	15 993 888	100.19
Total Investments			15 092 221	15 993 888	100.19

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	34.24	United States of America	100.19
Pharmaceuticals and Biotechnology	18.91		
Technology Hardware and Equipment	8.80		
Non-life Insurance	6.93		
Personal Care, Drug and Grocery Stores	4.66		
Investment Banking and Brokerage Services	4.46		
Banks	4.35		
Leisure Goods	4.21		
Retailers	4.02		
Travel and Leisure	2.88		
Oil, Gas and Coal	2.02		
Health Care Providers	1.92		
Industrial Metals and Mining	1.78		
Beverages	1.01		
	100.19		100.19

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					
200 000	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	212 379	214 262	0.19
200 000	ABN AMRO BANK NV 4.25% 21/02/2030	EUR	217 536	229 778	0.21
1 900 000	ADIF ALTA VELOCIDAD 3.5% 30/07/2028	EUR	1 986 587	2 148 767	1.94
1 159 000	ASTM SPA 3.375% 13/02/2024	EUR	1 243 357	1 279 214	1.15
1 300 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.25% 17/03/2025	EUR	1 324 529	1 384 534	1.25
1 000 000	BANCO DE SABADELL SA FRN 10/11/2028	EUR	1 147 301	1 162 445	1.05
217 000	BANK OF NOVA SCOTIA 0.01% 14/01/2027	EUR	211 176	219 801	0.20
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 03/11/2028	EUR	93 080	96 755	0.09
1 600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.875% 14/02/2028	EUR	1 797 119	1 813 941	1.64
100 000	BAYER AG 0.375% 12/01/2029	EUR	87 473	94 919	0.09
220 000	BLACKSTONE PRIVATE CREDIT FUND - REGS - 1.75% 30/11/2026	EUR	212 947	218 203	0.20
1 000 000	BOOKING HOLDINGS INC 1.8% 03/03/2027	EUR	1 039 996	1 064 640	0.96
100 000	BPCE SA 0.25% 15/01/2026	EUR	102 801	103 877	0.09
200 000	BPCE SA 1% 01/04/2025	EUR	211 178	214 165	0.19
2 400 000	BPIFRANCE SACA 2.75% 25/10/2025	EUR	2 492 090	2 645 196	2.39
618 000	BRAMBLES FINANCE LTD 2.375% 12/06/2024	EUR	669 157	677 711	0.61
400 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 26/01/2024	EUR	432 145	442 059	0.40
1 500 000	CIE DE FINANCEMENT FONCIER SA 0.875% 11/09/2028	EUR	1 447 464	1 521 418	1.37
2 000 000	COOPERATIEVE RABOBANK UA 0.625% 26/04/2026	EUR	1 998 491	2 106 059	1.90
500 000	COOPERATIEVE RABOBANK UA 1.125% 07/05/2031	EUR	475 851	475 541	0.43
2 000 000	COOPERATIEVE RABOBANK UA 3.296% 22/11/2028	EUR	2 179 908	2 278 960	2.06
2 700 000	CREDIT AGRICOLE HOME LOAN SFH SA 1.25% 24/03/2031	EUR	2 639 588	2 676 635	2.40
1 100 000	CREDIT AGRICOLE PUBLIC SECTOR SCF SA 0.125% 08/12/2031	EUR	969 885	988 472	0.89
100 000	CREDIT AGRICOLE SA/LONDON 1.375% 03/05/2027	EUR	103 863	104 772	0.09
1 000	DEUTSCHE BAHN FINANCE GMBH 0.5% 09/04/2027	EUR	1 027	1 033	0.00
1 000 000	DEUTSCHE BANK AG 1.625% 20/01/2027	EUR	1 005 100	1 039 045	0.94
100 000	DEUTSCHE BANK AG 2.625% 12/02/2026	EUR	105 752	108 531	0.10
600 000	DEUTSCHE BOERSE AG 3.75% 28/09/2029	EUR	684 509	689 732	0.62
200 000	DEUTSCHE PFANDBRIEFBANK AG 1% 13/04/2026	EUR	210 847	211 370	0.19
1 000 000	ECOLAB INC 1% 15/01/2024	EUR	1 088 748	1 103 578	1.00
1 100 000	ELECTRICITE DE FRANCE SA 3.75% 05/06/2027	EUR	1 232 262	1 239 709	1.12
300 000	ENGIE SA 0.5% 24/10/2030	EUR	249 399	277 460	0.25
1 800 000	FLUVIUS SYSTEM OPERATOR CVBA 3.875% 18/03/2031	EUR	1 864 334	2 062 894	1.86
11 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 29/05/2030	EUR	9 834	10 517	0.01
1 731 000	HSBC BANK CANADA 3.625% 07/03/2028	EUR	1 875 581	1 971 980	1.78
100 000	HSBC HOLDINGS PLC FRN 24/07/2027	GBP	107 789	117 184	0.11
1 800 000	ING BANK NV 3% 15/02/2026	EUR	1 903 403	1 995 210	1.80
100 000	ING GROEP NV FRN 29/09/2028	EUR	95 519	98 172	0.09
912 000	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	858 131	941 786	0.85
450 000	INTESA SANPAOLO SPA 4% 19/05/2026	EUR	497 455	504 599	0.46
1 140 000	INTESA SANPAOLO SPA 5.25% 13/01/2030	EUR	1 334 373	1 352 212	1.22
500 000	KBC GROUP NV 3% 25/08/2030	EUR	539 918	539 229	0.49
7 238 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/11/2024	EUR	7 757 913	7 778 701	7.01
66 000	MERCEDES-BENZ GROUP AG 0.75% 10/09/2030	EUR	62 401	63 364	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)					
19 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0.85% 28/02/2025	EUR	19 995	20 404	0.02
45 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1% 11/11/2025	EUR	45 753	47 750	0.04
1 300 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 3.4% 13/04/2025	EUR	1 417 999	1 434 853	1.29
2 000	METRO AG 1.5% 19/03/2025	EUR	2 119	2 151	0.00
1 239 000	OMV AG 1.875% 04/12/2028	EUR	1 257 012	1 304 718	1.18
300 000	OP CORPORATE BANK PLC 0.1% 16/11/2027	EUR	292 163	295 419	0.27
1 116 000	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	1 275 643	1 314 597	1.19
46 000	RCI BANQUE SA 1.125% 15/01/2027	EUR	47 190	47 619	0.04
53 000	RCI BANQUE SA 1.75% 10/04/2026	EUR	54 506	56 284	0.05
68 000	RCI BANQUE SA 4.625% 13/07/2026	EUR	74 684	76 851	0.07
100 000	ROYAL BANK OF CANADA 0.01% 05/10/2028	EUR	92 862	96 572	0.09
700 000	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 3.5% 07/12/2031	EUR	769 111	798 192	0.72
100 000	SANTANDER CONSUMER FINANCE SA 4.125% 05/05/2028	EUR	113 286	114 227	0.10
463 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 28/06/2027	EUR	470 079	477 651	0.43
100 000	SKANDINAVISKA ENSKILDA BANKEN AB 3.25% 04/11/2025	EUR	108 748	111 067	0.10
880 000	SSE PLC 1.25% 16/04/2025	EUR	937 247	944 183	0.85
130 000	SVENSKA HANDELSBANKEN AB 1% 15/04/2025	EUR	138 356	139 383	0.13
405 000	THERMO FISHER SCIENTIFIC FINANCE I BV 0% 18/11/2025	EUR	419 246	422 298	0.38
100 000	THERMO FISHER SCIENTIFIC INC 1.95% 24/07/2029	EUR	103 151	104 993	0.09
489 000	TORONTO-DOMINION BANK 0.25% 26/03/2024	EUR	525 250	535 798	0.48
900 000	TRATON FINANCE LUXEMBOURG SA 4% 16/09/2025	EUR	976 222	999 404	0.90
279 000	UNICREDIT SPA 3.375% 31/01/2027	EUR	293 427	312 139	0.28
1 600 000	URENCO FINANCE NV 2.375% 02/12/2024	EUR	1 716 449	1 742 413	1.57
125 000	VERALTO CORP - REGS - 4.15% 19/09/2031	EUR	129 663	143 730	0.13
20 000	VOLKSWAGEN FINANCIAL SERVICES AG 0% 12/02/2025	EUR	21 176	21 225	0.02
29 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.25% 31/01/2025	EUR	30 073	30 899	0.03
128 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.875% 31/01/2028	EUR	123 141	128 104	0.12
2 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.625% 16/01/2030	EUR	2 005	1 999	0.00
300 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.875% 29/03/2026	EUR	326 994	334 073	0.30
108 000	VOLKSWAGEN LEASING GMBH 0.25% 12/01/2026	EUR	110 146	111 954	0.10
189 000	VOLKSWAGEN LEASING GMBH 0.625% 19/07/2029	EUR	177 424	179 671	0.16
104 000	VOLKSWAGEN LEASING GMBH 1.5% 19/06/2026	EUR	107 431	110 016	0.10
26 000	VOLKSWAGEN LEASING GMBH 1.625% 15/08/2025	EUR	27 382	27 906	0.03
32 000	VOLKSWAGEN LEASING GMBH 4.625% 25/03/2029	EUR	35 302	37 322	0.03
100 000	WELLS FARGO & CO FRN 04/05/2030	EUR	95 396	100 576	0.09
Total Bonds			57 116 827	58 894 871	53.13
Supranationals, Governments and Local Public Authorities, Debt Instruments					
5 000 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 3% 25/11/2031	EUR	5 356 634	5 672 543	5.12
200 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.01% 27/04/2029	EUR	182 842	191 111	0.17
3 400 000	CASSA DEPOSITI E PRESTITI SPA 2% 20/04/2027	EUR	3 364 006	3 623 267	3.27
27 000	ESTONIA GOVERNMENT INTERNATIONAL BOND 4% 12/10/2032	EUR	30 896	32 151	0.03
391 682	EUROPEAN UNION 0% 04/07/2031	EUR	359 273	358 923	0.32
7 489 000	EUROPEAN UNION 0% 04/11/2025	EUR	7 886 395	7 905 994	7.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
91 868	EUROPEAN UNION 0% 22/04/2031	EUR	84 917	84 858	0.08
2 118 381	EUROPEAN UNION 1% 06/07/2032	EUR	2 064 538	2 060 923	1.86
1 022 968	EUROPEAN UNION 1.625% 04/12/2029	EUR	1 078 638	1 078 730	0.97
638 999	EUROPEAN UNION 2.75% 04/02/2033	EUR	716 831	715 279	0.65
205 873	EUROPEAN UNION 2.75% 05/10/2026	EUR	228 727	229 189	0.21
47 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	43 645	43 522	0.04
1 170 079.78	ITALY BTPS 0% 01/05/2031	EUR	962 591	1 014 855	0.92
1 487 825.85	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2024	EUR	1 520 684	1 599 069	1.44
735 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	922 798	945 183	0.85
1 467 684.39	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2027	EUR	1 337 394	1 455 859	1.31
1 000	LAND BERLIN 0.125% 24/11/2045	EUR	599	602	0.00
1 000	SLOVENIA GOVERNMENT BOND 0% 12/02/2031	EUR	895	908	0.00
4 946 560	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/07/2030	GBP	20 191 916	22 115 973	19.95
800 500	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	666 823	665 165	0.60
698 800	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	506 084	502 754	0.45
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			47 507 126	50 296 858	45.37
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			104 623 953	109 191 729	98.50
Total Investments			104 623 953	109 191 729	98.50

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	45.37	United Kingdom	20.99
Banks	31.61	France	16.62
Investment Banking and Brokerage Services	8.29	Belgium	13.56
Industrial Transportation	3.70	Italy	11.75
Electricity	2.69	Netherlands	10.27
Gas, Water and Multi-utilities	2.11	Germany	9.62
Personal Care, Drug and Grocery Stores	1.19	United States of America	4.71
Oil, Gas and Coal	1.18	Spain	3.09
Chemicals	1.00	Canada	2.95
Travel and Leisure	0.96	Australia	1.86
Electronic and Electrical Equipment	0.13	Austria	1.18
Medical Equipment and Services	0.09	Luxembourg	0.90
Pharmaceuticals and Biotechnology	0.09	Sweden	0.66
Automobiles and Parts	0.08	Finland	0.31
Health Care Providers	0.01	Estonia	0.03
	98.50		98.50

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					
17 169	ABBVIE INC	USD	2 427 039	2 408 618	7.20
13 861	AKAMAI TECHNOLOGIES INC	USD	1 000 906	1 485 040	4.44
14 280	ALPHABET CLASS - A	USD	1 592 734	1 805 797	5.40
7 254	ALPHABET INC	USD	824 117	925 457	2.77
10 585	AMAZON.COM INC	USD	1 157 716	1 455 923	4.35
2 075	AMGEN INC	USD	498 744	541 023	1.62
8 437	APPLE INC	USD	1 468 803	1 470 489	4.40
5 817	AUTOMATIC DATA PROCESSING INC	USD	1 248 477	1 226 802	3.67
993	BROADCOM INC	USD	1 010 939	1 003 428	3.00
931	CADENCE DESIGN SYSTEMS INC	USD	202 471	229 554	0.69
27 375	CITIGROUP INC	USD	1 075 016	1 274 766	3.81
2 055	HESS CORP	USD	272 983	268 183	0.80
41 893	INTEL CORP	USD	1 477 818	1 905 693	5.70
1 501	LOWE'S COS INC	USD	260 529	302 401	0.90
15 345	MATCH GROUP INC	USD	638 752	507 032	1.52
3 644	META PLATFORMS INC	USD	1 004 425	1 167 637	3.49
7 491	MICROSOFT CORP	USD	2 574 715	2 550 052	7.61
29 062	MORGAN STANLEY	USD	2 064 814	2 453 293	7.32
3 289	NVIDIA CORP	USD	1 451 433	1 474 475	4.41
1 603	O'REILLY AUTOMOTIVE INC	USD	1 346 008	1 378 698	4.12
17 859	PFIZER INC	USD	477 752	465 451	1.39
10 445	PROCTER & GAMBLE CO	USD	1 485 871	1 385 607	4.14
1 272	REGENERON PHARMACEUTICALS INC	USD	955 156	1 011 347	3.02
1 806	SERVICENOW INC	USD	1 112 489	1 155 045	3.45
11 563	TARGET CORP	USD	1 389 463	1 490 791	4.46
169	UNION PACIFIC CORP	USD	36 509	37 577	0.11
3 144	UNITEDHEALTH GROUP INC	USD	1 597 696	1 498 413	4.48
15 410	WELLS FARGO & CO	USD	592 907	686 625	2.05
Total Shares			31 246 282	33 565 217	100.32
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			31 246 282	33 565 217	100.32
Total Investments			31 246 282	33 565 217	100.32

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	29.37	United States of America	100.32
Technology Hardware and Equipment	17.50		
Retailers	13.83		
Pharmaceuticals and Biotechnology	13.23		
Investment Banking and Brokerage Services	7.33		
Banks	5.86		
Health Care Providers	4.48		
Personal Care, Drug and Grocery Stores	4.14		
Industrial Support Services	3.67		
Oil, Gas and Coal	0.80		
Industrial Transportation	0.11		
	100.32		100.32

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
11 020 553	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	9 375 487	9 826 366	2.38
11 610 846	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	10 251 263	10 463 346	2.53
3 739 450	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	3 189 077	3 309 226	0.80
13 185 924	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	11 232 300	11 657 412	2.82
11 610 845	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	10 725 926	10 701 716	2.59
10 233 563	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.1% 15/11/2029	EUR	10 102 883	10 337 024	2.50
5 116 732	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.4% 15/11/2030	EUR	5 122 318	5 268 699	1.27
4 624 338	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	5 716 953	5 746 896	1.39
2 340 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	1 895 889	2 000 138	0.48
2 630 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	2 296 044	2 380 545	0.58
1 181 000	FINLAND GOVERNMENT BOND 2.875% 15/04/2029	EUR	1 182 417	1 214 068	0.29
24 584 347	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	24 240 758	24 897 307	6.03
18 707 404	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	15 878 493	16 414 625	3.97
22 545 364	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	18 600 031	19 279 668	4.66
22 219 359	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	20 075 574	20 285 608	4.91
13 119 474	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/02/2029	EUR	13 055 358	13 435 522	3.25
15 594 477	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	18 566 243	18 077 118	4.37
3 182 807	IRELAND GOVERNMENT BOND 0.2% 18/10/2030	EUR	2 633 084	2 774 357	0.67
4 026 015	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	3 782 947	3 810 623	0.92
3 703 176	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	3 636 354	3 742 430	0.91
6 357 000	ITALY BUONI POLIENNALI DEL TESORO 0.45% 15/02/2029	EUR	5 471 350	5 587 485	1.35
7 437 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	6 174 810	6 430 402	1.56
9 352 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	8 003 794	8 384 255	2.03
8 804 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	8 795 439	8 739 026	2.11
6 612 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 15/06/2029	EUR	6 325 470	6 516 523	1.58
9 040 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	8 748 970	9 005 919	2.18
11 496 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	11 337 073	11 712 355	2.83
5 832 000	ITALY BUONI POLIENNALI DEL TESORO 3.7% 15/06/2030	EUR	5 783 472	5 983 457	1.45
7 400 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/12/2029	EUR	7 374 839	7 668 694	1.86
4 063 000	ITALY BUONI POLIENNALI DEL TESORO 4% 15/11/2030	EUR	4 107 212	4 236 815	1.02
4 842 000	ITALY BUONI POLIENNALI DEL TESORO 4.1% 01/02/2029	EUR	4 899 936	5 078 241	1.23
12 130 726	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	13 287 078	13 513 507	3.27
5 639 920	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	4 687 240	4 890 995	1.18
7 516 863	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	6 929 593	6 989 781	1.69
4 952 383	NETHERLANDS GOVERNMENT BOND 0% 15/01/2029	EUR	4 431 791	4 454 371	1.08
5 525 919	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	4 607 291	4 808 765	1.16
4 808 111	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	4 331 937	4 343 311	1.05
3 069 679	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2030	EUR	3 038 017	3 128 187	0.76
4 416 841	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	3 693 383	3 882 845	0.94
4 900 647	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	4 755 166	4 815 229	1.16
2 976 012	PORTUGAL OBRIGACOES DO TESOURO OT 3.875% 15/02/2030	EUR	3 113 035	3 226 414	0.78
5 288 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	4 345 526	4 578 615	1.11
5 412 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	4 942 954	4 942 888	1.20

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 181 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.9% 23/05/2029	EUR	1 187 539	1 217 493	0.29
1 770 800	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.45% 20/10/2030	EUR	1 806 071	1 880 979	0.46
10 064 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	8 475 011	8 814 554	2.13
9 559 000	SPAIN GOVERNMENT BOND 0.6% 31/10/2029	EUR	8 222 960	8 530 260	2.06
10 794 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2029	EUR	9 505 531	9 789 834	2.37
9 885 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	8 578 919	8 996 042	2.18
8 389 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	7 891 409	7 926 850	1.92
9 527 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	8 781 852	9 113 814	2.20
2 662 000	SPAIN GOVERNMENT BOND 3.5% 31/05/2029	EUR	2 696 164	2 780 539	0.67
10 492 948	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	12 658 727	12 196 583	2.95
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			400 548 958	409 787 722	99.13
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			400 548 958	409 787 722	99.13
Total Investments			400 548 958	409 787 722	99.13

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.13	France	27.20
	99.13	Italy	22.46
		Spain	16.49
		Germany	16.28
		Netherlands	4.05
		Austria	3.05
		Portugal	2.88
		Belgium	2.87
		Ireland	2.50
		Finland	1.35
			99.13

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
32 797 020	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	28 585 524	28 686 569	2.05
36 311 200	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2032	EUR	30 668 159	31 065 684	2.22
10 542 540	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	9 060 773	9 131 948	0.65
37 482 600	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001102564)	EUR	32 363 075	32 454 309	2.32
32 797 020	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.7% 15/08/2032	EUR	31 401 299	32 111 234	2.30
44 802 810	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.3% 15/02/2033 (ISIN DE000BU2Z007)	EUR	44 169 567	45 940 353	3.28
7 321 210	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.3% 15/02/2033 (ISIN DE000BU3Z005)	EUR	7 244 568	7 511 708	0.54
35 725 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.6% 15/08/2033	EUR	35 726 350	37 508 087	2.68
25 183 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	32 261 829	31 038 475	2.22
7 468 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	6 241 119	6 260 200	0.45
5 739 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	5 119 412	5 116 491	0.37
6 972 000	FINLAND GOVERNMENT BOND 1.5% 15/09/2032	EUR	6 164 514	6 430 694	0.46
7 266 000	FINLAND GOVERNMENT BOND 3% 15/09/2033	EUR	7 066 747	7 536 513	0.54
42 009 430	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2032	EUR	33 390 931	34 362 453	2.46
63 408 660	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	52 062 801	52 665 965	3.77
72 522 240	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	68 668 580	68 467 522	4.90
54 473 790	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/11/2032	EUR	50 660 176	52 464 252	3.75
44 281 010	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/05/2033	EUR	44 099 442	46 065 978	3.29
16 791 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/11/2033	EUR	17 483 596	18 159 299	1.30
41 221 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	50 977 590	51 808 433	3.70
10 769 130	IRELAND GOVERNMENT BOND 0% 18/10/2031	EUR	8 906 909	9 036 700	0.65
6 100 900	IRELAND GOVERNMENT BOND 0.35% 18/10/2032	EUR	4 877 151	5 143 242	0.37
6 319 640	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	5 468 982	5 748 092	0.41
8 021 500	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	7 574 497	7 545 264	0.54
24 949 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 01/08/2031	EUR	19 971 892	20 388 572	1.46
28 639 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/04/2031	EUR	23 730 623	24 220 575	1.73
24 364 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	18 975 472	19 953 629	1.43
24 030 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/12/2031	EUR	19 567 445	19 985 751	1.43
29 853 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	25 589 220	26 107 344	1.87
28 238 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	25 125 209	25 384 268	1.81
23 202 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	19 292 804	21 062 776	1.51
22 314 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2032	EUR	19 271 968	20 603 855	1.47
11 714 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/10/2031	EUR	11 698 097	12 207 394	0.87
23 075 000	ITALY BUONI POLIENNALI DEL TESORO 4.35% 01/11/2033	EUR	23 501 704	24 438 040	1.75
23 837 000	ITALY BUONI POLIENNALI DEL TESORO 4.4% 01/05/2033	EUR	24 379 481	25 403 329	1.82
31 932 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	35 687 059	37 292 744	2.67
37 781 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	45 115 701	44 434 234	3.18
16 500 340	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2031	EUR	13 554 321	13 648 256	0.98
19 294 720	KINGDOM OF BELGIUM GOVERNMENT BOND 0.35% 22/06/2032	EUR	15 610 450	16 129 614	1.15
20 612 530	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	18 715 671	18 621 153	1.33
13 272 810	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	11 305 641	11 881 421	0.85

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
21 182 550	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2033	EUR	20 920 096	21 873 737	1.56
11 004 110	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	12 380 174	12 234 590	0.87
17 646 190	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	14 904 813	14 983 733	1.07
15 949 010	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2032	EUR	13 570 352	13 770 056	0.98
18 165 120	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	17 826 410	18 490 276	1.32
14 243 740	NETHERLANDS GOVERNMENT BOND 2.5% 15/07/2033	EUR	13 729 501	14 454 547	1.03
10 433 090	PORTUGAL OBRIGACOES DO TESOURO OT 0.3% 17/10/2031	EUR	8 625 290	8 799 894	0.63
8 335 110	PORTUGAL OBRIGACOES DO TESOURO OT 1.65% 16/07/2032	EUR	7 432 020	7 720 646	0.55
17 537 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	14 626 228	14 753 352	1.05
14 963 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.9% 20/02/2032	EUR	12 913 244	13 168 936	0.94
16 623 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.9% 20/02/2033	EUR	16 299 019	17 051 541	1.22
28 636 000	SPAIN GOVERNMENT BOND 0.1% 30/04/2031	EUR	23 331 764	23 679 967	1.69
27 525 000	SPAIN GOVERNMENT BOND 0.5% 31/10/2031	EUR	22 891 910	23 151 553	1.66
29 184 000	SPAIN GOVERNMENT BOND 0.7% 30/04/2032	EUR	23 933 554	24 627 502	1.76
24 333 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	21 998 559	23 140 440	1.65
27 160 000	SPAIN GOVERNMENT BOND 2.55% 31/10/2032	EUR	25 377 304	26 482 086	1.89
28 407 000	SPAIN GOVERNMENT BOND 3.15% 30/04/2033	EUR	27 694 155	28 880 261	2.06
29 191 000	SPAIN GOVERNMENT BOND 3.55% 31/10/2033	EUR	28 608 665	30 572 610	2.19
28 510 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	35 229 841	34 804 153	2.49
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 353 629 248	1 386 662 300	99.14
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 353 629 248	1 386 662 300	99.14
Total Investments			1 353 629 248	1 386 662 300	99.14

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.14
	99.14

Geographical classification	%
France	23.17
Italy	22.99
Germany	18.26
Spain	15.39
Belgium	6.75
Netherlands	4.41
Austria	3.22
Ireland	1.96
Finland	1.81
Portugal	1.18
	99.14

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
758 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	417 338	424 878	0.44
2 994 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	1 661 016	1 670 481	1.72
2 236 760	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2052	EUR	1 132 688	1 193 513	1.23
2 842 900	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	2 318 212	2 310 539	2.38
417 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053 (ISIN DE0001030757)	EUR	344 925	377 464	0.39
1 971 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053 (ISIN DE0001102614)	EUR	1 633 082	1 779 241	1.83
2 312 600	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	2 426 971	2 391 853	2.46
2 388 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	2 526 789	2 482 344	2.56
1 478 820	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	1 720 397	1 690 779	1.74
1 459 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	1 863 739	1 837 523	1.89
1 630 360	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	2 218 725	2 183 280	2.25
356 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	174 970	176 152	0.18
302 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	198 355	200 643	0.21
353 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2043	EUR	226 514	231 766	0.24
452 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	342 640	343 904	0.35
416 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	409 158	405 059	0.42
1 945 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	1 314 884	1 347 587	1.39
1 002 540	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	407 653	420 666	0.43
1 691 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	1 024 839	1 059 973	1.09
2 548 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	1 461 817	1 462 057	1.50
2 363 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	1 286 226	1 327 840	1.37
2 516 590	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	1 839 535	1 828 932	1.88
1 275 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	914 214	913 484	0.94
2 490 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	2 137 991	2 166 471	2.23
2 323 360	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	1 920 248	1 922 441	1.98
1 031 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/05/2043	EUR	890 983	959 655	0.99
1 670 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/05/2054	EUR	1 487 833	1 641 126	1.69
2 317 100	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	2 418 070	2 418 519	2.49
1 525 500	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	1 833 531	1 802 790	1.86
1 518 380	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	1 826 530	1 818 807	1.87
2 914 660	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	3 563 325	3 554 749	3.67
313 610	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	212 044	219 765	0.23
695 890	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	506 296	524 966	0.54
840 120	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	709 470	727 023	0.75
265 000	IRELAND GOVERNMENT BOND 3% 18/10/2043	EUR	256 107	275 022	0.28
1 024 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	645 862	647 700	0.67
1 242 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	761 508	762 414	0.78
1 259 000	ITALY BUONI POLIENNALI DEL TESORO 1.8% 01/03/2041	EUR	895 909	908 003	0.93
447 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	268 734	272 826	0.28
690 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	454 169	459 216	0.47
1 201 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	871 437	878 303	0.90

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 421 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	1 105 584	1 120 089	1.15
730 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	528 392	534 637	0.55
1 078 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	940 841	954 828	0.98
1 357 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	1 166 191	1 175 908	1.21
1 469 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	1 293 910	1 312 405	1.35
1 184 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	1 106 339	1 118 584	1.15
743 000	ITALY BUONI POLIENNALI DEL TESORO 4.45% 01/09/2043	EUR	721 861	766 360	0.79
720 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/10/2053	EUR	687 625	740 592	0.76
1 477 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	1 578 198	1 588 661	1.64
1 914 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	2 097 570	2 113 994	2.18
1 770 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	1 939 320	1 955 620	2.01
676 260	KINGDOM OF BELGIUM GOVERNMENT BOND 0.4% 22/06/2040	EUR	443 357	451 079	0.46
505 860	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	223 082	228 047	0.23
806 640	KINGDOM OF BELGIUM GOVERNMENT BOND 1.4% 22/06/2053	EUR	523 469	541 151	0.56
838 480	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	630 910	631 342	0.65
847 330	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	634 744	631 888	0.65
665 590	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	529 662	528 392	0.54
557 310	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	460 882	457 830	0.47
407 000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.75% 22/04/2039	EUR	376 714	397 570	0.41
829 000	KINGDOM OF BELGIUM GOVERNMENT BOND 3.3% 22/06/2054	EUR	767 662	846 210	0.87
303 000	KINGDOM OF BELGIUM GOVERNMENT BOND 3.45% 22/06/2043	EUR	299 729	319 774	0.33
754 370	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	839 228	834 575	0.86
1 326 420	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	1 556 050	1 550 943	1.60
1 349 250	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	679 293	695 673	0.72
1 189 700	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	860 657	882 008	0.91
655 000	NETHERLANDS GOVERNMENT BOND 2% 15/01/2054	EUR	552 134	591 550	0.61
1 554 780	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	1 649 454	1 630 451	1.68
378 000	NETHERLANDS GOVERNMENT BOND 3.25% 15/01/2044	EUR	375 735	420 933	0.43
1 428 410	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	1 702 709	1 685 310	1.73
428 460	PORTUGAL OBRIGACOES DO TESOURO OT 1% 12/04/2052	EUR	235 062	248 665	0.26
288 580	PORTUGAL OBRIGACOES DO TESOURO OT 1.15% 11/04/2042	EUR	199 468	208 011	0.21
398 060	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	438 674	452 005	0.47
467 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	285 149	292 725	0.30
281 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	136 380	134 374	0.14
725 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	435 863	441 953	0.45
364 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	170 368	172 667	0.18
201 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	132 516	127 338	0.13
776 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	595 455	596 915	0.61
398 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	306 454	325 719	0.34
455 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	369 902	358 326	0.37
645 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	675 898	674 012	0.69
274 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/10/2053	EUR	261 851	286 892	0.30
332 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	405 864	398 719	0.41
877 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	555 375	587 081	0.60

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 715 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	952 323	966 728	0.99
1 501 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	1 053 420	1 077 328	1.11
594 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	294 252	300 184	0.31
1 405 000	SPAIN GOVERNMENT BOND 1.9% 31/10/2052	EUR	912 984	972 864	1.00
1 430 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	1 217 032	1 231 016	1.27
1 516 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	1 358 217	1 371 146	1.41
891 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2043	EUR	827 533	883 373	0.91
1 129 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	1 072 416	1 058 607	1.09
644 000	SPAIN GOVERNMENT BOND 3.9% 30/07/2039	EUR	641 193	682 569	0.70
1 628 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	1 898 965	1 905 639	1.96
1 567 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	1 859 013	1 857 428	1.91
1 228 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	1 525 378	1 529 204	1.57
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			94 613 041	95 867 646	98.67
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			94 613 041	95 867 646	98.67
Total Investments			94 613 041	95 867 646	98.67

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	98.67	France	25.36
	98.67	Germany	18.87
		Italy	17.82
		Spain	14.84
		Belgium	7.64
		Netherlands	6.08
		Austria	3.92
		Ireland	1.80
		Finland	1.40
		Portugal	0.94
			98.67

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 514 050	BUNDES Obligation FRN 16/04/2027	EUR	2 338 951	2 353 957	0.73
689 910	BUNDES Obligation 0% 09/10/2026	EUR	671 349	650 742	0.20
3 090 460	BUNDES Obligation 0% 10/04/2026	EUR	3 015 272	2 939 972	0.91
485 660	BUNDES Obligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	471 384	466 327	0.15
3 983 300	BUNDES Obligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	3 929 016	3 818 879	1.19
1 807 160	BUNDES Obligation 0% 11/04/2025	EUR	1 775 570	1 745 914	0.54
775 000	BUNDES Obligation 1.3% 15/10/2027 (ISIN DE0001030740)	EUR	737 257	757 669	0.24
4 620 000	BUNDES Obligation 1.3% 15/10/2027 (ISIN DE0001141869)	EUR	4 478 037	4 509 663	1.39
1 817 000	BUNDES Obligation 2.2% 13/04/2028	EUR	1 799 708	1 833 852	0.57
2 791 000	BUNDES Obligation 2.4% 19/10/2028	EUR	2 771 306	2 848 271	0.89
3 917 300	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	3 711 214	3 489 989	1.09
2 239 020	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	2 084 909	1 957 609	0.61
4 780 880	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2032	EUR	4 208 653	4 088 274	1.27
2 769 440	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	2 354 290	2 180 901	0.68
2 874 730	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	2 428 472	2 203 998	0.69
4 022 200	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	3 871 719	3 806 614	1.18
543 640	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	515 305	489 710	0.15
1 354 200	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	1 258 133	1 194 751	0.37
4 897 890	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	4 609 898	4 327 758	1.35
618 330	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	542 533	534 379	0.17
3 257 690	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001102564)	EUR	3 033 729	2 818 070	0.88
993 370	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	633 053	556 574	0.17
4 856 050	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	3 522 834	2 708 734	0.84
3 363 910	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2052	EUR	2 113 311	1 794 232	0.56
3 113 060	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	3 002 832	2 886 477	0.90
3 706 400	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	3 441 643	3 381 562	1.05
3 213 180	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	3 163 755	3 040 999	0.95
4 273 900	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	4 169 824	3 937 159	1.22
3 627 020	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	3 495 903	3 365 871	1.05
5 060 460	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	5 073 507	4 874 735	1.51
4 147 890	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	4 101 918	3 916 517	1.22
2 613 880	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	2 600 906	2 480 721	0.77
2 151 000	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/05/2038	EUR	1 809 145	1 829 043	0.57
4 514 860	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	4 604 861	4 406 081	1.37
4 437 290	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	4 535 520	3 608 138	1.12
3 840 000	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.7% 15/08/2032	EUR	3 740 747	3 758 569	1.17
657 000	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053 (ISIN DE0001030757)	EUR	549 714	594 407	0.18
2 946 000	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053 (ISIN DE0001102614)	EUR	2 527 942	2 661 425	0.83

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)					
3 361 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.1% 15/11/2029	EUR	3 315 569	3 393 422	1.06
4 791 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.3% 15/02/2033 (ISIN DE000BU2Z007)	EUR	4 764 699	4 910 712	1.52
4 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.3% 15/02/2033 (ISIN DE000BU3Z005)	EUR	3 929	4 098	0.00
1 916 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.4% 15/11/2030	EUR	1 896 674	1 972 305	0.61
3 464 410	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	4 384 732	3 581 265	1.11
3 769 090	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	4 897 818	3 917 468	1.22
3 126 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.6% 15/08/2033	EUR	3 133 040	3 281 928	1.02
2 517 430	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	3 595 458	2 877 021	0.89
4 029 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	5 736 687	4 847 870	1.50
2 190 810	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	3 406 269	2 758 048	0.86
1 802 203.56	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	2 289 618	2 011 851	0.63
2 489 860	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	3 500 203	3 113 485	0.97
2 397 620	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	3 906 539	3 209 211	1.00
2 875 760	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	4 086 494	3 533 642	1.10
2 583 683.51	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	3 317 394	2 938 002	0.91
1 343 720	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	1 787 340	1 666 039	0.52
3 584 060	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	3 590 723	3 490 848	1.09
2 641 000	BUNDESSCHATZANWEISUNGEN 2.5% 13/03/2025	EUR	2 622 944	2 630 667	0.82
1 931 000	BUNDESSCHATZANWEISUNGEN 2.8% 12/06/2025	EUR	1 921 309	1 934 630	0.60
1 042 000	BUNDESSCHATZANWEISUNGEN 3.1% 12/12/2025	EUR	1 047 377	1 055 713	0.33
2 592 000	BUNDESSCHATZANWEISUNGEN 3.1% 18/09/2025	EUR	2 591 038	2 617 446	0.81
381 000	FINLAND GOVERNMENT BOND 0% 15/09/2026	EUR	360 609	357 469	0.11
620 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	555 000	529 695	0.16
437 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	354 166	319 101	0.10
423 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	269 435	208 031	0.06
471 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	410 878	394 734	0.12
359 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	268 230	239 004	0.07
641 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	636 552	613 449	0.19
412 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2043	EUR	297 644	269 541	0.08
575 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	561 025	539 455	0.17
726 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	689 200	667 102	0.21
596 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	571 570	538 420	0.17
436 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	413 406	388 061	0.12
482 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	488 493	468 350	0.15
408 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	392 941	354 253	0.11
371 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2027	EUR	352 453	359 828	0.11
533 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	489 131	404 386	0.13
540 000	FINLAND GOVERNMENT BOND 1.5% 15/09/2032	EUR	491 348	497 869	0.15
504 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	575 381	490 015	0.15
484 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	532 344	493 258	0.15
352 000	FINLAND GOVERNMENT BOND 2.75% 15/04/2038	EUR	330 116	351 536	0.11
232 000	FINLAND GOVERNMENT BOND 2.875% 15/04/2029	EUR	228 040	238 345	0.07
544 000	FINLAND GOVERNMENT BOND 3% 15/09/2033	EUR	543 361	563 597	0.18

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)					
533 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	599 052	542 504	0.17
2 667 930	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	2 639 582	2 588 955	0.81
3 179 990	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	3 521 829	3 219 729	1.00
1 725 980	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2025	EUR	1 664 554	1 670 071	0.52
3 128 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	3 025 212	2 974 950	0.93
2 082 600	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	1 969 603	1 941 400	0.60
1 722 420	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	1 697 429	1 663 611	0.52
2 332 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2032	EUR	1 931 448	1 906 460	0.59
2 193 240	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	1 988 170	1 923 309	0.60
2 961 740	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	2 647 131	2 533 324	0.79
3 344 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	2 854 182	2 775 621	0.86
2 147 410	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	2 070 801	2 027 827	0.63
2 853 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	2 792 940	2 732 328	0.85
2 963 510	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	2 812 086	2 705 612	0.84
1 562 310	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	1 223 636	1 081 931	0.34
709 740	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	344 581	295 852	0.09
827 580	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	567 611	518 568	0.16
2 441 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/02/2028	EUR	2 256 273	2 299 869	0.72
3 466 770	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	3 377 419	3 255 294	1.01
1 831 340	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	1 287 156	1 049 741	0.33
1 894 650	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	1 275 799	1 063 998	0.33
2 533 520	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	2 476 349	2 362 050	0.73
2 787 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	2 806 408	2 674 602	0.83
857 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	869 734	834 159	0.26
2 897 230	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	2 748 081	2 544 991	0.79
2 899 210	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	2 663 088	2 452 087	0.76
997 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2038	EUR	778 828	811 428	0.25
3 972 180	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	4 009 848	3 749 686	1.17
1 780 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	1 667 639	1 294 197	0.40
891 880	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	794 115	637 179	0.20
1 543 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	1 572 145	1 341 895	0.42
1 708 600	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	1 762 493	1 414 794	0.44
2 851 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/11/2032	EUR	2 697 878	2 743 782	0.85
2 816 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 24/09/2026	EUR	2 778 864	2 828 545	0.88
647 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/05/2043	EUR	562 106	602 523	0.19
1 320 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/02/2029	EUR	1 312 073	1 351 570	0.42
2 908 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	3 205 246	2 961 472	0.92
1 716 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/05/2033	EUR	1 715 355	1 785 044	0.56
1 092 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/05/2054	EUR	983 218	1 073 689	0.33
1 625 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	2 086 424	1 697 153	0.53
2 943 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	3 266 635	3 017 341	0.94
308 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/11/2033	EUR	316 196	334 257	0.10
907 010	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	1 380 764	1 071 699	0.33
1 122 280	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	1 755 350	1 343 981	0.42

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)					
1 485 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	1 986 762	1 698 253	0.53
2 392 810	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	3 510 094	2 918 885	0.91
317 480	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	452 276	382 016	0.12
2 164 420	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	2 762 571	2 507 279	0.78
1 867 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	2 716 904	2 345 525	0.73
1 169 750	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	1 384 344	1 241 129	0.39
1 845 420	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	1 750 663	1 755 984	0.55
2 005 050	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	1 910 220	1 874 922	0.58
1 511 090	NETHERLANDS GOVERNMENT BOND 0% 15/01/2029	EUR	1 366 872	1 359 555	0.42
1 354 690	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	1 021 488	956 314	0.30
2 301 520	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	1 441 676	1 181 513	0.37
1 773 320	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	1 654 282	1 538 955	0.48
1 615 520	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	1 397 463	1 368 849	0.43
2 836 110	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	2 790 590	2 737 616	0.85
1 637 910	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	1 566 419	1 476 879	0.46
2 024 180	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	1 643 159	1 496 897	0.47
2 385 200	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	2 355 572	2 281 009	0.71
1 832 000	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2032	EUR	1 600 246	1 575 678	0.49
2 042 090	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	1 993 230	1 943 585	0.60
2 894 320	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	2 834 836	2 719 081	0.85
1 112 000	NETHERLANDS GOVERNMENT BOND 2% 15/01/2054	EUR	961 010	1 003 988	0.31
1 136 000	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2030	EUR	1 121 812	1 157 033	0.36
2 142 590	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	2 453 824	2 172 603	0.68
1 500 000	NETHERLANDS GOVERNMENT BOND 2.5% 15/07/2033	EUR	1 445 279	1 518 077	0.47
2 654 300	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	3 385 421	2 777 708	0.86
598 000	NETHERLANDS GOVERNMENT BOND 3.25% 15/01/2044	EUR	624 252	665 670	0.21
2 472 050	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	3 527 140	2 910 577	0.91
2 307 770	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	3 147 963	2 689 114	0.84
1 602 820	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	2 026 441	1 803 022	0.56
877 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	802 433	757 126	0.24
1 064 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	918 260	892 678	0.28
488 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	473 146	470 485	0.15
632 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2028	EUR	558 720	565 481	0.18
368 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	251 011	229 237	0.07
521 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	413 995	380 564	0.12
937 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	887 145	854 686	0.27
941 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	905 565	887 176	0.28
209 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	114 543	100 147	0.03
805 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	787 195	755 633	0.23
642 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	433 864	389 568	0.12
1 190 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	1 165 863	1 137 960	0.35
296 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	177 797	143 020	0.04
1 071 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.9% 20/02/2032	EUR	940 387	940 377	0.29
1 033 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	1 048 882	1 008 900	0.31

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)					
180 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	164 668	112 355	0.03
734 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	700 217	560 201	0.17
319 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	256 896	259 288	0.08
88 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2% 15/07/2026	EUR	86 292	87 208	0.03
448 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	562 440	359 324	0.11
467 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	503 980	456 412	0.14
963 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.9% 20/02/2033	EUR	951 171	986 813	0.31
129 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.9% 23/05/2029	EUR	129 500	132 729	0.04
598 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	762 341	620 577	0.19
261 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/10/2053	EUR	252 000	272 859	0.08
302 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.45% 20/10/2030	EUR	312 603	320 323	0.10
300 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	480 889	358 880	0.11
1 124 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	1 484 934	1 282 989	0.40
742 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	871 131	778 521	0.24
801 725.63	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	1 050 489	906 564	0.28
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			341 337 794	318 614 588	99.07
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			341 337 794	318 614 588	99.07
Total Investments			341 337 794	318 614 588	99.07

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.07
	99.07

Geographical classification	%
Germany	49.30
France	28.68
Netherlands	12.74
Austria	5.29
Finland	3.06
	99.07

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					
1 525	AIRBUS SE	EUR	203 440	235 472	0.62
23 266	AIXTRON SE	EUR	970 431	993 592	2.61
5 080	ALPHABET CLASS - A	USD	615 170	709 625	1.86
4 216	AMAZON.COM INC	USD	350 434	640 579	1.68
2 243	ASML HOLDING NV	EUR	1 609 867	1 689 069	4.43
2 002	CADENCE DESIGN SYSTEMS INC	USD	472 592	545 285	1.43
26 744	CARLSBERG AS - B	DKK	3 743 370	3 355 911	8.80
95 675	DEUTSCHE BANK AG - REG	EUR	1 279 815	1 306 719	3.43
36 692	DNB BANK ASA	NOK	727 568	780 396	2.05
13 152	DR ING HC F PORSCHE AG	EUR	1 154 588	1 160 816	3.04
671 231	EDP - ENERGIAS DE PORTUGAL SA	EUR	3 149 096	3 377 420	8.85
6 951	EURONEXT NV	EUR	532 990	603 908	1.58
13 983	EVOLUTION AB	SEK	1 368 996	1 668 050	4.37
48 912	FERROVIAL SE	EUR	1 650 239	1 784 092	4.68
5 618	GILEAD SCIENCES INC	USD	446 631	455 114	1.19
72 444	INVESTOR AB - B	SEK	1 482 947	1 678 500	4.40
2 047	META PLATFORMS INC	USD	602 350	724 556	1.90
1 460	MICROSOFT CORP	USD	551 048	549 018	1.44
4 156	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 742 600	1 722 056	4.52
45 080	NESTE OYJ	EUR	1 541 940	1 603 981	4.21
32 799	NOVO NORDISK A/S	DKK	3 117 071	3 392 981	8.89
18 685	ORION OYJ - B	EUR	730 668	810 548	2.13
60 393	ORSTED AS	DKK	4 810 751	3 349 729	8.78
1 507	PANDORA A/S	DKK	169 806	208 397	0.55
31 282	STELLANTIS NV	EUR	599 311	730 852	1.92
10 926	SWEDBANK AB - A	SEK	216 909	220 410	0.58
55 475	VESTAS WIND SYSTEMS A/S	DKK	1 408 534	1 761 663	4.62
11 941	WOLTERS KLUWER NV	EUR	1 700 485	1 697 634	4.45
Total Shares			36 949 647	37 756 373	99.01
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			36 949 647	37 756 373	99.01
Total Investments			36 949 647	37 756 373	99.01

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Electricity	17.63	Denmark	31.65
Pharmaceuticals and Biotechnology	12.21	Netherlands	17.68
Beverages	8.80	Germany	13.59
Technology Hardware and Equipment	7.04	United States of America	9.50
Software and Computer Services	6.63	Sweden	9.35
Banks	6.05	Portugal	8.86
Investment Banking and Brokerage Services	5.99	Finland	6.33
Automobiles and Parts	4.96	Norway	2.05
Construction and Materials	4.68		
Alternative Energy	4.62		
Non-life Insurance	4.52		
Media	4.45		
Travel and Leisure	4.37		
Oil, Gas and Coal	4.21		
Retailers	1.68		
Aerospace and Defense	0.62		
Personal Goods	0.55		
	99.01		99.01

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					
100 000	AAREAL BANK AG 1.375% 01/02/2029	EUR	89 618	93 322	0.03
3 700 000	ACCIONA ENERGIA FINANCIACION FILIALES SA 5.125% 23/04/2031	EUR	3 766 896	3 911 566	1.41
2 000 000	ACCOR SA FRN 04/02/2026	EUR	1 908 372	1 926 400	0.69
200 000	ADIF ALTA VELOCIDAD 0.95% 30/04/2027	EUR	183 307	188 000	0.07
16 000 000	ADIF ALTA VELOCIDAD 3.5% 30/07/2028	EUR	15 927 120	16 380 640	5.89
700 000	AIR LIQUIDE FINANCE SA 1.375% 02/04/2030	EUR	636 143	645 666	0.23
1 800 000	APPLE INC 1.375% 24/05/2029	EUR	1 681 340	1 693 836	0.61
650 000	APPLE INC 2% 17/09/2027	EUR	633 679	636 896	0.23
1 000 000	APRR SA 1.5% 15/01/2024	EUR	997 430	999 150	0.36
100 000	ARKEMA SA 4.25% 20/05/2030	EUR	101 046	104 517	0.04
171 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.25% 17/03/2025	EUR	161 162	164 866	0.06
1 000 000	AUTOROUTES DU SUD DE LA FRANCE SA 2.95% 17/01/2024	EUR	999 550	999 620	0.36
300 000	BANCO DE SABADELL SA FRN 07/06/2029	EUR	311 879	315 660	0.11
1 700 000	BANCO SANTANDER SA 1.625% 22/10/2030	EUR	1 428 899	1 468 154	0.53
1 600 000	BANCO SANTANDER SA 2.125% 08/02/2028	EUR	1 511 752	1 517 792	0.55
8 000 000	BANCO SANTANDER SA 4.875% 18/10/2031	EUR	8 198 604	8 530 320	3.07
7 600 000	BANK OF NOVA SCOTIA FRN 01/02/2024	EUR	7 611 172	7 604 484	2.74
2 466 000	BANK OF NOVA SCOTIA 0.01% 14/01/2027	EUR	2 208 185	2 261 199	0.81
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 07/03/2025	EUR	285 690	287 541	0.10
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	254 063	264 492	0.10
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 08/06/2026	EUR	276 748	282 531	0.10
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 03/06/2030	EUR	159 804	173 208	0.06
5 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 15/11/2027	EUR	4 492 747	4 653 450	1.67
9 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.875% 14/02/2028	EUR	9 051 269	9 339 421	3.36
12 000	BASF SE 1.5% 22/05/2030	EUR	10 660	11 066	0.00
4 000	BMW FINANCE NV 0% 11/01/2026	EUR	3 764	3 778	0.00
13 000	BMW FINANCE NV 1.5% 06/02/2029	EUR	12 219	12 181	0.00
3 035 000	BNG BANK NV 0% 31/08/2028	EUR	2 625 411	2 706 734	0.97
124 000	BNG BANK NV 0.01% 05/10/2032	EUR	92 857	98 527	0.04
21 865 000	BNG BANK NV 0.125% 09/07/2035	EUR	15 005 949	16 187 533	5.82
800 000	BNG BANK NV 0.125% 19/04/2033	EUR	594 708	632 328	0.23
15 410 000	BNG BANK NV 0.25% 22/11/2036	EUR	10 305 514	11 081 484	3.99
500 000	BNG BANK NV 0.625% 19/06/2027	EUR	459 453	470 540	0.17
700 000	BNG BANK NV 0.75% 11/01/2028	EUR	643 968	654 381	0.24
9 000	BNG BANK NV 1.375% 21/10/2030	EUR	7 970	8 321	0.00
500 000	BNP PARIBAS SA FRN 10/01/2031	EUR	493 048	515 440	0.19
200 000	BNP PARIBAS SA FRN 14/10/2027	EUR	182 460	184 648	0.07
100 000	BNP PARIBAS SA FRN 25/07/2028	EUR	94 894	97 455	0.04
200 000	BNP PARIBAS SA 0.125% 04/09/2026	EUR	180 481	184 746	0.07
230 000	BNP PARIBAS SA 1.125% 11/06/2026	EUR	217 718	219 142	0.08
100 000	BNP PARIBAS SA 1.25% 19/03/2025	EUR	96 523	97 286	0.03
200 000	BNP PARIBAS SA 1.5% 17/11/2025	EUR	191 278	193 928	0.07
400 000	BNP PARIBAS SA 1.625% 23/02/2026	EUR	385 884	388 204	0.14
2 162 000	BNP PARIBAS SA 2.375% 17/02/2025	EUR	2 119 268	2 132 662	0.77

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)					
100 000	BNP PARIBAS SA 3.625% 01/09/2029	EUR	95 935	100 530	0.04
2 308 000	BOOKING HOLDINGS INC 1.8% 03/03/2027	EUR	2 192 982	2 224 404	0.80
1 408 000	BOOKING HOLDINGS INC 4.25% 15/05/2029	EUR	1 472 951	1 492 241	0.54
300 000	BPCE SA 0.5% 24/02/2027	EUR	269 979	274 947	0.10
4 100 000	BPCE SA 1.625% 31/01/2028	EUR	3 750 700	3 839 896	1.38
20 000 000	BPIFRANCE SACA 0.125% 26/02/2027	EUR	17 947 200	18 514 400	6.65
500 000	BPIFRANCE SACA 2.125% 29/11/2027	EUR	480 872	491 550	0.18
400 000	BPIFRANCE SACA 2.5% 25/05/2024	EUR	396 878	397 908	0.14
200 000	BPIFRANCE SACA 2.75% 25/10/2025	EUR	197 160	199 550	0.07
800 000	BPIFRANCE SACA 3.5% 27/09/2027	EUR	803 472	825 320	0.30
110 000	BRAMBLES FINANCE PLC 1.5% 04/10/2027	EUR	102 650	103 819	0.04
331 000	CA AUTO BANK SPA/IRELAND 4.75% 25/01/2027	EUR	335 197	342 257	0.12
1 500 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 6% 23/01/2027	EUR	1 608 495	1 613 475	0.58
700 000	CAIXABANK SA 3.75% 07/09/2029	EUR	699 895	719 103	0.26
153 000	CDP FINANCIAL INC 1.125% 06/04/2027	EUR	141 959	145 537	0.05
417 000	COCA-COLA CO 1.25% 08/03/2031	EUR	359 204	374 278	0.13
417 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 12/04/2029	EUR	378 855	378 782	0.14
700 000	COMMERZBANK AG FRN 18/01/2030	EUR	716 069	733 677	0.26
188 000	COMMERZBANK AG 0.5% 04/12/2026	EUR	172 201	175 252	0.06
8 000	COMMERZBANK AG 1% 04/03/2026	EUR	7 537	7 648	0.00
300 000	COMMERZBANK AG 1.125% 22/06/2026	EUR	278 803	284 691	0.10
65 000	COMMERZBANK AG 1.125% 24/05/2024	EUR	64 032	64 292	0.02
300 000	COOPERATIEVE RABOBANK UA FRN 25/04/2029	EUR	302 901	308 982	0.11
500 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	456 178	466 300	0.17
400 000	COOPERATIEVE RABOBANK UA 1.125% 07/05/2031	EUR	328 314	344 392	0.12
100 000	COOPERATIEVE RABOBANK UA 3.296% 22/11/2028	EUR	100 778	103 153	0.04
25 000	COOPERATIEVE RABOBANK UA 4.125% 14/07/2025	EUR	25 177	25 293	0.01
2 000	COVESTRO AG 1.375% 12/06/2030	EUR	1 761	1 807	0.00
652 000	CPPIB CAPITAL INC 0.25% 18/01/2041	EUR	361 299	405 524	0.15
564 000	CPPIB CAPITAL INC 0.875% 06/02/2029	EUR	498 415	516 804	0.19
200 000	CREDIT AGRICOLE SA FRN 22/04/2027	EUR	189 633	193 002	0.07
1 500 000	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	1 316 820	1 332 225	0.48
300 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	282 211	286 080	0.10
1 200 000	CREDIT AGRICOLE SA/LONDON 1.375% 03/05/2027	EUR	1 105 725	1 138 152	0.41
1 661 000	DANAHER CORP 1.7% 30/03/2024	EUR	1 648 371	1 651 665	0.59
100 000	DEUTSCHE BANK AG FRN 19/05/2031	EUR	101 297	101 438	0.04
4 900 000	DEUTSCHE BANK AG 1.625% 20/01/2027	EUR	4 481 862	4 608 989	1.66
1 000 000	DEUTSCHE BANK AG 2.625% 12/02/2026	EUR	970 865	982 490	0.35
9 000	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	8 375	8 586	0.00
3 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	2 964	3 090	0.00
1 342 000	DH EUROPE FINANCE SARL 1.2% 30/06/2027	EUR	1 227 682	1 268 029	0.46
100 000	ELO SACA 6% 22/03/2029	EUR	101 725	101 713	0.04
508 000	FIRMENICH PRODUCTIONS PARTICIPATIONS SAS 1.75% 30/04/2030	EUR	447 998	471 602	0.17

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)					
39 000	FRESENIUS MEDICAL CARE AG & CO KGAA 0.625% 30/11/2026	EUR	35 104	35 756	0.01
1 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 29/05/2030	EUR	822	865	0.00
3 300 000	GESTION SECURITE DE STOCKS SECURITE SA 0.625% 20/10/2028	EUR	2 893 011	2 999 040	1.08
3 000 000	GLAXOSMITHKLINE CAPITAL PLC 1% 12/09/2026	EUR	2 821 965	2 863 410	1.03
2 785 000	GOLDMAN SACHS GROUP INC FRN 07/02/2025	EUR	2 790 750	2 787 618	1.00
12 000	GOLDMAN SACHS GROUP INC 0.875% 21/01/2030	EUR	9 797	10 337	0.00
15 000	GOLDMAN SACHS GROUP INC 1.25% 07/02/2029	EUR	13 080	13 437	0.00
19 000	GOLDMAN SACHS GROUP INC 2% 01/11/2028	EUR	17 574	17 979	0.01
500 000	GROUPE BRUXELLES LAMBERT NV 1.875% 19/06/2025	EUR	485 898	489 165	0.18
700 000	ING GROEP NV FRN 13/11/2030	EUR	642 650	656 523	0.24
3 000 000	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 29/01/2027	EUR	2 820 330	2 852 730	1.03
353 000	INTERNATIONAL BUSINESS MACHINES CORP 3.625% 06/02/2031	EUR	357 367	364 561	0.13
116 000	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	105 637	108 440	0.04
600 000	INTESA SANPAOLO SPA 4.75% 06/09/2027	EUR	610 527	622 674	0.22
568 000	INTESA SANPAOLO SPA 4.875% 19/05/2030	EUR	601 538	598 257	0.22
160 000	INTESA SANPAOLO SPA 5.125% 29/08/2031	EUR	163 638	170 934	0.06
2 508 000	INTESA SANPAOLO SPA 5.25% 13/01/2030	EUR	2 678 073	2 693 040	0.97
3 200 000	KBC GROUP NV FRN 23/02/2025	EUR	3 205 184	3 202 976	1.15
100 000	KERING SA 1.25% 10/05/2026	EUR	94 516	96 183	0.03
704 000	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	644 263	647 307	0.23
100 000	LEASEPLAN CORP NV 2.125% 06/05/2025	EUR	97 603	98 237	0.04
12 000	LINDE FINANCE BV 1% 20/04/2028	EUR	10 887	11 315	0.00
300 000	LLOYDS BANKING GROUP PLC FRN 21/09/2031	EUR	302 615	317 307	0.11
1 950 000	LONDON STOCK EXCHANGE GROUP PLC 0.875% 19/09/2024	EUR	1 904 048	1 910 474	0.69
1 486 000	MCKESSON CORP 1.5% 17/11/2025	EUR	1 436 197	1 439 919	0.52
759 000	NASDAQ INC 0.875% 13/02/2030	EUR	647 408	659 890	0.24
805 000	NASDAQ INC 1.75% 28/03/2029	EUR	721 292	748 248	0.27
300 000	NATWEST MARKETS PLC 2.75% 02/04/2025	EUR	294 465	297 318	0.11
753 000	NEDERLANDSE WATERSCHAPSBANK NV 0% 16/02/2037	EUR	477 402	519 578	0.19
3 000	NESTLE FINANCE INTERNATIONAL LTD 0% 03/12/2025	EUR	2 837	2 850	0.00
20 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	19 068	19 306	0.01
1 000 000	NIBC BANK NV 0.5% 19/03/2027	EUR	909 340	932 180	0.34
100 000	NORDEA BANK ABP 0.5% 19/03/2031	EUR	77 608	83 673	0.03
2 000 000	NORDEA BANK ABP 1.125% 16/02/2027	EUR	1 821 442	1 880 220	0.68
113 000	NORDEA BANK ABP 4.125% 05/05/2028	EUR	113 419	116 795	0.04
252 000	NOVARTIS FINANCE SA 0% 23/09/2028	EUR	217 090	223 267	0.08
1 600 000	ONTARIO TEACHERS' FINANCE TRUST 1.85% 03/05/2032	EUR	1 388 432	1 461 280	0.53
405 000	OP CORPORATE BANK PLC 0.375% 08/12/2028	EUR	345 672	350 673	0.13
200 000	ORANGE SA 1.375% 16/01/2030	EUR	176 411	184 140	0.07
1 700 000	ORANGE SA 1.875% 12/09/2030	EUR	1 529 541	1 599 020	0.58
200 000	PEPSICO INC 1.125% 18/03/2031	EUR	170 638	178 578	0.06
3 884 000	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	4 117 796	4 141 742	1.49
100 000	RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 4.84% 03/11/2028	EUR	101 829	104 465	0.04
325 000	RCI BANQUE SA 0.5% 14/07/2025	EUR	308 932	310 538	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)					
298 000	RCI BANQUE SA 1.125% 15/01/2027	EUR	278 058	279 262	0.10
576 000	RCI BANQUE SA 1.625% 26/05/2026	EUR	548 883	551 468	0.20
13 000	RCI BANQUE SA 1.75% 10/04/2026	EUR	12 254	12 498	0.00
100 000	RCI BANQUE SA 4.125% 01/12/2025	EUR	100 400	100 768	0.04
517 000	RCI BANQUE SA 4.625% 02/10/2026	EUR	519 369	530 763	0.19
6 000	RCI BANQUE SA 4.625% 13/07/2026	EUR	6 142	6 139	0.00
286 000	RENTOKIL INITIAL PLC 0.5% 14/10/2028	EUR	248 979	253 645	0.09
700 000	SANTANDER CONSUMER BANK AG 0.25% 05/12/2024	EUR	678 013	679 371	0.24
200 000	SANTANDER CONSUMER BANK AS 0.125% 25/02/2025	EUR	189 961	191 994	0.07
300 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.5% 08/09/2027	EUR	297 197	298 575	0.11
202 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.875% 10/03/2028	EUR	199 325	204 775	0.07
500 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 09/08/2027	EUR	440 710	455 285	0.16
2 866 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 28/06/2027	EUR	2 662 585	2 676 586	0.96
1 400 000	SNAM SPA 0.75% 20/06/2029	EUR	1 185 009	1 223 558	0.44
899 000	SSE PLC 0.875% 06/09/2025	EUR	851 052	863 921	0.31
117 000	SSE PLC 1.25% 16/04/2025	EUR	113 161	113 641	0.04
416 000	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	396 371	402 925	0.14
100 000	STANDARD CHARTERED PLC FRN 10/05/2031	EUR	101 225	104 820	0.04
303 000	STRYKER CORP 1% 03/12/2031	EUR	247 618	256 732	0.09
100 000	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	86 589	88 566	0.03
415 000	SVENSKA HANDELSBANKEN AB 1.375% 23/02/2029	EUR	365 783	379 630	0.14
1 195 000	THERMO FISHER SCIENTIFIC FINANCE I BV 0% 18/11/2025	EUR	1 124 710	1 127 996	0.41
200 000	TORONTO-DOMINION BANK FRN 21/07/2025	EUR	200 552	200 535	0.07
471 000	TORONTO-DOMINION BANK 0.5% 03/04/2024	EUR	460 440	467 124	0.17
500 000	TORONTO-DOMINION BANK 3.765% 08/09/2026	EUR	502 130	510 410	0.18
659 000	TOYOTA MOTOR CREDIT CORP 0.125% 05/11/2027	EUR	574 381	592 059	0.21
2 500 000	TOYOTA MOTOR FINANCE NETHERLANDS BV 3.375% 13/01/2026	EUR	2 503 525	2 510 375	0.90
100 000	TRANSURBAN FINANCE CO PTY LTD 2% 28/08/2025	EUR	97 297	97 753	0.04
391 000	UBS AG/LONDON 0.01% 31/03/2026	EUR	359 145	364 428	0.13
100 000	UNICREDIT SPA FRN 14/02/2030	EUR	101 387	104 459	0.04
100 000	UNICREDIT SPA 0.325% 19/01/2026	EUR	92 350	94 230	0.03
1 000 000	VERALLIA SA 1.875% 10/11/2031	EUR	883 095	880 540	0.32
4 336 000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	EUR	3 600 212	3 774 184	1.36
175 000	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	162 979	163 718	0.06
300 000	VERIZON COMMUNICATIONS INC 1.375% 27/10/2026	EUR	284 958	287 289	0.10
345 000	VF CORP 4.25% 07/03/2029	EUR	336 903	332 218	0.12
305 000	VODAFONE GROUP PLC 1.6% 29/07/2031	EUR	260 749	274 091	0.10
177 000	VODAFONE INTERNATIONAL FINANCING DAC 3.25% 02/03/2029	EUR	178 055	179 436	0.06
1 869 000	WESTPAC BANKING CORP FRN 13/05/2031	EUR	1 682 721	1 715 200	0.62
100 000	3M CO 1.75% 15/05/2030	EUR	86 848	89 108	0.03
Total Bonds			204 238 696	210 208 308	75.62
Supranationals, Governments and Local Public Authorities, Debt Instruments					
3 000 000	ACTION LOGEMENT SERVICES 0.375% 05/10/2031	EUR	2 341 590	2 510 190	0.90

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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)					
3 500 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 1.125% 02/03/2037	EUR	2 553 986	2 759 715	0.99
400 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 2.875% 21/01/2030	EUR	388 700	404 212	0.15
200 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 3.75% 20/09/2038	EUR	197 284	213 746	0.08
100 000	AGENCE FRANCAISE DE DEVELOPPEMENT 0.875% 25/05/2031	EUR	88 156	87 491	0.03
300 000	AGENCE FRANCAISE DE DEVELOPPEMENT 1.5% 31/10/2034	EUR	260 937	262 416	0.09
8 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2024	EUR	9 646	9 653	0.00
100 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1% 25/04/2028	EUR	90 112	92 926	0.03
200 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.5% 13/01/2031	EUR	175 623	183 884	0.07
3 100 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 3.5% 20/03/2029	EUR	3 132 612	3 210 267	1.15
100 000	CASSA DEPOSITI E PRESTITI SPA 1.875% 07/02/2026	EUR	95 971	97 350	0.04
100 000	CASSA DEPOSITI E PRESTITI SPA 2% 20/04/2027	EUR	93 717	96 471	0.03
1 092	DUTCH FUNGIBLE STRIP 0% 15/01/2042	EUR	702	696	0.00
3 033	ITALY BTPS 0% 01/05/2031	EUR	2 407	2 381	0.00
1 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2024	EUR	972	973	0.00
5 745 000	ITALY CERTIFICATI DI CREDITO DEL TESORO/ CCTS-EU FRN 15/10/2024	EUR	5 805 507	5 802 278	2.09
12 960 000	LAND BERLIN 0.01% 26/10/2028	EUR	10 973 166	11 541 398	4.15
1 000	LAND BERLIN 0.125% 24/11/2045	EUR	494	545	0.00
308 000	PROVINCE OF ONTARIO CANADA 0.875% 21/01/2025	EUR	298 600	300 294	0.11
14 015 000	PROVINCE OF QUEBEC CANADA 0% 29/10/2030	EUR	10 971 922	11 666 648	4.21
11 042 000	PROVINCE OF QUEBEC CANADA 0.25% 05/05/2031	EUR	8 768 341	9 228 352	3.32
100 000	SFIL SA 0.25% 01/12/2031	EUR	78 932	82 294	0.03
1 700 000	SFIL SA 1.5% 05/03/2032	EUR	1 462 748	1 544 824	0.56
1 000	SLOVENIA GOVERNMENT BOND 0.125% 01/07/2031	EUR	828	824	0.00
6 400 000	SNCF 2.625% 29/12/2025	EUR	6 379 776	6 379 328	2.29
200 000	SOCIETE DU GRAND PARIS EPIC 0.3% 25/11/2031	EUR	158 480	165 324	0.06
100 000	SOCIETE DU GRAND PARIS EPIC 0.875% 10/05/2046	EUR	54 219	60 806	0.02
4 600 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	4 290 512	4 390 148	1.58
7 000	STATE OF BRANDENBURG 0.05% 01/07/2031	EUR	5 627	5 835	0.00
400 000	STATE OF HESSE 0% 10/09/2029	EUR	334 094	349 016	0.13
13 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0% 26/11/2029	EUR	10 912	11 252	0.00
3 200 000	UNEDIC ASSEO 0.1% 25/11/2026	EUR	2 920 064	2 983 552	1.07
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			61 946 637	64 445 089	23.18
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			266 185 333	274 653 397	98.80
Total Investments			266 185 333	274 653 397	98.80

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Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	40.40	France	29.07
Governments	23.18	Netherlands	14.42
Investment Banking and Brokerage Services	14.47	Spain	13.46
Industrial Transportation	6.72	Canada	12.44
Telecommunications Service Providers	2.26	United States of America	9.64
Personal Care, Drug and Grocery Stores	2.04	Germany	7.09
Travel and Leisure	2.03	Italy	4.18
Oil, Gas and Coal	1.52	United Kingdom	3.38
Gas, Water and Multi-utilities	1.41	Belgium	1.33
Software and Computer Services	1.16	Sweden	1.30
Technology Hardware and Equipment	0.84	Finland	0.87
Medical Equipment and Services	0.69	Australia	0.71
Non-life Insurance	0.58	Luxembourg	0.54
Electricity	0.35	Ireland	0.19
General Industrials	0.35	Cayman Islands	0.07
Beverages	0.34	Norway	0.07
Chemicals	0.21	Switzerland	0.04
Personal Goods	0.15		
Industrial Support Services	0.09		
Health Care Providers	0.01		
	98.80		98.80

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					
1 100 000	ADIF ALTA VELOCIDAD 3.5% 30/07/2028	EUR	1 154 875	1 244 023	1.97
800 000	AEROPORTS DE PARIS SA 1% 13/12/2027	EUR	793 516	827 215	1.31
600 000	AIR FRANCE-KLM 7.25% 31/05/2026	EUR	700 844	708 523	1.12
707 000	ASTM SPA 3.375% 13/02/2024	EUR	758 459	780 332	1.23
1 162 000	AT&T INC 1.6% 19/05/2028	EUR	1 156 996	1 206 164	1.91
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	98 038	104 991	0.17
100 000	BANCO SANTANDER SA 4.875% 18/10/2031	EUR	117 991	117 788	0.19
829 000	BANK OF NOVA SCOTIA 0.375% 26/03/2030	EUR	751 833	783 886	1.24
1 126 000	BOOKING HOLDINGS INC 1.8% 03/03/2027	EUR	1 171 036	1 198 784	1.89
13 500 000	BPIFRANCE SACA 3.5% 27/09/2027	EUR	14 374 029	15 384 763	24.31
475 048	CAISSE DE REFINANCEMENT DE L'HABITAT SA 3.6% 08/03/2024	EUR	506 322	524 447	0.83
1 000 000	CAIXABANK SA 4.25% 06/09/2030	EUR	1 148 801	1 148 449	1.82
1 300 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 26/01/2024	EUR	1 397 113	1 436 691	2.26
6 000	DAIMLER AG 2.375% 22/05/2030	EUR	6 174	6 406	0.01
1 201 000	DEUTSCHE BAHN FINANCE GMBH 3% 08/03/2024	EUR	1 306 690	1 324 190	2.08
600 000	DEUTSCHE BAHN FINANCE GMBH 3.5% 20/09/2027	EUR	662 411	682 044	1.08
100 000	DEUTSCHE BANK AG FRN 19/11/2025	EUR	106 002	107 460	0.17
300 000	ERSTE GROUP BANK AG FRN 30/05/2030	EUR	339 683	344 326	0.54
251 000	HSBC BANK CANADA 3.625% 07/03/2028	EUR	270 030	285 943	0.45
100 000	ING GROEP NV FRN 29/09/2028	EUR	95 519	98 172	0.16
487 000	INTESA SANPAOLO SPA 5.25% 13/01/2030	EUR	571 703	577 656	0.91
200 000	JAB HOLDINGS BV 2% 18/05/2028	EUR	197 252	210 507	0.33
342 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2031	EUR	280 929	312 969	0.49
1 140 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/11/2024	EUR	1 221 887	1 225 161	1.94
9 096 000	KREDITANSTALT FUER WIEDERAUFBAU 2.875% 29/05/2026	EUR	9 567 972	10 133 504	16.01
1 273 000	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	1 289 758	1 292 977	2.04
1 260 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	1 295 255	1 316 796	2.07
500 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.625% 07/03/2031	EUR	466 250	501 191	0.79
3 000	MERCEDES-BENZ GROUP AG 0.75% 08/02/2030	EUR	2 790	2 911	0.00
172 000	MERCEDES-BENZ GROUP AG 1.5% 03/07/2029	EUR	169 522	178 070	0.28
3 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0.85% 28/02/2025	EUR	3 139	3 222	0.01
2 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.5% 09/03/2026	EUR	2 092	2 137	0.00
12 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 2% 22/08/2026	EUR	12 695	12 988	0.02
117 000	NATIONWIDE BUILDING SOCIETY 6.125% 21/08/2028	GBP	152 926	159 391	0.25
409 000	NATWEST MARKETS PLC 2.75% 02/04/2025	EUR	446 756	447 763	0.71
111 000	OMV AG 0.75% 16/06/2030	EUR	101 887	106 774	0.17
398 000	OMV AG 1.875% 04/12/2028	EUR	403 786	419 110	0.66
600 000	PROXIMUS SADP 4% 08/03/2030	EUR	665 917	694 220	1.10
5 000	RCI BANQUE SA 1.125% 15/01/2027	EUR	5 129	5 176	0.01
48 000	RCI BANQUE SA 4.625% 13/07/2026	EUR	53 802	54 248	0.09
286 000	RELX CAPITAL INC 1.3% 12/05/2025	EUR	292 082	307 074	0.49
300 000	ROYAL BANK OF CANADA 0.125% 26/04/2027	EUR	285 861	302 859	0.48
122 000	SANTANDER UK GROUP HOLDINGS PLC FRN 16/11/2027	GBP	157 383	161 817	0.26
196 000	SKY LTD 2.25% 17/11/2025	EUR	210 002	212 982	0.34

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
155 000	SNAM SPA 0.75% 20/06/2029	EUR	146 887	149 642	0.24
234 000	SVENSKA HANDELSBANKEN AB 0.125% 03/11/2026	EUR	233 984	237 752	0.38
51 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.25% 31/01/2025	EUR	52 458	54 339	0.09
106 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.875% 31/01/2028	EUR	100 897	106 086	0.17
176 000	VOLKSWAGEN FINANCIAL SERVICES AG 3% 06/04/2025	EUR	190 403	193 400	0.31
6 000	VOLKSWAGEN LEASING GMBH 0.625% 19/07/2029	EUR	5 633	5 704	0.01
2 000	VOLKSWAGEN LEASING GMBH 1.375% 20/01/2025	EUR	2 112	2 157	0.00
57 000	VOLKSWAGEN LEASING GMBH 1.625% 15/08/2025	EUR	58 353	61 179	0.10
211 000	VOLKSWAGEN LEASING GMBH 4.625% 25/03/2029	EUR	243 320	246 092	0.39
Total Bonds			45 807 184	48 012 451	75.88
Supranationals, Governments and Local Public Authorities, Debt Instruments					
66 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.42% 30/04/2031	EUR	54 110	60 560	0.10
3 451 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 3.596% 30/04/2033	EUR	3 539 600	3 951 710	6.24
1 500 000	BASQUE GOVERNMENT 0.85% 30/04/2030	EUR	1 323 774	1 465 826	2.32
130 000	BASQUE GOVERNMENT 1.45% 30/04/2028	EUR	125 425	136 195	0.22
3 261	ITALY BTPS 0% 01/05/2031	EUR	2 496	2 828	0.00
4 883 000	PROVINCE OF QUEBEC CANADA 0% 29/10/2030	EUR	4 041 483	4 490 187	7.09
81 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 2.375% 13/05/2033	EUR	83 882	88 046	0.14
600 000	UNEDIC ASSEO 0.1% 25/11/2026	EUR	601 925	617 959	0.98
1 020 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	849 668	847 556	1.34
3 207 300	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	2 322 787	2 307 502	3.65
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			12 945 150	13 968 369	22.08
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			58 752 334	61 980 820	97.96
Total Investments			58 752 334	61 980 820	97.96

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	31.13	France	28.63
Investment Banking and Brokerage Services	29.62	Germany	23.31
Governments	22.08	Spain	13.01
Industrial Transportation	4.51	Canada	11.54
Telecommunications Service Providers	3.34	United States of America	9.27
Travel and Leisure	3.01	Luxembourg	2.87
Pharmaceuticals and Biotechnology	2.87	Netherlands	2.53
Oil, Gas and Coal	1.07	Italy	2.39
Automobiles and Parts	0.33	United Kingdom	1.55
		Austria	1.38
		Belgium	1.10
		Sweden	0.38
	97.96		97.96

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y

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					
5 581 000	UNITED STATES TREASURY NOTE/BOND 0.25% 30/06/2025	USD	5 118 999	5 242 216	1.11
6 713 300	UNITED STATES TREASURY NOTE/BOND 0.25% 30/09/2025	USD	6 067 294	6 252 285	1.32
5 287 100	UNITED STATES TREASURY NOTE/BOND 0.25% 31/05/2025	USD	4 864 107	4 978 548	1.05
5 834 800	UNITED STATES TREASURY NOTE/BOND 0.25% 31/07/2025	USD	5 339 603	5 464 199	1.16
5 850 900	UNITED STATES TREASURY NOTE/BOND 0.25% 31/08/2025	USD	5 320 850	5 463 049	1.16
6 891 000	UNITED STATES TREASURY NOTE/BOND 0.25% 31/10/2025	USD	6 201 924	6 401 362	1.36
5 383 700	UNITED STATES TREASURY NOTE/BOND 0.375% 30/04/2025	USD	4 977 977	5 094 957	1.08
6 580 900	UNITED STATES TREASURY NOTE/BOND 0.375% 30/11/2025	USD	5 947 618	6 112 268	1.29
7 658 200	UNITED STATES TREASURY NOTE/BOND 0.375% 31/01/2026	USD	6 908 214	7 074 860	1.50
7 060 400	UNITED STATES TREASURY NOTE/BOND 0.375% 31/12/2025	USD	6 367 266	6 544 384	1.39
7 753 600	UNITED STATES TREASURY NOTE/BOND 0.5% 28/02/2026	USD	6 959 505	7 165 418	1.51
5 093 000	UNITED STATES TREASURY NOTE/BOND 0.5% 31/03/2025	USD	4 738 544	4 842 528	1.03
7 150 000	UNITED STATES TREASURY NOTE/BOND 0.625% 31/07/2026	USD	6 378 717	6 550 629	1.39
7 220 800	UNITED STATES TREASURY NOTE/BOND 0.75% 30/04/2026	USD	6 567 247	6 682 060	1.41
7 206 800	UNITED STATES TREASURY NOTE/BOND 0.75% 31/03/2026	USD	6 565 354	6 688 811	1.42
7 553 800	UNITED STATES TREASURY NOTE/BOND 0.75% 31/05/2026	USD	6 832 150	6 975 462	1.48
7 755 200	UNITED STATES TREASURY NOTE/BOND 0.75% 31/08/2026	USD	6 933 330	7 112 973	1.50
6 659 300	UNITED STATES TREASURY NOTE/BOND 0.875% 30/06/2026	USD	6 001 978	6 159 332	1.30
7 301 500	UNITED STATES TREASURY NOTE/BOND 0.875% 30/09/2026	USD	6 522 036	6 708 823	1.42
6 937 300	UNITED STATES TREASURY NOTE/BOND 1% 15/12/2024	USD	6 558 846	6 689 617	1.42
6 680 800	UNITED STATES TREASURY NOTE/BOND 1.125% 15/01/2025	USD	6 338 790	6 436 011	1.36
4 156 100	UNITED STATES TREASURY NOTE/BOND 1.125% 28/02/2025	USD	3 929 864	3 991 317	0.85
7 567 000	UNITED STATES TREASURY NOTE/BOND 1.125% 30/11/2026	USD	6 896 767	6 998 884	1.48
7 355 100	UNITED STATES TREASURY NOTE/BOND 1.125% 31/10/2026	USD	6 602 570	6 789 102	1.44
3 732 500	UNITED STATES TREASURY NOTE/BOND 1.375% 31/01/2025	USD	3 553 593	3 601 863	0.76
3 002 800	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2026	USD	2 734 808	2 800 111	0.59
6 423 400	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2025	USD	6 119 543	6 199 334	1.31
7 012 600	UNITED STATES TREASURY NOTE/BOND 1.5% 15/08/2026	USD	6 416 566	6 564 451	1.39
6 653 900	UNITED STATES TREASURY NOTE/BOND 1.625% 15/02/2026	USD	6 165 640	6 306 650	1.34
6 516 500	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2026	USD	6 048 146	6 149 947	1.30
2 294 200	UNITED STATES TREASURY NOTE/BOND 1.625% 30/09/2026	USD	2 095 332	2 151 709	0.46
2 791 000	UNITED STATES TREASURY NOTE/BOND 1.625% 30/11/2026	USD	2 572 349	2 609 585	0.55
2 993 100	UNITED STATES TREASURY NOTE/BOND 1.625% 31/10/2026	USD	2 727 434	2 802 991	0.59
6 166 900	UNITED STATES TREASURY NOTE/BOND 1.75% 15/03/2025	USD	5 885 688	5 959 731	1.26
4 027 500	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2024	USD	3 869 905	3 908 406	0.83
3 040 800	UNITED STATES TREASURY NOTE/BOND 1.875% 30/06/2026	USD	2 819 274	2 884 246	0.61
3 089 400	UNITED STATES TREASURY NOTE/BOND 1.875% 31/07/2026	USD	2 859 088	2 923 586	0.62
6 847 600	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2025	USD	6 584 743	6 645 382	1.41
7 099 700	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2025	USD	6 735 812	6 832 352	1.45
6 589 000	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026	USD	6 147 635	6 232 268	1.32
6 526 100	UNITED STATES TREASURY NOTE/BOND 2.125% 15/05/2025	USD	6 254 843	6 317 825	1.34
3 103 600	UNITED STATES TREASURY NOTE/BOND 2.125% 31/05/2026	USD	2 919 560	2 963 938	0.63
7 498 700	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2025	USD	7 113 317	7 222 772	1.52
3 294 500	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2026	USD	3 125 851	3 160 661	0.67

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value 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)					
3 229 000	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2024	USD	3 129 028	3 149 032	0.67
2 479 000	UNITED STATES TREASURY NOTE/BOND 2.375% 30/04/2026	USD	2 359 596	2 382 552	0.50
3 371 100	UNITED STATES TREASURY NOTE/BOND 2.5% 28/02/2026	USD	3 195 672	3 253 902	0.69
3 349 400	UNITED STATES TREASURY NOTE/BOND 2.5% 31/01/2025	USD	3 253 593	3 270 898	0.69
5 909 300	UNITED STATES TREASURY NOTE/BOND 2.625% 15/04/2025	USD	5 725 273	5 763 645	1.22
3 302 800	UNITED STATES TREASURY NOTE/BOND 2.625% 31/01/2026	USD	3 163 360	3 199 588	0.68
2 017 700	UNITED STATES TREASURY NOTE/BOND 2.625% 31/03/2025	USD	1 948 986	1 970 095	0.42
2 771 400	UNITED STATES TREASURY NOTE/BOND 2.625% 31/12/2025	USD	2 648 292	2 686 309	0.57
5 781 200	UNITED STATES TREASURY NOTE/BOND 2.75% 15/05/2025	USD	5 612 409	5 642 993	1.19
3 396 900	UNITED STATES TREASURY NOTE/BOND 2.75% 28/02/2025	USD	3 310 627	3 323 654	0.70
2 817 700	UNITED STATES TREASURY NOTE/BOND 2.75% 31/08/2025	USD	2 717 640	2 743 185	0.58
5 652 900	UNITED STATES TREASURY NOTE/BOND 2.875% 15/06/2025	USD	5 464 110	5 525 268	1.17
3 149 200	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2025	USD	3 064 383	3 080 434	0.65
3 041 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/11/2025	USD	2 928 188	2 962 718	0.63
2 892 600	UNITED STATES TREASURY NOTE/BOND 2.875% 31/05/2025	USD	2 814 166	2 826 499	0.60
5 523 700	UNITED STATES TREASURY NOTE/BOND 3% 15/07/2025	USD	5 382 563	5 403 516	1.14
5 395 500	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2025	USD	5 251 083	5 287 801	1.12
5 134 200	UNITED STATES TREASURY NOTE/BOND 3.5% 15/04/2026	USD	5 070 381	5 087 671	1.08
5 267 300	UNITED STATES TREASURY NOTE/BOND 3.5% 15/09/2025	USD	5 144 243	5 190 142	1.10
5 137 200	UNITED STATES TREASURY NOTE/BOND 3.625% 15/05/2026	USD	5 036 557	5 079 407	1.08
5 138 800	UNITED STATES TREASURY NOTE/BOND 3.875% 15/01/2026	USD	5 079 006	5 100 660	1.08
5 395 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/03/2025	USD	5 318 542	5 348 005	1.13
5 139 000	UNITED STATES TREASURY NOTE/BOND 4% 15/02/2026	USD	5 062 919	5 116 517	1.08
5 139 000	UNITED STATES TREASURY NOTE/BOND 4% 15/12/2025	USD	5 080 191	5 112 502	1.08
5 139 000	UNITED STATES TREASURY NOTE/BOND 4.125% 15/06/2026	USD	5 069 145	5 139 803	1.09
5 138 700	UNITED STATES TREASURY NOTE/BOND 4.125% 15/10/2025	USD	5 098 017	5 129 667	1.09
5 393 700	UNITED STATES TREASURY NOTE/BOND 4.125% 30/04/2025	USD	5 334 957	5 345 241	1.13
5 394 500	UNITED STATES TREASURY NOTE/BOND 4.125% 31/01/2025	USD	5 350 451	5 360 995	1.14
5 394 700	UNITED STATES TREASURY NOTE/BOND 4.25% 31/05/2025	USD	5 352 551	5 374 681	1.14
5 394 200	UNITED STATES TREASURY NOTE/BOND 4.25% 31/12/2024	USD	5 352 484	5 365 754	1.14
5 394 200	UNITED STATES TREASURY NOTE/BOND 4.375% 15/08/2026	USD	5 351 398	5 432 128	1.15
5 138 600	UNITED STATES TREASURY NOTE/BOND 4.5% 15/07/2026	USD	5 117 008	5 187 979	1.10
5 139 100	UNITED STATES TREASURY NOTE/BOND 4.5% 15/11/2025	USD	5 144 271	5 156 967	1.09
5 135 300	UNITED STATES TREASURY NOTE/BOND 4.625% 15/03/2026	USD	5 182 317	5 181 438	1.10
5 653 000	UNITED STATES TREASURY NOTE/BOND 4.625% 15/09/2026	USD	5 624 696	5 732 495	1.21
5 909 500	UNITED STATES TREASURY NOTE/BOND 4.625% 15/10/2026	USD	5 870 809	5 999 528	1.27
6 166 000	UNITED STATES TREASURY NOTE/BOND 4.625% 15/11/2026	USD	6 195 041	6 265 716	1.33
5 394 000	UNITED STATES TREASURY NOTE/BOND 4.625% 28/02/2025	USD	5 370 434	5 389 786	1.14
5 394 800	UNITED STATES TREASURY NOTE/BOND 4.75% 30/06/2025	USD	5 362 066	5 407 866	1.14
6 937 000	UNITED STATES TREASURY NOTE/BOND 4.875% 30/11/2025	USD	6 960 826	7 009 893	1.48
5 376 500	UNITED STATES TREASURY NOTE/BOND 4.875% 31/07/2025	USD	5 355 278	5 401 492	1.14
5 779 800	UNITED STATES TREASURY NOTE/BOND 5% 31/08/2025	USD	5 785 380	5 833 760	1.24
6 165 900	UNITED STATES TREASURY NOTE/BOND 5.125% 30/09/2025	USD	6 160 897	6 229 486	1.32
6 551 600	UNITED STATES TREASURY NOTE/BOND 5.125% 31/10/2025	USD	6 546 987	6 627 097	1.40

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value 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)					
796 200	UNITED STATES TREASURY NOTE/BOND 6% 15/02/2026	USD	823 035	821 268	0.17
549 000	UNITED STATES TREASURY NOTE/BOND 6.5% 15/11/2026	USD	580 340	583 613	0.12
471 900	UNITED STATES TREASURY NOTE/BOND 6.75% 15/08/2026	USD	497 494	501 173	0.11
432 000	UNITED STATES TREASURY NOTE/BOND 6.875% 15/08/2025	USD	455 198	447 424	0.09
429 100	UNITED STATES TREASURY NOTE/BOND 7.625% 15/02/2025	USD	455 733	443 364	0.09
2 232 700	UNITED STATES TREASURY NOTE/BOND 2.75% 30/06/2025	USD	2 163 353	2 178 278	0.46
2 491 400	UNITED STATES TREASURY NOTE/BOND 3% 31/10/2025	USD	2 399 653	2 433 689	0.52
2 728 700	UNITED STATES TREASURY NOTE/BOND 2.875% 31/07/2025	USD	2 650 717	2 663 574	0.56
2 843 400	UNITED STATES TREASURY NOTE/BOND 3% 30/09/2025	USD	2 744 001	2 778 313	0.59
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			459 804 022	466 586 364	98.78
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			459 804 022	466 586 364	98.78
Total Investments			459 804 022	466 586 364	98.78

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y

Economic and Geographical Classification of Investments

Economic classification	%
Governments	98.78
	98.78

Geographical classification	%
United States of America	98.78
	98.78

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y

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					
2 482 900	UNITED STATES TREASURY NOTE/BOND 0.375% 30/09/2027	USD	2 138 658	2 179 327	1.05
2 256 900	UNITED STATES TREASURY NOTE/BOND 0.375% 31/07/2027	USD	1 954 767	1 991 891	0.96
1 662 200	UNITED STATES TREASURY NOTE/BOND 0.5% 30/04/2027	USD	1 458 926	1 484 552	0.72
1 923 100	UNITED STATES TREASURY NOTE/BOND 0.5% 30/06/2027	USD	1 679 196	1 709 005	0.83
1 620 900	UNITED STATES TREASURY NOTE/BOND 0.5% 31/05/2027	USD	1 416 347	1 443 994	0.70
1 939 300	UNITED STATES TREASURY NOTE/BOND 0.5% 31/08/2027	USD	1 684 283	1 714 614	0.83
2 435 800	UNITED STATES TREASURY NOTE/BOND 0.5% 31/10/2027	USD	2 103 898	2 143 314	1.04
4 141 400	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	3 303 395	3 390 124	1.64
5 428 400	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	4 243 768	4 411 423	2.13
2 593 000	UNITED STATES TREASURY NOTE/BOND 0.625% 30/11/2027	USD	2 247 813	2 286 904	1.11
1 168 500	UNITED STATES TREASURY NOTE/BOND 0.625% 31/03/2027	USD	1 033 686	1 050 646	0.51
2 888 400	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2027	USD	2 497 749	2 541 115	1.23
3 180 400	UNITED STATES TREASURY NOTE/BOND 0.75% 31/01/2028	USD	2 759 701	2 805 958	1.36
5 635 000	UNITED STATES TREASURY NOTE/BOND 0.875% 15/11/2030	USD	4 489 116	4 637 429	2.24
3 160 900	UNITED STATES TREASURY NOTE/BOND 1% 31/07/2028	USD	2 740 707	2 782 086	1.35
708 300	UNITED STATES TREASURY NOTE/BOND 1.125% 28/02/2027	USD	641 186	649 035	0.31
3 213 100	UNITED STATES TREASURY NOTE/BOND 1.125% 29/02/2028	USD	2 833 296	2 874 720	1.39
3 139 300	UNITED STATES TREASURY NOTE/BOND 1.125% 31/08/2028	USD	2 734 337	2 774 111	1.34
3 212 600	UNITED STATES TREASURY NOTE/BOND 1.25% 30/04/2028	USD	2 837 612	2 878 540	1.39
2 963 700	UNITED STATES TREASURY NOTE/BOND 1.25% 30/06/2028	USD	2 608 507	2 645 102	1.28
3 153 200	UNITED STATES TREASURY NOTE/BOND 1.25% 30/09/2028	USD	2 757 475	2 796 741	1.35
2 914 600	UNITED STATES TREASURY NOTE/BOND 1.25% 31/03/2028	USD	2 578 883	2 616 081	1.26
3 212 600	UNITED STATES TREASURY NOTE/BOND 1.25% 31/05/2028	USD	2 832 517	2 872 516	1.39
2 953 200	UNITED STATES TREASURY NOTE/BOND 1.25% 31/12/2026	USD	2 690 409	2 726 865	1.32
2 978 200	UNITED STATES TREASURY NOTE/BOND 1.375% 31/10/2028	USD	2 616 575	2 653 623	1.28
2 901 300	UNITED STATES TREASURY NOTE/BOND 1.375% 31/12/2028	USD	2 541 554	2 576 717	1.25
3 037 900	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2030	USD	2 573 990	2 650 568	1.28
2 989 300	UNITED STATES TREASURY NOTE/BOND 1.5% 30/11/2028	USD	2 641 118	2 675 424	1.29
3 960 100	UNITED STATES TREASURY NOTE/BOND 1.5% 31/01/2027	USD	3 631 789	3 677 943	1.78
2 356 700	UNITED STATES TREASURY NOTE/BOND 1.625% 15/08/2029	USD	2 053 905	2 100 225	1.02
1 761 200	UNITED STATES TREASURY NOTE/BOND 1.75% 15/11/2029	USD	1 538 825	1 574 210	0.76
2 746 700	UNITED STATES TREASURY NOTE/BOND 1.75% 28/02/2027	USD	2 549 071	2 576 104	1.25
2 746 500	UNITED STATES TREASURY NOTE/BOND 1.75% 31/01/2029	USD	2 450 048	2 480 647	1.20
1 193 400	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2026	USD	1 108 785	1 118 533	0.54
2 591 100	UNITED STATES TREASURY NOTE/BOND 1.875% 28/02/2029	USD	2 324 854	2 352 233	1.14
2 375 900	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	2 244 220	2 256 177	1.09
2 258 400	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	2 120 912	2 130 659	1.03
2 326 300	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	2 176 795	2 188 540	1.06
2 865 300	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2027	USD	2 712 161	2 722 930	1.32
2 547 700	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2029	USD	2 333 739	2 365 181	1.14
2 435 400	UNITED STATES TREASURY NOTE/BOND 2.375% 31/03/2029	USD	2 238 739	2 263 590	1.09
2 642 000	UNITED STATES TREASURY NOTE/BOND 2.5% 31/03/2027	USD	2 502 927	2 526 206	1.22
3 110 600	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	2 910 727	2 932 470	1.42
1 968 500	UNITED STATES TREASURY NOTE/BOND 2.625% 31/07/2029	USD	1 829 255	1 846 084	0.89

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value 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)					
3 137 400	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	2 991 351	3 000 384	1.45
2 487 300	UNITED STATES TREASURY NOTE/BOND 2.75% 31/05/2027	USD	2 359 808	2 382 173	1.15
2 176 000	UNITED STATES TREASURY NOTE/BOND 2.75% 31/05/2029	USD	2 035 298	2 057 510	0.99
2 383 500	UNITED STATES TREASURY NOTE/BOND 2.75% 31/07/2027	USD	2 271 877	2 289 464	1.11
3 325 500	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	3 181 861	3 191 701	1.54
3 355 900	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	3 205 288	3 214 323	1.55
2 539 200	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2027	USD	2 420 872	2 443 782	1.18
2 279 700	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2029	USD	2 147 250	2 171 414	1.05
3 096 500	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2028	USD	2 986 527	2 994 896	1.45
2 331 600	UNITED STATES TREASURY NOTE/BOND 3.125% 31/08/2027	USD	2 244 724	2 267 481	1.10
1 917 500	UNITED STATES TREASURY NOTE/BOND 3.125% 31/08/2029	USD	1 822 219	1 844 395	0.89
2 435 400	UNITED STATES TREASURY NOTE/BOND 3.25% 30/06/2027	USD	2 363 946	2 380 984	1.15
2 072 200	UNITED STATES TREASURY NOTE/BOND 3.25% 30/06/2029	USD	1 989 848	2 008 739	0.97
2 227 400	UNITED STATES TREASURY NOTE/BOND 3.375% 31/01/2028	USD	2 172 441	2 193 815	1.06
2 227 900	UNITED STATES TREASURY NOTE/BOND 3.375% 31/03/2028	USD	2 187 513	2 205 273	1.07
1 813 300	UNITED STATES TREASURY NOTE/BOND 3.5% 30/04/2030	USD	1 760 611	1 775 192	0.86
1 813 400	UNITED STATES TREASURY NOTE/BOND 3.5% 31/01/2030	USD	1 755 555	1 776 282	0.86
2 227 200	UNITED STATES TREASURY NOTE/BOND 3.625% 30/04/2028	USD	2 177 548	2 193 792	1.06
1 813 800	UNITED STATES TREASURY NOTE/BOND 3.625% 31/03/2030	USD	1 771 793	1 788 435	0.86
2 227 100	UNITED STATES TREASURY NOTE/BOND 3.625% 31/05/2028	USD	2 181 920	2 205 699	1.07
1 813 800	UNITED STATES TREASURY NOTE/BOND 3.75% 30/06/2030	USD	1 763 590	1 800 480	0.87
1 813 300	UNITED STATES TREASURY NOTE/BOND 3.75% 31/05/2030	USD	1 778 647	1 799 984	0.87
1 865 800	UNITED STATES TREASURY NOTE/BOND 3.875% 30/09/2029	USD	1 836 043	1 864 926	0.90
2 227 600	UNITED STATES TREASURY NOTE/BOND 3.875% 30/11/2027	USD	2 203 815	2 224 119	1.08
1 814 300	UNITED STATES TREASURY NOTE/BOND 3.875% 30/11/2029	USD	1 791 981	1 813 733	0.88
2 227 900	UNITED STATES TREASURY NOTE/BOND 3.875% 31/12/2027	USD	2 198 566	2 225 985	1.08
1 813 800	UNITED STATES TREASURY NOTE/BOND 3.875% 31/12/2029	USD	1 784 867	1 813 233	0.88
1 812 300	UNITED STATES TREASURY NOTE/BOND 4% 28/02/2030	USD	1 790 986	1 823 768	0.88
2 227 800	UNITED STATES TREASURY NOTE/BOND 4% 29/02/2028	USD	2 204 381	2 236 850	1.08
2 227 900	UNITED STATES TREASURY NOTE/BOND 4% 30/06/2028	USD	2 198 856	2 240 432	1.08
2 227 900	UNITED STATES TREASURY NOTE/BOND 4% 31/07/2028	USD	2 208 847	2 252 964	1.09
1 813 300	UNITED STATES TREASURY NOTE/BOND 4% 31/07/2030	USD	1 783 450	1 826 333	0.88
1 813 800	UNITED STATES TREASURY NOTE/BOND 4% 31/10/2029	USD	1 793 873	1 825 136	0.88
2 279 800	UNITED STATES TREASURY NOTE/BOND 4.125% 30/09/2027	USD	2 270 168	2 295 296	1.11
1 865 500	UNITED STATES TREASURY NOTE/BOND 4.125% 31/08/2030	USD	1 840 842	1 892 025	0.91
2 227 900	UNITED STATES TREASURY NOTE/BOND 4.25% 31/10/2027	USD	2 215 525	2 243 217	1.08
2 850 000	UNITED STATES TREASURY NOTE/BOND 4.375% 30/11/2028	USD	2 866 270	2 919 469	1.41
2 020 000	UNITED STATES TREASURY NOTE/BOND 4.375% 30/11/2030	USD	2 026 987	2 080 916	1.01
2 383 000	UNITED STATES TREASURY NOTE/BOND 4.375% 31/08/2028	USD	2 384 632	2 436 245	1.18
2 539 200	UNITED STATES TREASURY NOTE/BOND 4.5% 30/09/2028	USD	2 542 022	2 623 509	1.27
1 917 600	UNITED STATES TREASURY NOTE/BOND 4.5% 30/09/2030	USD	1 918 638	2 002 094	0.97
2 694 800	UNITED STATES TREASURY NOTE/BOND 4.875% 31/10/2028	USD	2 711 870	2 815 434	1.36
1 968 500	UNITED STATES TREASURY NOTE/BOND 4.875% 31/10/2030	USD	1 976 788	2 085 687	1.01
221 600	UNITED STATES TREASURY NOTE/BOND 5.25% 15/02/2029	USD	236 872	234 983	0.11

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value 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)					
401 000	UNITED STATES TREASURY NOTE/BOND 5.25% 15/11/2028	USD	428 545	424 935	0.21
240 200	UNITED STATES TREASURY NOTE/BOND 5.5% 15/08/2028	USD	259 279	256 695	0.12
204 300	UNITED STATES TREASURY NOTE/BOND 6.125% 15/08/2029	USD	227 543	226 709	0.11
400 800	UNITED STATES TREASURY NOTE/BOND 6.125% 15/11/2027	USD	439 675	431 768	0.21
334 200	UNITED STATES TREASURY NOTE/BOND 6.25% 15/05/2030	USD	376 749	377 855	0.18
185 200	UNITED STATES TREASURY NOTE/BOND 6.375% 15/08/2027	USD	204 229	199 698	0.10
143 500	UNITED STATES TREASURY NOTE/BOND 6.625% 15/02/2027	USD	157 840	154 072	0.07
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			201 816 847	204 908 441	99.07
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			201 816 847	204 908 441	99.07
Total Investments			201 816 847	204 908 441	99.07

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.07
	99.07

Geographical classification	%
United States of America	99.07
	99.07

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y

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					
14 083 700	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	9 021 446	9 110 393	1.16
17 205 300	UNITED STATES TREASURY NOTE/BOND 1.125% 15/08/2040	USD	10 928 182	11 022 145	1.40
20 883 900	UNITED STATES TREASURY NOTE/BOND 1.25% 15/05/2050	USD	11 566 710	11 316 463	1.44
23 530 500	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	13 458 231	13 177 080	1.68
19 157 700	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2040	USD	12 669 063	12 757 831	1.62
23 286 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2050	USD	14 235 767	13 938 855	1.78
26 193 900	UNITED STATES TREASURY NOTE/BOND 1.75% 15/08/2041	USD	18 233 502	18 282 525	2.33
23 201 500	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2041	USD	16 662 172	16 744 959	2.13
25 967 500	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2051	USD	16 880 457	16 554 281	2.11
24 099 800	UNITED STATES TREASURY NOTE/BOND 1.875% 15/11/2051	USD	15 651 510	15 307 140	1.95
17 970 100	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2050	USD	12 168 539	11 879 922	1.51
25 891 300	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2051	USD	17 366 081	16 987 121	2.16
22 016 000	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2041	USD	15 967 745	15 982 240	2.04
22 015 600	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2052	USD	15 527 717	15 335 241	1.95
19 990 900	UNITED STATES TREASURY NOTE/BOND 2.25% 15/05/2041	USD	15 262 326	15 280 544	1.95
11 555 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	8 342 676	8 249 758	1.05
15 225 100	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	USD	10 932 041	10 678 981	1.36
17 816 200	UNITED STATES TREASURY NOTE/BOND 2.375% 15/02/2042	USD	13 648 195	13 721 259	1.75
26 162 100	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	19 185 847	18 759 045	2.39
14 297 900	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	10 551 984	10 301 191	1.31
11 420 500	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2045	USD	8 754 581	8 677 796	1.11
9 243 100	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	7 037 582	6 959 766	0.89
9 362 700	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2046	USD	7 119 243	7 035 192	0.90
5 380 300	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2042	USD	4 402 428	4 377 379	0.56
11 317 700	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2047	USD	9 003 188	8 852 563	1.13
7 801 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	6 365 789	6 327 343	0.81
11 400 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	9 067 256	8 913 375	1.14
10 585 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	8 783 935	8 721 707	1.11
16 174 400	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	13 230 310	12 911 721	1.64
20 961 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2052	USD	16 812 371	16 765 526	2.14
7 604 300	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2045	USD	6 222 019	6 152 354	0.78
5 208 600	UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2046	USD	4 247 873	4 186 412	0.53
10 288 200	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2047	USD	8 577 095	8 442 754	1.08
13 035 700	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	10 875 061	10 666 870	1.36
16 553 500	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2049	USD	13 854 970	13 529 901	1.72
4 604 900	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2042	USD	3 934 355	3 909 848	0.50
5 587 800	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2045	USD	4 678 986	4 624 778	0.59
7 928 000	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2047	USD	6 609 278	6 502 199	0.83
15 323 200	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	12 792 299	12 526 716	1.60
19 915 000	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2052	USD	16 087 830	16 361 417	2.08
8 603 900	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2044	USD	7 221 398	7 143 926	0.91
4 492 000	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2045	USD	3 755 328	3 708 006	0.47
4 950 700	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2042	USD	4 326 853	4 304 789	0.55
6 689 400	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2043	USD	5 787 898	5 739 296	0.73

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value 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)					
13 992 500	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	11 953 936	11 705 601	1.49
9 829 400	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	8 436 481	8 347 311	1.06
4 677 900	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2041	USD	4 098 493	4 080 737	0.52
15 721 000	UNITED STATES TREASURY NOTE/BOND 3.25% 15/05/2042	USD	13 712 676	13 846 763	1.76
7 633 700	UNITED STATES TREASURY NOTE/BOND 3.375% 15/05/2044	USD	6 830 323	6 752 247	0.86
13 623 000	UNITED STATES TREASURY NOTE/BOND 3.375% 15/08/2042	USD	11 911 629	12 192 585	1.55
15 720 800	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	14 074 695	13 755 700	1.75
2 739 400	UNITED STATES TREASURY NOTE/BOND 3.5% 15/02/2039	USD	2 607 549	2 601 574	0.33
8 231 500	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2044	USD	7 661 434	7 565 263	0.96
19 914 000	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2053	USD	18 243 459	18 473 348	2.35
19 914 000	UNITED STATES TREASURY NOTE/BOND 3.625% 15/05/2053	USD	18 067 917	18 498 240	2.36
7 600 900	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	7 088 928	7 013 018	0.89
13 570 000	UNITED STATES TREASURY NOTE/BOND 3.75% 15/05/2043	USD	12 686 775	12 986 915	1.65
4 454 600	UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041	USD	4 280 096	4 253 447	0.54
7 731 600	UNITED STATES TREASURY NOTE/BOND 3.75% 15/11/2043	USD	7 340 647	7 247 167	0.92
13 621 000	UNITED STATES TREASURY NOTE/BOND 3.875% 15/02/2043	USD	12 860 653	13 035 723	1.66
4 530 800	UNITED STATES TREASURY NOTE/BOND 3.875% 15/08/2040	USD	4 459 156	4 431 689	0.56
22 006 000	UNITED STATES TREASURY NOTE/BOND 4% 15/08/2053	USD	20 290 702	22 349 843	2.86
13 619 000	UNITED STATES TREASURY NOTE/BOND 4% 15/11/2042	USD	13 079 171	13 284 910	1.69
19 909 000	UNITED STATES TREASURY NOTE/BOND 4% 15/11/2052	USD	19 486 596	19 728 574	2.51
4 065 200	UNITED STATES TREASURY NOTE/BOND 4.25% 15/05/2039	USD	4 226 211	4 201 130	0.54
4 498 200	UNITED STATES TREASURY NOTE/BOND 4.25% 15/11/2040	USD	4 638 613	4 598 707	0.59
2 361 800	UNITED STATES TREASURY NOTE/BOND 4.375% 15/02/2038	USD	2 504 705	2 489 116	0.32
4 558 100	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2040	USD	4 784 158	4 748 258	0.60
4 403 100	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2041	USD	4 603 078	4 553 081	0.58
4 672 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/11/2039	USD	4 914 809	4 881 510	0.62
2 924 200	UNITED STATES TREASURY NOTE/BOND 4.5% 15/02/2036	USD	3 127 480	3 125 696	0.40
2 674 100	UNITED STATES TREASURY NOTE/BOND 4.5% 15/05/2038	USD	2 868 980	2 849 588	0.36
4 343 800	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2039	USD	4 643 792	4 611 215	0.59
14 672 000	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2043	USD	13 881 105	15 031 923	1.91
4 707 500	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2040	USD	5 097 250	5 055 414	0.64
1 739 500	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2037	USD	1 923 442	1 908 286	0.24
4 769 000	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2041	USD	5 226 689	5 172 875	0.66
5 591 000	UNITED STATES TREASURY NOTE/BOND 4.75% 15/11/2043	USD	5 660 760	6 017 314	0.77
8 387 000	UNITED STATES TREASURY NOTE/BOND 4.75% 15/11/2053	USD	8 773 686	9 449 791	1.20
2 245 400	UNITED STATES TREASURY NOTE/BOND 5% 15/05/2037	USD	2 539 774	2 517 304	0.32
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			776 393 965	776 090 471	98.84
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			776 393 965	776 090 471	98.84
Total Investments			776 393 965	776 090 471	98.84

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y

Economic and Geographical Classification of Investments

Economic classification	%
Governments	98.84
	98.84

Geographical classification	%
United States of America	98.84
	98.84

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					
10 000	ANALOG DEVICES INC 3.5% 05/12/2026	USD	7 606	7 673	0.16
9 000	AT&T INC 4.35% 01/03/2029	USD	6 942	6 974	0.15
101 000	BARCLAYS PLC FRN 14/11/2032	GBP	104 791	107 847	2.25
35 000	BLACKSTONE PRIVATE CREDIT FUND 7.05% 29/09/2025	USD	28 805	27 972	0.58
7 000	CSX CORP 3.4% 01/08/2024	USD	5 667	5 426	0.11
168 000	CVS HEALTH CORP 1.75% 21/08/2030	USD	105 076	109 029	2.27
20 000	GENERAL MOTORS FINANCIAL CO INC 5.25% 01/03/2026	USD	15 789	15 708	0.33
3 000	GOLDMAN SACHS GROUP INC FRN 29/10/2029	GBP	2 661	2 840	0.06
10 000	HASBRO INC 3.9% 19/11/2029	USD	7 110	7 325	0.15
140 000	JPMORGAN CHASE & CO FRN 28/04/2026	GBP	128 839	132 275	2.76
30 000	KFW 5% 09/06/2036	GBP	30 826	33 329	0.70
100 000	KREDITANSTALT FUER WIEDERAUFBAU 4.125% 18/02/2026	GBP	96 506	99 827	2.08
40 000	KREDITANSTALT FUER WIEDERAUFBAU 5.5% 18/06/2025	GBP	39 902	40 488	0.84
1 000	LABORATORY CORP OF AMERICA HOLDINGS 2.95% 01/12/2029	USD	690	707	0.01
10 000	NETFLIX INC 4.375% 15/11/2026	USD	7 885	7 812	0.16
31 000	NEW YORK LIFE GLOBAL FUNDING - 144A - 0.95% 24/06/2025	USD	23 113	22 972	0.48
258 000	OMV AG 1.875% 04/12/2028	EUR	206 753	213 124	4.45
15 000	PRECISION CASTPARTS CORP 3.25% 15/06/2025	USD	11 660	11 529	0.24
12 000	PRINCIPAL FINANCIAL GROUP INC 3.7% 15/05/2029	USD	8 788	8 886	0.19
25 000	RCI BANQUE SA 0.5% 14/07/2025	EUR	20 385	20 700	0.43
19 000	RCI BANQUE SA 1.75% 10/04/2026	EUR	15 584	15 828	0.33
10 000	T-MOBILE USA INC 2.25% 15/11/2031	USD	6 292	6 535	0.14
113 000	TORONTO-DOMINION BANK 2.875% 05/04/2027	GBP	102 508	107 248	2.24
20 000	VERISK ANALYTICS INC 4% 15/06/2025	USD	15 617	15 486	0.32
5 000	VOLKSWAGEN BANK GMBH 1.25% 15/12/2025	EUR	4 116	4 166	0.09
32 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.25% 31/01/2025	EUR	26 548	26 746	0.56
23 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.625% 16/01/2030	EUR	18 151	18 038	0.38
32 000	VOLKSWAGEN LEASING GMBH 0.25% 12/01/2026	EUR	25 813	26 022	0.54
Total Bonds			1 074 423	1 102 512	23.00
Supranationals, Governments and Local Public Authorities, Debt Instruments					
23 937	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2033	EUR	14 384	15 635	0.33
775 149.67	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	692 072	719 781	15.01
1 279 130	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	701 028	776 227	16.19
1 120 000	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	898 811	987 179	20.59
100 000	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	79 516	91 124	1.90
922 397	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2051	GBP	806 542	945 020	19.71
27 000	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2052	GBP	28 591	34 706	0.72
2 700	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	1 759	1 760	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
31 600	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	22 405	22 988	0.48
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			3 245 108	3 594 420	74.97
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			4 319 531	4 696 932	97.97
Total Investments			4 319 531	4 696 932	97.97

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	74.97	United Kingdom	76.37
Banks	11.73	United States of America	8.63
Oil, Gas and Coal	4.45	Germany	4.81
Investment Banking and Brokerage Services	2.93	Austria	4.45
Personal Care, Drug and Grocery Stores	2.27	Canada	2.24
Industrial Support Services	0.32	France	0.76
Telecommunications Service Providers	0.28	Netherlands	0.38
Precious Metals and Mining	0.24	Spain	0.33
Life Insurance	0.19		
Media	0.16		
Technology Hardware and Equipment	0.16		
Leisure Goods	0.15		
Industrial Transportation	0.11		
Health Care Providers	0.01		
	97.97		97.97

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
15 667 640	UNITED KINGDOM GILT 1.75% 22/01/2049	GBP	13 079 403	9 908 216	1.18
18 472 400	UNITED KINGDOM GILT 1% 22/04/2024	GBP	18 282 739	18 249 808	2.17
18 307 070	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	17 204 281	17 028 870	2.02
18 427 360	UNITED KINGDOM GILT 0.125% 31/01/2024	GBP	18 088 601	18 356 599	2.18
16 086 630	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	14 445 483	14 119 718	1.68
18 936 140	UNITED KINGDOM GILT 0.25% 31/01/2025	GBP	17 905 527	18 124 348	2.15
21 065 470	UNITED KINGDOM GILT 0.25% 31/07/2031	GBP	17 442 967	16 657 942	1.98
17 049 180	UNITED KINGDOM GILT 0.375% 22/10/2026	GBP	15 760 329	15 629 665	1.86
20 166 880	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	17 417 276	16 530 187	1.96
13 419 320	UNITED KINGDOM GILT 0.5% 22/10/2061	GBP	6 009 372	4 546 466	0.54
14 991 150	UNITED KINGDOM GILT 0.5% 31/01/2029	GBP	12 871 377	13 016 366	1.55
23 132 140	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	22 306 709	22 042 616	2.61
16 545 720	UNITED KINGDOM GILT 0.625% 22/10/2050	GBP	10 321 317	7 304 935	0.87
18 048 920	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	14 186 155	12 838 197	1.52
22 612 240	UNITED KINGDOM GILT 0.875% 22/10/2029	GBP	20 613 996	19 745 008	2.34
11 914 590	UNITED KINGDOM GILT 0.875% 31/01/2046	GBP	7 845 371	6 370 731	0.76
14 251 820	UNITED KINGDOM GILT 0.875% 31/07/2033	GBP	11 174 173	11 163 308	1.33
18 640 320	UNITED KINGDOM GILT 1% 31/01/2032	GBP	15 078 859	15 451 893	1.84
5 628 020	UNITED KINGDOM GILT 1.125% 22/10/2073	GBP	3 043 847	2 355 889	0.28
12 637 470	UNITED KINGDOM GILT 1.125% 31/01/2039	GBP	9 133 338	8 596 007	1.02
21 246 900	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	20 348 803	19 727 322	2.34
17 530 730	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	13 931 409	11 386 209	1.35
14 961 910	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	9 761 266	7 968 713	0.95
22 627 930	UNITED KINGDOM GILT 1.5% 22/07/2026	GBP	22 165 358	21 518 256	2.55
13 334 420	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	10 318 708	8 092 660	0.96
8 867 090	UNITED KINGDOM GILT 1.5% 31/07/2053	GBP	5 436 990	4 943 403	0.59
12 743 260	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	10 334 626	7 292 968	0.87
12 523 220	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	10 033 009	6 492 037	0.77
16 571 950	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	14 642 833	12 858 176	1.53
15 936 600	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	13 161 731	9 291 038	1.10
20 700 970	UNITED KINGDOM GILT 2% 07/09/2025	GBP	20 783 250	20 078 285	2.37
10 666 170	UNITED KINGDOM GILT 2.5% 22/07/2065	GBP	10 793 672	7 463 119	0.89
18 560 730	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	19 076 832	18 322 596	2.18
15 089 320	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	16 278 212	13 298 218	1.58
17 310 000	UNITED KINGDOM GILT 3.25% 31/01/2033	GBP	16 184 990	16 934 892	2.01
15 242 890	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	17 133 784	13 887 797	1.65
10 753 750	UNITED KINGDOM GILT 3.5% 22/07/2068	GBP	13 885 387	9 670 847	1.15
18 481 000	UNITED KINGDOM GILT 3.5% 22/10/2025	GBP	18 006 769	18 335 370	2.18
13 019 060	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	15 952 304	12 228 803	1.45
14 329 000	UNITED KINGDOM GILT 3.75% 22/10/2053	GBP	12 863 637	13 383 286	1.59
9 737 000	UNITED KINGDOM GILT 3.75% 29/01/2038	GBP	9 082 253	9 556 866	1.14
13 028 660	UNITED KINGDOM GILT 4% 22/01/2060	GBP	17 652 986	12 900 979	1.53
5 443 000	UNITED KINGDOM GILT 4% 22/10/2063	GBP	5 017 022	5 393 469	0.64
16 730 000	UNITED KINGDOM GILT 4.125% 29/01/2027	GBP	16 773 482	16 988 980	2.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
16 422 980	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	19 572 541	17 237 560	2.05
20 907 260	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	24 463 101	22 139 324	2.62
12 563 240	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	15 246 390	12 956 469	1.54
17 108 660	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	19 075 480	17 642 450	2.10
13 710 360	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	16 757 335	14 091 508	1.67
13 023 930	UNITED KINGDOM GILT 4.25% 07/12/2046	GBP	16 524 293	13 238 825	1.57
10 911 420	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	14 169 478	11 096 914	1.32
14 344 900	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	19 602 556	14 710 695	1.75
11 603 000	UNITED KINGDOM GILT 4.5% 07/06/2028	GBP	11 588 968	12 098 216	1.44
18 797 410	UNITED KINGDOM GILT 4.5% 07/09/2034	GBP	22 770 521	20 205 336	2.39
14 698 230	UNITED KINGDOM GILT 4.5% 07/12/2042	GBP	18 779 498	15 503 693	1.84
6 262 000	UNITED KINGDOM GILT 4.625% 31/01/2034	GBP	6 473 900	6 796 775	0.81
22 197 230	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	26 571 865	24 040 043	2.85
13 906 650	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	17 790 034	15 167 983	1.80
3 628 000	UNITED KINGDOM GILT 4.75% 22/10/2043	GBP	3 682 202	3 936 743	0.47
19 355 640	UNITED KINGDOM GILT 5% 07/03/2025	GBP	21 227 512	19 525 389	2.32
10 500 400	UNITED KINGDOM GILT 6% 07/12/2028	GBP	13 029 132	11 751 523	1.40
19 623 260	UNITED STATES TREASURY NOTE/BOND 1.625% 22/10/2028	GBP	18 950 480	18 172 316	2.16
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			928 105 719	836 362 820	99.33
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			928 105 719	836 362 820	99.33
Total Investments			928 105 719	836 362 820	99.33

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.33
	99.33

Geographical classification	%
United Kingdom	99.33
	99.33

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 490 650	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2041	GBP	2 039 319	1 813 766	2.55
1 614 950	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2046	GBP	2 428 883	1 986 812	2.79
2 147 580	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2028	GBP	2 774 469	2 941 844	4.13
1 377 300	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2031	GBP	1 734 076	1 798 233	2.53
1 410 430	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2048	GBP	2 030 195	1 590 599	2.23
817 170	UNITED KINGDOM INFLATION-LINKED GILT FRN 17/07/2024	GBP	3 015 444	3 113 655	4.37
1 825 370	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2024	GBP	2 607 573	2 819 065	3.96
1 611 120	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2026	GBP	2 192 401	2 347 920	3.30
1 851 090	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2029	GBP	2 808 246	2 972 435	4.18
1 744 580	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2034	GBP	2 989 566	2 983 338	4.19
1 237 100	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2039	GBP	1 485 819	1 455 178	2.04
1 686 510	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2040	GBP	3 194 497	2 915 517	4.10
1 882 570	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2044	GBP	2 977 781	2 530 645	3.56
958 400	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2045	GBP	909 504	945 015	1.33
1 462 930	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2050	GBP	2 994 265	2 317 130	3.26
1 206 770	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2051	GBP	1 399 109	1 242 092	1.75
1 480 220	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2052	GBP	2 574 905	1 911 759	2.69
1 311 500	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2058	GBP	2 225 360	1 478 528	2.08
1 494 660	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2062	GBP	3 110 087	1 980 611	2.78
1 508 690	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2068	GBP	3 042 778	1 705 082	2.40
527 200	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2073	GBP	868 263	515 814	0.72
580 400	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/07/2030	GBP	2 037 271	2 036 751	2.86
1 696 860	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2027	GBP	3 320 763	3 485 266	4.90
1 754 500	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2032	GBP	3 349 831	3 377 326	4.75
790 100	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2033	GBP	797 474	849 094	1.19
1 664 400	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2036	GBP	2 411 950	2 335 037	3.28
1 564 420	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2037	GBP	3 353 312	3 168 346	4.45
1 503 950	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2042	GBP	2 978 848	2 605 982	3.66
1 399 790	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2047	GBP	3 033 078	2 444 460	3.43
1 217 560	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2055	GBP	3 559 259	2 599 028	3.65
856 020	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2056	GBP	1 390 046	948 259	1.33
972 900	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2065	GBP	1 803 192	1 054 084	1.48
1 087 890	UNITED KINGDOM INFLATION-LINKED GILT FRN 26/01/2035	GBP	2 816 010	2 751 382	3.87
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			80 253 574	71 020 053	99.79
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			80 253 574	71 020 053	99.79
Total Investments			80 253 574	71 020 053	99.79

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.79
	99.79

Geographical classification	%
United Kingdom	99.79
	99.79

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y

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					
173 204 300	UNITED STATES TREASURY NOTE/BOND 1.125% 15/02/2031	USD	140 977 474	144 842 096	7.96
188 023 800	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	152 068 973	155 942 239	8.57
182 754 200	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	148 338 837	152 028 650	8.35
171 706 100	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	144 061 810	147 533 109	8.11
172 876 900	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2032	USD	145 456 668	148 917 251	8.18
162 915 200	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2032	USD	146 028 249	149 500 160	8.22
167 937 100	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	152 681 594	155 919 101	8.57
162 963 400	UNITED STATES TREASURY NOTE/BOND 3.375% 15/05/2033	USD	152 439 815	156 750 420	8.61
162 959 800	UNITED STATES TREASURY NOTE/BOND 3.5% 15/02/2033	USD	155 030 846	158 351 101	8.70
177 747 200	UNITED STATES TREASURY NOTE/BOND 4% 15/08/2033	USD	168 529 187	177 886 074	9.79
162 966 500	UNITED STATES TREASURY NOTE/BOND 4.125% 15/11/2032	USD	162 760 393	165 996 667	9.12
65 857 300	UNITED STATES TREASURY NOTE/BOND 4.5% 15/11/2033	USD	66 685 631	69 283 941	3.81
13 355 600	UNITED STATES TREASURY NOTE/BOND 5.375% 15/02/2031	USD	14 434 226	14 611 861	0.80
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 749 493 703	1 797 562 670	98.79
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 749 493 703	1 797 562 670	98.79
Total Investments			1 749 493 703	1 797 562 670	98.79

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y

Economic and Geographical Classification of Investments

Economic classification	%
Governments	98.79
	98.79

Geographical classification	%
United States of America	98.79
	98.79

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
18 702 980	UNITED KINGDOM GILT 1% 22/04/2024	GBP	18 409 899	18 477 609	5.72
18 533 780	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	17 255 253	17 239 751	5.33
18 639 740	UNITED KINGDOM GILT 0.125% 31/01/2024	GBP	18 192 635	18 568 163	5.74
16 285 350	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	13 865 910	14 294 140	4.42
19 171 500	UNITED KINGDOM GILT 0.25% 31/01/2025	GBP	18 073 088	18 349 618	5.68
17 260 590	UNITED KINGDOM GILT 0.375% 22/10/2026	GBP	15 790 023	15 823 473	4.89
23 418 170	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	22 444 088	22 315 175	6.90
21 509 810	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	19 942 444	19 971 428	6.18
22 907 510	UNITED KINGDOM GILT 1.5% 22/07/2026	GBP	22 194 327	21 784 126	6.74
20 956 780	UNITED KINGDOM GILT 2% 07/09/2025	GBP	20 857 568	20 326 400	6.29
18 790 570	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	19 074 714	18 549 487	5.74
18 709 210	UNITED KINGDOM GILT 3.5% 22/10/2025	GBP	18 233 648	18 561 781	5.74
16 937 320	UNITED KINGDOM GILT 4.125% 29/01/2027	GBP	17 033 054	17 199 510	5.32
17 320 090	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	17 849 770	17 860 477	5.53
11 747 070	UNITED KINGDOM GILT 4.5% 07/06/2028	GBP	11 728 762	12 248 435	3.79
19 595 210	UNITED KINGDOM GILT 5% 07/03/2025	GBP	21 048 543	19 767 060	6.11
10 630 000	UNITED KINGDOM GILT 6% 07/12/2028	GBP	11 631 449	11 896 565	3.68
19 866 560	UNITED STATES TREASURY NOTE/BOND 1.625% 22/10/2028	GBP	17 345 054	18 397 627	5.69
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			320 970 229	321 630 825	99.49
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			320 970 229	321 630 825	99.49
Total Investments			320 970 229	321 630 825	99.49

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.49
	99.49

Geographical classification	%
United Kingdom	99.49
	99.49

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					
27 547 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912810FR42)	USD	43 954 468	44 641 136	2.69
40 331 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912828H458)	USD	48 419 280	50 875 190	3.07
19 676 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912810FS25)	USD	29 877 798	30 282 402	1.82
41 734 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912828N712)	USD	50 404 038	52 190 540	3.15
16 215 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912810PS15)	USD	24 930 665	24 989 205	1.50
37 857 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912828V491)	USD	44 411 439	45 890 415	2.76
15 381 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	22 353 436	22 496 463	1.35
38 192 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	44 029 549	45 150 147	2.72
13 921 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US912810PZ57)	USD	20 811 013	20 674 335	1.24
35 570 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US9128285W63)	USD	40 991 945	41 577 982	2.50
40 395 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	43 465 228	43 905 854	2.64
42 633 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2031	USD	45 499 646	45 122 621	2.71
50 276 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2032	USD	50 344 820	49 190 222	2.96
49 012 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2033	USD	47 981 997	48 083 385	2.89
14 925 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2040	USD	23 620 648	21 942 350	1.32
23 597 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2041	USD	36 998 578	34 269 611	2.06
22 754 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	27 472 078	25 301 729	1.52
22 628 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2043	USD	26 034 044	23 820 119	1.43
22 645 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2044	USD	29 680 261	26 904 335	1.62
22 628 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2045	USD	25 884 466	23 299 309	1.40
20 048 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2046	USD	24 022 673	21 470 878	1.29
18 398 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	21 066 077	18 631 901	1.12
18 404 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2048	USD	21 219 736	18 683 507	1.12
15 136 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2049	USD	17 273 132	15 019 565	0.90
15 356 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2050	USD	14 502 029	12 095 686	0.73
17 713 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2051	USD	15 988 491	13 093 799	0.79
19 266 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2052	USD	15 577 436	13 202 820	0.79
19 555 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2053	USD	18 402 652	18 499 175	1.11
34 977 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2025	USD	38 547 101	40 199 718	2.42
39 221 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2026	USD	42 981 702	43 831 931	2.64
38 740 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2027	USD	39 032 507	39 721 057	2.39
16 511 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028 (ISIN US912810FD55)	USD	34 320 371	33 717 559	2.03
39 353 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028 (ISIN US91282CGW55)	USD	38 841 073	39 385 434	2.37
19 182 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	40 643 874	39 687 549	2.39
4 930 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2032	USD	9 967 630	9 597 717	0.58

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)					
40 336 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2025	USD	48 627 909	50 731 094	3.06
36 245 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	42 640 449	44 367 956	2.67
36 320 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	42 179 672	43 463 139	2.61
36 078 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	41 593 963	42 414 370	2.55
39 158 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	42 906 268	43 645 835	2.63
42 205 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2030	USD	46 006 635	45 887 676	2.76
46 082 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2031	USD	48 642 803	47 190 733	2.84
47 845 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2032	USD	46 130 912	46 466 661	2.80
46 411 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2033	USD	44 248 699	45 753 140	2.75
33 728 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2025	USD	37 314 164	38 475 601	2.31
37 690 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2026	USD	40 157 042	40 337 237	2.43
39 353 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2027	USD	39 677 704	40 613 642	2.44
21 644 000	UNITED STATES TREASURY INFLATION INDEXED BONDS 2.375% 15/10/2028	USD	21 655 832	22 329 197	1.34
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 661 333 933	1 649 121 927	99.21
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 661 333 933	1 649 121 927	99.21
Total Investments			1 661 333 933	1 649 121 927	99.21

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.21
	99.21

Geographical classification	%
United States of America	99.21
	99.21

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					
200 000	AAREAL BANK AG 0.75% 18/04/2028	EUR	167 552	172 856	0.03
100 000	AAREAL BANK AG 4.5% 25/07/2025	EUR	101 880	100 368	0.02
800 000	ABANCA CORP BANCARIA SA FRN 08/09/2027	EUR	764 876	731 245	0.13
600 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	622 383	580 493	0.10
700 000	ABN AMRO BANK NV - REGS - FRN 13/12/2029	USD	571 664	558 059	0.10
871 000	ABN AMRO BANK NV 0.5% 15/04/2026	EUR	894 461	824 761	0.14
1 200 000	ABN AMRO BANK NV 0.5% 23/09/2029	EUR	1 002 965	1 021 170	0.18
1 000 000	ABN AMRO BANK NV 2.375% 01/06/2027	EUR	955 688	973 815	0.17
600 000	ABN AMRO BANK NV 3% 01/06/2032	EUR	568 319	586 880	0.10
100 000	ABN AMRO BANK NV 4% 16/01/2028	EUR	98 346	102 653	0.02
700 000	ABN AMRO BANK NV 4.25% 21/02/2030	EUR	707 608	728 289	0.13
743 000	ACEA SPA 0.25% 28/07/2030	EUR	725 408	612 015	0.11
500 000	ACEF HOLDING SCA 0.75% 14/06/2028	EUR	469 370	431 154	0.07
200 000	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	186 764	160 939	0.03
200 000	ACHMEA BV 3.625% 29/11/2025	EUR	200 577	200 968	0.03
200 000	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	206 757	193 949	0.03
700 000	ADIF ALTA VELOCIDAD 0.55% 30/04/2030	EUR	669 405	598 531	0.10
800 000	ADIF ALTA VELOCIDAD 0.55% 31/10/2031	EUR	730 003	653 513	0.11
700 000	ADIF ALTA VELOCIDAD 0.95% 30/04/2027	EUR	709 861	658 179	0.11
600 000	ADIF ALTA VELOCIDAD 1.25% 04/05/2026	EUR	608 567	577 286	0.10
201 000	AES CORP 1.375% 15/01/2026	USD	172 852	168 441	0.03
1 330 000	AES CORP 2.45% 15/01/2031	USD	1 118 288	1 012 277	0.17
500 000	AES CORP 5.45% 01/06/2028	USD	463 259	460 455	0.08
800 000	AGRICULTURAL BANK OF CHINA LTD/NEW YORK 2% 18/01/2027	USD	669 815	673 606	0.12
700 000	AIB GROUP PLC FRN 04/07/2026	EUR	688 558	700 473	0.12
266 000	AIB GROUP PLC FRN 16/02/2029	EUR	275 897	286 290	0.05
550 000	AIB GROUP PLC FRN 17/11/2027	EUR	524 843	505 081	0.09
700 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2% 18/05/2032	USD	542 957	508 785	0.09
731 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2.95% 15/03/2034	USD	588 698	552 283	0.09
130 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.8% 15/04/2026	USD	121 321	114 437	0.02
504 000	ALEXANDRIA REAL ESTATE EQUITIES INC 4.75% 15/04/2035	USD	444 059	442 940	0.08
800 000	ALLIANDER NV 0.875% 22/04/2026	EUR	836 188	764 537	0.13
200 000	ALLIANDER NV 3.25% 13/06/2028	EUR	196 007	204 200	0.04
852 000	AMGEN INC 3% 22/02/2029	USD	731 757	725 869	0.12
700 000	AMPRION GMBH 3.45% 22/09/2027	EUR	693 917	708 656	0.12
800 000	AMPRION GMBH 3.971% 22/09/2032	EUR	797 540	835 382	0.14
600 000	APPLE INC 0% 15/11/2025	EUR	559 979	569 292	0.10
648 000	APPLE INC 0.5% 15/11/2031	EUR	538 234	554 063	0.10
852 000	APPLE INC 3% 20/06/2027	USD	781 930	741 998	0.13
700 000	ARGENTA SPAARBANK NV FRN 08/02/2029	EUR	595 609	623 256	0.11
200 000	ARGENTA SPAARBANK NV FRN 29/11/2027	EUR	201 712	207 084	0.04
828 000	ARION BANKI HF 0.375% 14/07/2025	EUR	760 438	776 451	0.13
500 000	ARKEA HOME LOANS SFH SA 3.25% 01/08/2033	EUR	496 960	514 291	0.09
400 000	ARKEMA SA 0.125% 14/10/2026	EUR	402 027	370 298	0.06

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)					
350 000	ASML HOLDING NV 2.25% 17/05/2032	EUR	330 052	339 424	0.06
651 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	603 424	576 213	0.10
330 000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	346 459	289 452	0.05
650 000	AVALONBAY COMMUNITIES INC 1.9% 01/12/2028	USD	529 901	520 272	0.09
475 000	AVALONBAY COMMUNITIES INC 2.05% 15/01/2032	USD	381 331	360 375	0.06
468 000	AVANGRID INC 3.15% 01/12/2024	USD	433 478	414 282	0.07
373 000	AVANGRID INC 3.2% 15/04/2025	USD	337 002	328 277	0.06
1 281 000	AVANGRID INC 3.8% 01/06/2029	USD	1 150 123	1 094 231	0.19
700 000	AXA SA FRN 07/10/2041	EUR	630 907	579 942	0.10
250 000	A2A SPA 1% 16/07/2029	EUR	266 602	221 469	0.04
400 000	BANCA COMERCIALA ROMANA SA FRN 19/05/2027	EUR	416 630	422 739	0.07
800 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	819 086	760 294	0.13
800 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	801 978	776 377	0.13
100 000	BANCO BPM SPA 0.75% 15/03/2027	EUR	90 018	92 827	0.02
400 000	BANCO SANTANDER SA FRN 24/06/2029	EUR	386 990	354 682	0.06
800 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	797 001	743 968	0.13
700 000	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	673 440	653 942	0.11
800 000	BANK OF AMERICA CORP FRN 22/10/2025	USD	713 288	705 367	0.12
900 000	BANK OF AMERICA CORP 4.134% 12/06/2028	EUR	902 016	928 993	0.16
1 000 000	BANK OF CHINA LTD/FRANKFURT 3.125% 16/06/2025	USD	953 302	882 614	0.15
1 000 000	BANK OF CHINA LTD/JOHANNESBURG 1.875% 16/02/2025	USD	923 028	876 077	0.15
310 000	BANK OF CHINA LTD/LUXEMBOURG 1.4% 28/04/2026	USD	272 907	259 733	0.04
388 000	BANK OF CHINA LTD/LUXEMBOURG 1.5% 28/04/2025	EUR	369 913	376 876	0.06
200 000	BANK OF CHINA LTD/LUXEMBOURG 4% 19/10/2026	EUR	200 842	201 807	0.03
200 000	BANK OF CHINA LTD/PARIS 4.75% 23/11/2025	USD	184 715	180 399	0.03
200 000	BANK OF IRELAND GROUP PLC FRN 04/07/2031	EUR	202 130	213 857	0.04
600 000	BANK OF IRELAND GROUP PLC FRN 13/11/2029	EUR	608 352	624 161	0.11
900 000	BANK OF IRELAND GROUP PLC FRN 16/07/2028	EUR	918 120	942 074	0.16
600 000	BANKINTER SA 0.625% 06/10/2027	EUR	592 520	546 817	0.09
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.1% 08/10/2027	EUR	487 055	448 298	0.08
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	608 185	617 007	0.11
200 000	BAYERISCHE LANDESBANK FRN 22/11/2032	EUR	194 557	164 385	0.03
800 000	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	704 145	691 570	0.12
900 000	BAYERISCHE LANDESBANK 0.125% 10/02/2028	EUR	855 302	782 488	0.13
411 000	BAYERISCHE LANDESBANK 2.5% 28/06/2032	EUR	433 227	406 649	0.07
500 000	BELFIUS BANK SA 0.375% 08/06/2027	EUR	445 020	452 688	0.08
400 000	BERLIN HYP AG 0.01% 02/09/2030	EUR	338 155	336 497	0.06
437 000	BERLIN HYP AG 0.01% 07/07/2028	EUR	429 425	389 605	0.07
447 000	BERLIN HYP AG 0.01% 19/07/2027	EUR	391 793	408 120	0.07
598 000	BERLIN HYP AG 0.01% 24/01/2028	EUR	573 663	539 288	0.09
800 000	BERLIN HYP AG 0.5% 05/11/2029	EUR	828 905	681 776	0.12
197 000	BERLIN HYP AG 0.625% 22/10/2025	EUR	190 879	189 164	0.03
200 000	BERLIN HYP AG 1.125% 25/10/2027	EUR	179 049	183 507	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.625% 20/04/2030	EUR	310 697	321 540	0.06
700 000	BNP PARIBAS SA - REGS - FRN 30/06/2027	USD	586 832	580 717	0.10
1 400 000	BNP PARIBAS SA FRN 04/06/2026	EUR	1 379 681	1 339 397	0.23
700 000	BNP PARIBAS SA FRN 13/01/2029	EUR	700 469	725 652	0.12
700 000	BNP PARIBAS SA FRN 13/04/2031	EUR	687 400	725 981	0.12
300 000	BNP PARIBAS SA FRN 30/05/2028	EUR	270 486	271 926	0.05
825 000	BOSTON PROPERTIES LP 2.45% 01/10/2033	USD	595 376	569 155	0.10
1 044 000	BOSTON PROPERTIES LP 3.4% 21/06/2029	USD	960 051	848 833	0.15
1 094 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	1 008 683	944 374	0.16
478 000	BOSTON PROPERTIES LP 6.75% 01/12/2027	USD	443 747	453 450	0.08
600 000	BPCE SA FRN 14/01/2028	EUR	573 092	548 131	0.09
1 000 000	BPCE SFH SA 0.01% 27/05/2030	EUR	1 005 990	838 912	0.14
1 300 000	BPCE SFH SA 0.125% 03/12/2030	EUR	1 226 958	1 084 378	0.19
700 000	BPCE SFH SA 1.75% 27/05/2032	EUR	630 655	642 673	0.11
300 000	BPCE SFH SA 3.375% 27/06/2033	EUR	299 799	311 486	0.05
1 400 000	BPIFRANCE SACA 0% 25/05/2028	EUR	1 394 048	1 254 026	0.22
800 000	BPIFRANCE SACA 2.125% 29/11/2027	EUR	833 538	786 320	0.13
617 000	BROOKFIELD FINANCE I UK PLC 2.34% 30/01/2032	USD	457 337	446 871	0.08
816 000	BROOKFIELD FINANCE INC 2.724% 15/04/2031	USD	650 824	624 465	0.11
100 000	BROOKFIELD FINANCE INC 3.625% 15/02/2052	USD	69 345	64 666	0.01
300 000	CA IMMOBILIEN ANLAGEN AG 1% 27/10/2025	EUR	269 791	275 068	0.05
600 000	CAIXA GERAL DE DEPOSITOS SA FRN 15/06/2026	EUR	591 969	592 395	0.10
1 000 000	CAIXABANK SA FRN 09/02/2029	EUR	974 342	883 098	0.15
900 000	CAIXABANK SA FRN 14/11/2030	EUR	935 447	972 617	0.17
300 000	CAIXABANK SA FRN 18/11/2026	EUR	288 600	282 513	0.05
1 000 000	CAIXABANK SA 3.75% 07/09/2029	EUR	1 005 230	1 027 311	0.18
200 000	CAJA RURAL DE NAVARRA SCC 0.75% 16/02/2029	EUR	191 640	179 782	0.03
346 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.95% 23/10/2025	USD	291 220	292 689	0.05
114 000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.9% 12/10/2029	EUR	89 341	94 960	0.02
763 000	CBRE GLOBAL INVESTORS OPEN-ENDED FUNDS SCA SICAV-SIF-PAN EUROPEAN CORE FUND 0.5% 27/01/2028	EUR	681 254	675 744	0.12
380 000	CDP FINANCIAL INC 1% 26/05/2026 (ISIN USC23264AL58)	USD	323 431	317 366	0.05
250 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 5.3% 01/04/2053	USD	234 514	237 112	0.04
300 000	CESKA SPORITELNA AS FRN 13/09/2028	EUR	249 330	260 455	0.04
250 000	CESKE DRAHY AS 5.625% 12/10/2027	EUR	260 501	264 131	0.05
550 000	CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	564 353	535 773	0.09
426 000	CGNPC INTERNATIONAL LTD 2% 11/09/2025	EUR	449 379	411 529	0.07
588 000	CHINA CONSTRUCTION BANK CORP/HONG KONG 1.25% 04/08/2025	USD	500 881	502 279	0.09
1 200 000	CHINA CONSTRUCTION BANK CORP/LONDON 3.125% 17/05/2025	USD	1 142 276	1 060 865	0.18
479 000	CHINA MERCHANTS BANK CO LTD/HONG KONG 1.2% 10/09/2025	USD	408 114	407 317	0.07
403 000	CK HUTCHISON EUROPE FINANCE 21 LTD 1% 02/11/2033	EUR	293 744	310 128	0.05
400 000	CNP ASSURANCES SACA FRN 27/07/2050	EUR	340 187	347 816	0.06
450 000	COCA-COLA FEMSA SAB DE CV 1.85% 01/09/2032	USD	343 346	324 386	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
565 000	COLBUN SA - REGS - 3.15% 19/01/2032	USD	461 349	443 133	0.08
650 000	COMCAST CORP 4.65% 15/02/2033	USD	592 912	592 180	0.10
800 000	COMMERZBANK AG FRN 14/09/2027	EUR	753 040	783 893	0.13
400 000	COMMERZBANK AG FRN 25/03/2029	EUR	403 045	420 572	0.07
439 000	CONSORCIO TRANSMANTARO SA - REGS - 4.7% 16/04/2034	USD	423 558	376 835	0.06
500 000	COOPERATIEVE RABOBANK UA - REGS - 1.004% 24/09/2026	USD	427 922	420 570	0.07
875 000	COOPERATIEVE RABOBANK UA FRN 24/02/2027	USD	737 558	725 784	0.12
700 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	699 398	652 868	0.11
300 000	COVESTRO AG 4.75% 15/11/2028	EUR	310 442	320 458	0.06
300 000	COVIVIO SA/FRANCE 1.875% 20/05/2026	EUR	319 526	289 267	0.05
100 000	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	75 001	73 713	0.01
705 000	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	722 539	590 329	0.10
400 000	CPPIB CAPITAL INC 0.25% 06/04/2027	EUR	381 157	370 728	0.06
1 163 000	CPPIB CAPITAL INC 0.875% 06/02/2029	EUR	1 216 586	1 065 828	0.18
1 200 000	CREDIT AGRICOLE HOME LOAN SFH SA 0.05% 06/12/2029	EUR	1 186 349	1 023 553	0.18
900 000	CREDIT AGRICOLE ITALIA SPA 0.125% 15/03/2033	EUR	841 300	677 879	0.12
600 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	600 082	572 126	0.10
717 000	CREDIT SUISSE AG/LONDON 0.45% 19/05/2025	EUR	667 326	688 714	0.12
600 000	CRELAN SA FRN 28/02/2030	EUR	599 682	635 619	0.11
105 000	CTP BV 2.125% 01/10/2025	EUR	111 415	101 034	0.02
950 000	CTP NV 0.5% 21/06/2025	EUR	841 668	895 855	0.15
209 000	CTP NV 0.75% 18/02/2027	EUR	178 013	186 269	0.03
265 000	CTP NV 0.875% 20/01/2026	EUR	230 170	245 903	0.04
270 000	CTP NV 1.25% 21/06/2029	EUR	250 424	224 164	0.04
440 000	CTP NV 1.5% 27/09/2031	EUR	384 683	343 651	0.06
970 000	DAIMLER AG 0.75% 11/03/2033	EUR	957 894	802 929	0.14
700 000	DANSKE BANK A/S FRN 09/06/2029	EUR	659 792	620 740	0.11
900 000	DANSKE BANK A/S FRN 10/01/2031	EUR	904 533	933 789	0.16
500 000	DE VOLKSBANK NV FRN 04/05/2027	EUR	472 630	482 943	0.08
800 000	DE VOLKSBANK NV FRN 22/10/2030	EUR	750 583	753 919	0.13
600 000	DE VOLKSBANK NV 0.25% 22/06/2026	EUR	529 487	552 800	0.09
800 000	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	704 667	696 703	0.12
200 000	DE VOLKSBANK NV 4.625% 23/11/2027	EUR	198 511	205 931	0.04
299 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	295 968	289 979	0.05
800 000	DEUTSCHE BANK AG FRN 23/02/2028	EUR	736 228	752 642	0.13
400 000	DEUTSCHE BANK AG FRN 24/05/2028	EUR	369 670	391 974	0.07
1 000 000	DEUTSCHE BANK AG/NEW YORK NY 1.686% 19/03/2026	USD	858 714	841 586	0.14
200 000	DEUTSCHE HYPOTHEKENBANK AG 0.25% 10/12/2024	EUR	197 771	194 108	0.03
451 000	DEUTSCHE KREDITBANK AG 0.01% 07/11/2029	EUR	431 868	388 271	0.07
150 000	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	137 628	142 199	0.02
224 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	226 486	178 877	0.03
531 000	DIGITAL DUTCH FINCO BV 1.5% 15/03/2030	EUR	515 877	462 676	0.08
956 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	1 049 846	931 735	0.16
878 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	858 020	690 715	0.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
612 000	DNB BANK ASA FRN 14/03/2029	EUR	619 999	631 345	0.11
100 000	DNB BANK ASA FRN 16/02/2027	EUR	98 798	100 365	0.02
700 000	DNB BANK ASA FRN 18/01/2028	EUR	611 835	642 054	0.11
900 000	DNB BANK ASA FRN 19/07/2028	EUR	910 738	931 157	0.16
1 382 000	DNB BANK ASA FRN 21/09/2027	EUR	1 355 159	1 378 662	0.24
984 000	DNB BOLIGKREDIT AS 0.01% 21/01/2031	EUR	930 402	809 695	0.14
1 673 000	DNB BOLIGKREDIT AS 0.625% 19/06/2025	EUR	1 672 706	1 613 808	0.28
1 000 000	DP WORLD CRESCENT LTD 5.5% 13/09/2033	USD	906 883	927 851	0.16
600 000	DS SMITH PLC 4.375% 27/07/2027	EUR	601 548	617 904	0.11
300 000	DS SMITH PLC 4.5% 27/07/2030	EUR	298 215	312 676	0.05
1 013 000	DUKE ENERGY CAROLINAS LLC 3.95% 15/11/2028	USD	1 009 381	903 746	0.16
114 000	DUKE ENERGY FLORIDA LLC 2.5% 01/12/2029	USD	96 310	92 108	0.02
346 000	DUKE ENERGY PROGRESS LLC 3.45% 15/03/2029	USD	343 428	299 079	0.05
100 000	DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK FRANKFURT AM MAIN 0.4% 17/11/2028	EUR	81 498	85 563	0.01
1 244 000	DZ HYP AG 0.75% 21/11/2029	EUR	1 106 040	1 116 429	0.19
200 000	DZ HYP AG 3% 30/11/2032	EUR	197 751	204 333	0.04
400 000	EAST JAPAN RAILWAY CO 3.976% 05/09/2032	EUR	395 724	426 526	0.07
500 000	EAST JAPAN RAILWAY CO 4.11% 22/02/2043	EUR	486 065	530 019	0.09
300 000	EAST JAPAN RAILWAY CO 4.389% 05/09/2043	EUR	289 224	326 715	0.06
300 000	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	292 445	287 357	0.05
660 000	EDP FINANCE BV - REGS - 1.71% 24/01/2028	USD	537 311	531 297	0.09
510 000	EDP FINANCE BV - REGS - 6.3% 11/10/2027	USD	497 824	484 609	0.08
911 000	EDP FINANCE BV 0.375% 16/09/2026	EUR	915 182	849 533	0.15
542 000	EDP FINANCE BV 1.875% 13/10/2025	EUR	586 338	530 096	0.09
600 000	EDP FINANCE BV 1.875% 21/09/2029	EUR	551 183	561 175	0.10
600 000	EDP SERVICIOS FINANCIEROS ESPANA SA 4.125% 04/04/2029	EUR	597 612	625 179	0.11
100 000	EIKA BOLIGKREDIT AS 0.125% 16/06/2031	EUR	77 681	81 696	0.01
1 211 000	ELECTRICITE DE FRANCE SA - REGS - 3.625% 13/10/2025	USD	1 145 067	1 071 037	0.18
1 600 000	ELECTRICITE DE FRANCE SA 1% 13/10/2026	EUR	1 643 837	1 516 864	0.26
900 000	ELECTRICITE DE FRANCE SA 4.75% 12/10/2034	EUR	889 964	973 326	0.17
400 000	ELIA TRANSMISSION BELGIUM SA 3.625% 18/01/2033	EUR	394 482	413 907	0.07
500 000	ENBW ENERGIE BADEN - WUERTTEMBERG FRN 05/08/2079	EUR	443 297	450 770	0.08
100 000	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	91 438	93 587	0.02
200 000	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	169 933	171 167	0.03
1 200 000	ENBW ENERGIE BADEN-WUERTTEMBERG FRN 05/11/2079	EUR	1 116 073	1 174 481	0.20
332 000	ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033	EUR	332 647	294 182	0.05
465 000	ENBW INTERNATIONAL FINANCE BV 4.049% 22/11/2029	EUR	470 453	488 355	0.08
899 000	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	890 373	855 438	0.15
1 562 000	ENEL FINANCE INTERNATIONAL NV 1.5% 21/07/2025	EUR	1 669 335	1 518 239	0.26
1 100 000	ENEXIS HOLDING NV 0.375% 14/04/2033	EUR	871 167	877 550	0.15
150 000	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	154 065	124 816	0.02
1 400 000	ENGIE SA FRN PERPETUAL (ISIN FR0013398229)	EUR	1 468 779	1 384 111	0.24
300 000	ENGIE SA 0.375% 21/06/2027	EUR	302 390	274 285	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
800 000	ENGIE SA 0.5% 24/10/2030	EUR	798 238	669 981	0.12
100 000	ENGIE SA 1.375% 21/06/2039	EUR	83 113	72 956	0.01
300 000	ENGIE SA 1.375% 28/02/2029	EUR	329 899	276 754	0.05
500 000	ENGIE SA 1.5% 27/03/2028	EUR	547 536	471 293	0.08
500 000	ENGIE SA 1.75% 27/03/2028	EUR	484 973	475 025	0.08
100 000	ENGIE SA 2.125% 30/03/2032	EUR	93 466	92 016	0.02
700 000	ENGIE SA 2.375% 19/05/2026	EUR	791 716	687 553	0.12
900 000	ENGIE SA 4.5% 06/09/2042	EUR	869 022	971 559	0.17
1 014 000	E.ON INTERNATIONAL FINANCE BV 1.25% 19/10/2027	EUR	1 059 260	954 719	0.16
649 000	E.ON SE 0.35% 28/02/2030	EUR	598 709	552 271	0.09
700 000	E.ON SE 0.375% 29/09/2027	EUR	686 141	640 120	0.11
301 000	E.ON SE 0.6% 01/10/2032	EUR	291 261	245 315	0.04
200 000	E.ON SE 0.875% 08/01/2025	EUR	197 090	195 063	0.03
387 000	E.ON SE 0.875% 18/10/2034	EUR	343 007	312 613	0.05
507 000	E.ON SE 0.875% 20/08/2031	EUR	496 818	433 062	0.07
500 000	E.ON SE 1.625% 29/03/2031	EUR	464 385	452 488	0.08
600 000	E.ON SE 3.75% 01/03/2029	EUR	592 854	621 380	0.11
1 066 000	E.ON SE 3.875% 12/01/2035	EUR	1 074 929	1 111 362	0.19
600 000	E.ON SE 4% 29/08/2033	EUR	585 450	632 555	0.11
879 000	EQUINIX INC 0.25% 15/03/2027	EUR	820 913	800 579	0.14
386 000	EQUINIX INC 1% 15/03/2033	EUR	307 925	312 792	0.05
635 000	EQUINIX INC 1% 15/09/2025	USD	530 616	536 509	0.09
590 000	EQUINIX INC 1.55% 15/03/2028	USD	484 322	468 989	0.08
938 000	EQUINIX INC 3.9% 15/04/2032	USD	791 552	788 933	0.14
600 000	EROSKI S COOP 4.375% 04/04/2032	EUR	604 394	640 545	0.11
270 000	ERP OPERATING LP 1.85% 01/08/2031	USD	195 249	200 607	0.03
467 000	ERP OPERATING LP 4.15% 01/12/2028	USD	433 304	415 469	0.07
400 000	ERSTE GROUP BANK AG FRN 16/01/2031	EUR	394 281	414 379	0.07
165 000	ESB FINANCE DAC 1% 19/07/2034	EUR	132 540	133 027	0.02
773 000	ESB FINANCE DAC 1.125% 11/06/2030	EUR	768 780	687 396	0.12
200 000	ESB FINANCE DAC 4.25% 03/03/2036	EUR	200 241	215 663	0.04
1 000 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	1 012 634	841 879	0.14
400 000	EUROGRID GMBH 3.279% 05/09/2031	EUR	387 149	398 620	0.07
550 000	EWE AG 0.25% 08/06/2028	EUR	525 781	486 124	0.08
800 000	EXPORT-IMPORT BANK OF KOREA 2.125% 18/01/2032	USD	646 395	608 289	0.10
100 000	EXPORT-IMPORT BANK OF KOREA 3.625% 07/06/2030	EUR	98 182	102 884	0.02
600 000	EXPORT-IMPORT BANK OF KOREA 5.125% 11/01/2033	USD	574 275	564 974	0.10
443 000	FEDERAL REALTY INVESTMENT TRUST 1.25% 15/02/2026	USD	373 297	370 256	0.06
761 000	FERROVIE DELLO STATO ITALIANE SPA 1.125% 09/07/2026	EUR	794 767	722 820	0.12
725 000	FERROVIE DELLO STATO ITALIANE SPA 3.75% 14/04/2027	EUR	704 700	732 950	0.13
400 000	FERROVIE DELLO STATO ITALIANE SPA 4.125% 23/05/2029	EUR	396 532	411 906	0.07
400 000	FERROVIE DELLO STATO ITALIANE SPA 4.5% 23/05/2033	EUR	401 984	419 377	0.07
357 000	FIFTH THIRD BANCORP FRN 01/11/2027	USD	311 771	291 031	0.05
200 000	FIRST ABU DHABI BANK PJSC 1.625% 07/04/2027	EUR	183 549	189 528	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	300 626	331 962	0.06
1 500 000	GACI FIRST INVESTMENT CO 4.75% 14/02/2030	USD	1 388 535	1 359 594	0.23
2 500 000	GACI FIRST INVESTMENT CO 4.875% 14/02/2035	USD	2 257 970	2 215 358	0.38
700 000	GACI FIRST INVESTMENT CO 5% 13/10/2027	USD	659 253	640 487	0.11
1 500 000	GACI FIRST INVESTMENT CO 5.125% 14/02/2053	USD	1 262 908	1 233 118	0.21
550 000	GACI FIRST INVESTMENT CO 5.25% 13/10/2032	USD	531 345	516 503	0.09
500 000	GECINA SA 0.875% 25/01/2033	EUR	406 948	413 750	0.07
500 000	GECINA SA 0.875% 30/06/2036	EUR	473 481	371 243	0.06
300 000	GECINA SA 1.375% 26/01/2028	EUR	311 398	281 668	0.05
300 000	GECINA SA 1.375% 30/06/2027	EUR	312 894	286 191	0.05
300 000	GECINA SA 1.625% 14/03/2030	EUR	264 696	278 467	0.05
1 300 000	GECINA SA 1.625% 29/05/2034	EUR	1 179 131	1 133 145	0.19
1 100 000	GENERAL MOTORS CO 5.4% 15/10/2029	USD	1 030 788	1 014 270	0.17
607 000	GENERAL MOTORS CO 5.6% 15/10/2032	USD	558 788	562 099	0.10
180 000	GEORGIA POWER CO 3.25% 01/04/2026	USD	164 175	156 691	0.03
609 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	514 263	552 468	0.09
691 000	HEALTHPEAK PROPERTIES INC 1.35% 01/02/2027	USD	565 182	561 645	0.10
358 000	HEALTHPEAK PROPERTIES INC 2.125% 01/12/2028	USD	292 873	285 175	0.05
624 000	HONDA MOTOR CO LTD 2.271% 10/03/2025	USD	583 441	547 799	0.09
687 000	HONDA MOTOR CO LTD 2.534% 10/03/2027	USD	633 641	587 230	0.10
399 000	HONDA MOTOR CO LTD 2.967% 10/03/2032	USD	344 690	330 443	0.06
500 000	HONGKONG LAND FINANCE CAYMAN ISLANDS CO LTD 2.25% 15/07/2031	USD	407 642	370 891	0.06
240 000	HOST HOTELS & RESORTS LP 2.9% 15/12/2031	USD	191 417	182 420	0.03
700 000	HOST HOTELS & RESORTS LP 3.375% 15/12/2029	USD	585 115	570 804	0.10
200 000	HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG 1.375% 14/04/2025	EUR	187 728	193 404	0.03
600 000	HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG 4% 01/02/2027	EUR	589 237	606 978	0.10
300 000	HYPO TIROL BANK AG 3.125% 31/01/2028	EUR	292 005	302 381	0.05
400 000	HYPO VORARLBERG BANK AG 4.125% 16/02/2026	EUR	397 263	400 623	0.07
345 000	HYUNDAI CAPITAL SERVICES INC - REGS - 1.25% 08/02/2026	USD	284 701	287 110	0.05
200 000	HYUNDAI CAPITAL SERVICES INC - REGS - 2.5% 24/01/2027	USD	168 797	167 477	0.03
600 000	IBERDROLA FINANZAS SA FRN PERPETUAL (ISIN XS2405855375)	EUR	535 506	535 518	0.09
700 000	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	726 700	668 998	0.11
500 000	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	533 408	480 555	0.08
1 100 000	IBERDROLA FINANZAS SA 1.375% 11/03/2032	EUR	1 051 622	978 177	0.17
800 000	IBERDROLA FINANZAS SA 3.375% 22/11/2032	EUR	773 664	817 947	0.14
700 000	IBERDROLA FINANZAS SA 3.625% 13/07/2033	EUR	701 589	726 661	0.12
1 400 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1797138960)	EUR	1 402 222	1 396 500	0.24
1 200 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1890845875)	EUR	1 203 563	1 188 279	0.20
500 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295333988)	EUR	486 742	426 860	0.07
1 400 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295335413)	EUR	1 298 181	1 276 485	0.22
300 000	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	300 364	287 084	0.05
500 000	ICADE 0.625% 18/01/2031	EUR	355 040	395 923	0.07
300 000	ICADE 1% 19/01/2030	EUR	248 241	255 672	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
780 000	ICBCIL FINANCE CO LTD 2.25% 02/11/2026	USD	693 581	655 895	0.11
765 000	IDB TRUST SERVICES LTD 0.037% 04/12/2024	EUR	724 271	739 714	0.13
200 000	IGNITIS GRUPE UAB 1.875% 10/07/2028	EUR	179 713	183 842	0.03
350 000	IGNITIS GRUPE UAB 2% 14/07/2027	EUR	363 819	332 453	0.06
641 000	INDIAN RAILWAY FINANCE CORP LTD 3.835% 13/12/2027	USD	591 052	555 541	0.10
1 200 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/HONG KONG 1.625% 28/10/2026	USD	1 042 760	998 495	0.17
300 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/HONG KONG 2.95% 01/06/2025	USD	278 432	264 176	0.05
200 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/HONG KONG 4.5% 19/01/2026	USD	185 758	180 270	0.03
600 000	INDUSTRIAL BANK CO LTD/HONG KONG 3.25% 18/05/2025	USD	587 070	531 739	0.09
800 000	ING GROEP NV - REGS - FRN 01/07/2026	USD	690 456	681 937	0.12
500 000	ING GROEP NV FRN 09/06/2032	EUR	474 283	449 891	0.08
1 000 000	ING GROEP NV FRN 23/05/2026	EUR	952 820	978 822	0.17
500 000	ING GROEP NV FRN 24/08/2033	EUR	472 100	502 608	0.09
1 200 000	ING GROEP NV 2.5% 15/11/2030	EUR	1 423 887	1 151 808	0.20
793 000	ING GROEP NV 4.625% 06/01/2026	USD	773 261	689 045	0.12
900 000	ING-DIBA AG 0.01% 07/10/2028	EUR	833 738	795 580	0.14
700 000	ING-DIBA AG 2.375% 13/09/2030	EUR	671 319	687 783	0.12
800 000	INTERCHILE SA - REGS - 4.5% 30/06/2056	USD	662 994	599 318	0.10
550 000	INTERSTATE POWER & LIGHT CO 3.5% 30/09/2049	USD	400 224	370 367	0.06
75 000	INTERSTATE POWER AND LIGHT CO 3.6% 01/04/2029	USD	64 876	64 507	0.01
814 000	INTERSTATE POWER AND LIGHT CO 4.1% 26/09/2028	USD	747 762	715 962	0.12
1 000 000	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	1 002 740	1 035 643	0.18
530 000	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	516 586	515 894	0.09
1 408 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	1 321 403	1 268 815	0.22
300 000	INTESA SANPAOLO SPA 4.75% 06/09/2027	EUR	307 091	311 332	0.05
1 100 000	INTESA SANPAOLO SPA 4.875% 19/05/2030	EUR	1 108 061	1 158 933	0.20
750 000	INTESA SANPAOLO SPA 5.625% 08/03/2033	EUR	756 095	808 705	0.14
368 000	INVERSIONES CMPC SA - REGS - 4.375% 04/04/2027	USD	341 334	323 476	0.06
667 000	JABIL INC 4.25% 15/05/2027	USD	603 215	588 853	0.10
400 000	JAPAN BANK FOR INTERNATIONAL COOPERATION 1.625% 20/01/2027	USD	340 352	333 671	0.06
411 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 1.75% 15/09/2030	USD	342 924	309 238	0.05
700 000	JOHNSON CONTROLS INTERNATIONAL PLC 4.25% 23/05/2035	EUR	701 416	743 896	0.13
1 905 000	JPMORGAN CHASE & CO FRN 09/08/2025	USD	1 671 839	1 672 612	0.29
691 000	KAISER FOUNDATION HOSPITALS 2.81% 01/06/2041	USD	536 630	469 057	0.08
442 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	404 801	383 026	0.07
1 600 000	KBC GROUP NV FRN 16/06/2027	EUR	1 573 786	1 492 162	0.26
300 000	KIA CORP - REGS - 1.75% 16/10/2026	USD	249 087	247 968	0.04
240 000	KIA CORP 2.75% 14/02/2027	USD	206 615	202 720	0.03
257 000	KILROY REALTY LP 2.5% 15/11/2032	USD	181 631	176 431	0.03
246 000	KILROY REALTY LP 2.65% 15/11/2033	USD	167 469	169 113	0.03
250 000	KILROY REALTY LP 4.75% 15/12/2028	USD	236 068	215 867	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	KOJAMO OYJ 2% 31/03/2026	EUR	353 624	373 702	0.06
1 162 000	KOMMUNALBANKEN AS - REGS - 2.125% 11/02/2025	USD	1 046 137	1 021 116	0.18
420 000	KOMMUNINVEST I SVERIGE AB 0.875% 01/09/2029	EUR	397 459	386 163	0.07
300 000	KOOKMIN BANK 0.048% 19/10/2026	EUR	262 851	275 809	0.05
600 000	KOREA DEVELOPMENT BANK 0.75% 25/01/2025	USD	532 993	520 079	0.09
200 000	KOREA HYDRO & NUCLEAR POWER CO LTD 5% 18/07/2028	USD	181 728	182 960	0.03
2 676 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/06/2029	EUR	2 660 108	2 348 305	0.40
4 124 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2028	EUR	4 198 630	3 689 905	0.64
3 254 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2031	EUR	3 105 921	2 696 320	0.47
2 523 000	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 05/05/2027	EUR	2 539 328	2 332 080	0.40
1 560 000	KREDITANSTALT FUER WIEDERAUFBAU 0.25% 30/06/2025	EUR	1 585 858	1 503 871	0.26
550 000	KREDITANSTALT FUER WIEDERAUFBAU 0.5% 28/09/2026	EUR	561 173	522 811	0.09
815 000	KREDITANSTALT FUER WIEDERAUFBAU 0.75% 30/09/2030	USD	678 325	599 570	0.10
2 885 000	KREDITANSTALT FUER WIEDERAUFBAU 1% 01/10/2026	USD	2 481 079	2 403 680	0.41
2 923 000	KREDITANSTALT FUER WIEDERAUFBAU 1.375% 07/06/2032	EUR	2 615 699	2 678 375	0.47
1 519 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 14/09/2029	USD	1 328 255	1 222 206	0.21
2 731 000	KREDITANSTALT FUER WIEDERAUFBAU 2% 15/11/2029	EUR	2 687 777	2 668 490	0.47
2 100 000	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 14/02/2033	EUR	2 075 277	2 137 343	0.37
1 900 000	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 15/05/2030	EUR	1 871 215	1 936 647	0.33
1 000 000	KREDITANSTALT FUER WIEDERAUFBAU 3.25% 24/03/2031	EUR	1 021 120	1 052 274	0.18
324 000	KUNTARAOITUS OYJ 0% 14/10/2030	EUR	284 892	274 034	0.05
800 000	KUNTARAOITUS OYJ 3% 25/09/2028	EUR	800 784	819 386	0.14
600 000	KUTXABANK SA FRN 14/10/2027	EUR	599 958	547 441	0.09
300 000	LA BANQUE POSTALE HOME LOAN SFH SA 1.625% 12/05/2030	EUR	270 279	281 094	0.05
500 000	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	526 622	453 757	0.08
300 000	LA POSTE SA 1.45% 30/11/2028	EUR	285 867	279 490	0.05
400 000	LANDESBANK BADEN-WUERTEMBERG 0.25% 21/07/2028	EUR	349 013	343 522	0.06
450 000	LANDESBANK BADEN-WUERTEMBERG 1.75% 28/02/2028	EUR	426 610	435 033	0.07
100 000	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 0.375% 04/06/2029	EUR	79 068	85 863	0.01
800 000	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 2.625% 24/08/2027	EUR	759 717	783 594	0.13
500 000	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 4% 04/02/2030	EUR	492 859	518 362	0.09
300 000	LANDSBANKINN HF 0.375% 23/05/2025	EUR	279 082	281 831	0.05
1 515 000	LANDWIRTSCHAFTLICHE RENTENBANK 0% 22/09/2027	EUR	1 489 537	1 385 098	0.24
741 000	LANDWIRTSCHAFTLICHE RENTENBANK 0% 30/06/2031	EUR	732 431	615 290	0.11
930 000	LANDWIRTSCHAFTLICHE RENTENBANK 1.9% 12/07/2032	EUR	952 047	884 579	0.15
950 000	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	928 006	885 669	0.15
776 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	833 178	776 002	0.13
300 000	LENOVO GROUP LTD - REGS - 6.536% 27/07/2032	USD	295 775	289 336	0.05
400 000	LG CHEM LTD - REGS - 2.375% 07/07/2031	USD	332 606	299 696	0.05
600 000	LG CHEM LTD 1.375% 07/07/2026	USD	494 763	495 168	0.09
300 000	LG ENERGY SOLUTION LTD - REGS - 5.75% 25/09/2028	USD	280 226	280 128	0.05
500 000	LG ENERGY SOLUTION LTD 5.625% 25/09/2026	USD	469 182	457 535	0.08
270 000	LIBERTY UTILITIES FINANCE GP 1 2.05% 15/09/2030	USD	199 288	198 440	0.03
334 000	LOGICOR FINANCING SARL 2% 17/01/2034	EUR	226 456	262 076	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
443 000	MAF SUKUK LTD 3.9325% 28/02/2030	USD	399 606	376 319	0.06
620 000	MAF SUKUK LTD 4.638% 14/05/2029	USD	584 350	550 987	0.09
170 000	MASSACHUSETTS INSTITUTE OF TECHNOLOGY 3.959% 01/07/2038	USD	161 306	142 775	0.02
488 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1% 08/09/2027	EUR	451 518	450 036	0.08
618 000	MERCEDES-BENZ GROUP AG 0.75% 10/09/2030	EUR	604 403	537 341	0.09
700 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 3.5% 30/05/2026	EUR	696 227	707 977	0.12
468 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 3.7% 30/05/2031	EUR	478 702	489 897	0.08
500 000	METROPOLITAN LIFE GLOBAL FUNDING I 0.95% 02/07/2025 (ISIN US59217HCU95)	USD	440 231	426 939	0.07
462 000	MIDAMERICAN ENERGY CO 2.7% 01/08/2052	USD	322 291	271 016	0.05
277 000	MIDAMERICAN ENERGY CO 3.15% 15/04/2050	USD	215 385	179 554	0.03
675 000	MIDAMERICAN ENERGY CO 3.65% 01/08/2048	USD	606 051	485 606	0.08
650 000	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	580 926	562 815	0.10
697 000	MIDAMERICAN ENERGY CO 4.25% 15/07/2049	USD	744 033	550 715	0.09
225 000	MIDAMERICAN ENERGY CO 5.85% 15/09/2054	USD	207 616	225 915	0.04
250 000	MIDEA INVESTMENT DEVELOPMENT CO LTD 2.88% 24/02/2027	USD	212 421	212 910	0.04
200 000	MITSUI FUDOSAN CO LTD 2.572% 21/01/2032 (ISIN USJ45187BN08)	USD	172 141	152 858	0.03
800 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.25% 09/09/2029	EUR	715 212	690 387	0.12
567 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.625% 09/09/2032	EUR	482 578	459 255	0.08
400 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 1.25% 09/09/2041	EUR	255 927	284 843	0.05
319 000	MTR CORP CI LTD 2.5% 02/11/2026	USD	288 241	272 567	0.05
949 000	MTR CORP LTD 1.625% 19/08/2030	USD	773 633	718 517	0.12
400 000	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	326 743	340 464	0.06
996 000	MUENCHENER HYPOTHEKENBANK EG 1.25% 14/02/2030	EUR	950 767	921 255	0.16
800 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 23/05/2042	USD	762 617	727 832	0.12
600 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	598 921	499 271	0.09
800 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	767 905	633 251	0.11
707 000	MUNICIP FINANCE GROIP INC 0.75% 07/09/2027	EUR	737 653	665 648	0.11
542 000	MUNICIPALITY FINANCE PLC 0.05% 06/09/2029	EUR	535 002	473 640	0.08
1 215 000	NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028	EUR	1 157 375	1 174 889	0.20
300 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	283 843	289 542	0.05
1 000 000	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	861 712	873 840	0.15
455 000	NATIONAL GRID PLC 3.875% 16/01/2029	EUR	443 416	468 029	0.08
400 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 0.5% 21/09/2028	EUR	370 895	353 463	0.06
700 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 1.875% 17/05/2032	EUR	620 212	651 473	0.11
700 000	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	713 530	675 618	0.12
600 000	NATWEST GROUP PLC FRN 06/09/2028	EUR	601 422	611 624	0.10
231 000	NE PROPERTY BV 2% 20/01/2030	EUR	186 975	185 928	0.03
285 000	NE PROPERTY BV 3.375% 14/07/2027	EUR	302 009	269 801	0.05
1 366 000	NEDERLANDSE WATERSCHAPSBANK NV - REGS - 2.375% 24/03/2026	USD	1 270 025	1 185 115	0.20

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
477 000	NEDERLANDSE WATERSCHAPSBANK NV 0% 02/10/2034	EUR	401 428	356 361	0.06
990 000	NEDERLANDSE WATERSCHAPSBANK NV 0.5% 26/04/2051	EUR	824 950	526 177	0.09
854 000	NEDERLANDSE WATERSCHAPSBANK NV 1% 03/09/2025	EUR	881 040	828 206	0.14
306 000	NEDERLANDSE WATERSCHAPSBANK NV 1% 28/05/2030	USD	254 262	228 144	0.04
2 000	NEDERLANDSE WATERSCHAPSBANK NV 2.75% 09/11/2027	EUR	1 993	2 020	0.00
600 000	NEDERLANDSE WATERSCHAPSBANK NV 3% 20/04/2033	EUR	594 735	618 425	0.11
300 000	NERVAL SAS 2.875% 14/04/2032	EUR	236 745	271 409	0.05
1 000 000	NESTE OYJ 3.875% 21/05/2031	EUR	1 007 680	1 038 950	0.18
200 000	NEW YORK STATE ELECTRIC & GAS 5.65% 15/08/2028	USD	186 391	185 785	0.03
1 491 000	NEXTERA ENERGY CAPITAL HOLDINGS INC 1.9% 15/06/2028	USD	1 281 753	1 198 659	0.21
800 000	NIAGARA MOHAWK POWER CORP 1.96% 27/06/2030 (ISIN USU65354AK53)	USD	604 355	601 418	0.10
487 000	NIAGARA MOHAWK POWER CORP 5.783% 16/09/2052	USD	455 957	457 141	0.08
500 000	NIBC BANK NV 0.25% 09/09/2026	EUR	463 451	457 530	0.08
650 000	NIDEC CORP 0.046% 30/03/2026	EUR	597 398	600 415	0.10
951 000	NN GROUP NV FRN 01/03/2043	EUR	904 592	974 128	0.17
700 000	NORDDEUTSCHE LANDESBANK-GIROZENTRALE 0.01% 23/09/2026	EUR	647 201	650 814	0.11
400 000	NORDDEUTSCHE LANDESBANK-GIROZENTRALE 4.875% 11/07/2028	EUR	410 200	426 314	0.07
650 000	NORDEA BANK ABP 0.5% 19/03/2031	EUR	520 176	543 973	0.09
800 000	NORDEA BANK ABP 1.125% 16/02/2027	EUR	764 059	752 140	0.13
400 000	NORINCHUKIN BANK 2.08% 22/09/2031 (ISIN USJ5901UAD49)	USD	309 386	296 916	0.05
700 000	NORINCHUKIN BANK 5.43% 09/03/2028 (ISIN USJ5901UCR17)	USD	662 633	647 087	0.11
247 000	NORTHERN STATES POWER CO/MN 2.25% 01/04/2031	USD	213 591	191 955	0.03
457 000	NORTHERN STATES POWER CO/MN 2.6% 01/06/2051	USD	388 914	271 296	0.05
344 000	NORTHERN STATES POWER CO/MN 2.9% 01/03/2050	USD	267 623	218 698	0.04
275 000	NORTHERN STATES POWER CO/MN 3.2% 01/04/2052	USD	201 675	184 643	0.03
354 000	NORTHERN STATES POWER CO/MN 4.5% 01/06/2052	USD	290 407	295 169	0.05
280 000	NSTAR ELECTRIC CO 3.25% 15/05/2029	USD	262 476	238 680	0.04
400 000	NTT FINANCE CORP - REGS - 4.372% 27/07/2027	USD	397 632	358 947	0.06
400 000	NTT FINANCE CORP 0.082% 13/12/2025	EUR	375 483	377 015	0.06
800 000	NTT FINANCE CORP 0.399% 13/12/2028	EUR	760 691	711 771	0.12
150 000	NXP BV / NXP FUNDING LLC / NXP USA INC 2.5% 11/05/2031	USD	117 293	115 436	0.02
810 000	NXP BV / NXP FUNDING LLC / NXP USA INC 3.4% 01/05/2030	USD	719 988	674 194	0.12
799 000	NXP BV / NXP FUNDING LLC / NXP USA INC 5% 15/01/2033	USD	798 317	724 902	0.12
400 000	ONCOR ELECTRIC DELIVERY CO LLC 4.15% 01/06/2032	USD	349 833	348 644	0.06
528 000	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	451 633	432 937	0.07
210 000	ONTARIO TEACHERS' FINANCE TRUST 0.95% 24/11/2051	EUR	184 966	118 621	0.02
900 000	OP MORTGAGE BANK 0.05% 25/03/2031	EUR	787 157	738 436	0.13
100 000	OP MORTGAGE BANK 1% 05/10/2027	EUR	90 634	93 877	0.02
606 000	ORSTED AS 1.5% 26/11/2029	EUR	630 348	549 310	0.09
400 000	ORSTED AS 2.25% 14/06/2028	EUR	392 804	384 838	0.07
1 040 000	ORSTED AS 2.875% 14/06/2033	EUR	1 058 537	986 677	0.17
300 000	ORSTED AS 3.25% 13/09/2031	EUR	285 470	298 037	0.05
350 000	ORSTED AS 4.125% 01/03/2035	EUR	349 010	364 829	0.06
25 000	OWENS CORNING 3.95% 15/08/2029	USD	23 498	21 579	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 009 000	PACIFICORP 2.9% 15/06/2052	USD	850 000	588 474	0.10
546 000	PACIFICORP 5.35% 01/12/2053	USD	501 821	476 172	0.08
800 000	PACIFICORP 5.5% 15/05/2054	USD	753 258	712 235	0.12
705 000	PEPSICO INC 2.875% 15/10/2049	USD	514 247	468 974	0.08
1 135 000	PEPSICO INC 3.9% 18/07/2032	USD	1 060 697	1 005 780	0.17
583 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 2.3% 23/06/2025	USD	511 562	508 637	0.09
544 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 3.55% 09/06/2051	USD	441 415	397 664	0.07
1 220 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.7% 06/06/2032	USD	1 251 108	1 116 212	0.19
208 000	PIEDMONT OPERATING PARTNERSHIP LP 3.15% 15/08/2030	USD	153 571	142 721	0.02
400 000	PNC FINANCIAL SERVICES GROUP INC FRN 26/01/2027	USD	358 886	359 395	0.06
100 000	POLSKI KONCERN NAFTOWY ORLEN SA 1.125% 27/05/2028	EUR	89 555	90 468	0.02
650 000	POSTNL NV 0.625% 23/09/2026	EUR	622 158	601 590	0.10
731 000	POWER FINANCE CORP LTD 3.75% 06/12/2027	USD	648 951	629 432	0.11
400 000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	404 378	357 284	0.06
520 000	PROLOGIS EURO FINANCE LLC 1.5% 08/02/2034	EUR	465 766	426 014	0.07
169 000	PROLOGIS INTERNATIONAL FUNDING II SA 0.75% 23/03/2033	EUR	165 729	129 520	0.02
250 000	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	210 493	220 142	0.04
246 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	263 270	207 277	0.04
1 357 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	1 394 621	1 279 141	0.22
640 000	PROLOGIS LP 1.25% 15/10/2030	USD	496 786	468 494	0.08
216 000	PUBLIC SERVICE CO OF COLORADO 2.7% 15/01/2051	USD	155 366	123 317	0.02
333 000	PUBLIC SERVICE CO OF COLORADO 3.2% 01/03/2050	USD	298 335	216 721	0.04
81 000	PUBLIC SERVICE CO OF COLORADO 3.7% 15/06/2028	USD	75 137	70 556	0.01
297 000	PUBLIC SERVICE CO OF COLORADO 4.1% 15/06/2048	USD	297 105	219 415	0.04
418 000	PUBLIC SERVICE CO OF OKLAHOMA 2.2% 15/08/2031	USD	322 209	313 938	0.05
100 000	PUBLIC SERVICE CO OF OKLAHOMA 3.15% 15/08/2051	USD	77 276	62 148	0.01
600 000	PUBLIC SERVICE ELECTRIC AND GAS CO 3.1% 15/03/2032	USD	501 421	485 272	0.08
346 000	PUBLIC SERVICE ELECTRIC AND GAS CO 4.65% 15/03/2033	USD	317 245	313 481	0.05
100 000	PUBLIC SERVICE ELECTRIC AND GAS CO 5.125% 15/03/2053	USD	93 906	94 396	0.02
200 000	P3 GROUP SARL 0.875% 26/01/2026	EUR	179 587	186 939	0.03
500 000	P3 GROUP SARL 1.625% 26/01/2029	EUR	411 888	440 881	0.08
200 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	148 026	164 454	0.03
700 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	660 782	641 139	0.11
200 000	RAIFFEISENBANK AS FRN 09/06/2028	EUR	164 783	174 425	0.03
300 000	RCI BANQUE SA 4.75% 06/07/2027	EUR	301 653	313 534	0.05
600 000	RCI BANQUE SA 4.875% 14/06/2028	EUR	613 341	631 879	0.11
400 000	REC LTD - REGS - 5.625% 11/04/2028	USD	371 836	368 068	0.06
377 000	REC LTD 3.875% 07/07/2027	USD	339 654	327 058	0.06
500 000	RED ELECTRICA FINANCIACIONES SAU 0.5% 24/05/2033	EUR	428 924	410 864	0.07
250 000	REN FINANCE BV 0.5% 16/04/2029	EUR	212 704	219 852	0.04
541 000	ROYAL SCHIPHOL GROUP NV 0.875% 08/09/2032	EUR	458 830	450 267	0.08
400 000	ROYAL SCHIPHOL GROUP NV 1.5% 05/11/2030	EUR	409 716	361 884	0.06
500 000	ROYAL SCHIPHOL GROUP NV 2% 06/04/2029	EUR	523 732	476 012	0.08
900 000	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 0.75% 12/01/2034	EUR	758 872	723 948	0.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
81 000	RWE AG 0.5% 26/11/2028	EUR	67 878	72 369	0.01
174 000	RWE AG 0.625% 11/06/2031	EUR	156 148	146 185	0.03
599 000	RWE AG 1% 26/11/2033	EUR	502 855	480 360	0.08
1 158 000	RWE AG 2.125% 24/05/2026	EUR	1 120 111	1 133 545	0.19
1 100 000	RWE AG 2.75% 24/05/2030	EUR	1 037 490	1 066 916	0.18
300 000	RWE AG 4.125% 13/02/2035	EUR	295 377	312 491	0.05
200 000	SAN DIEGO GAS & ELECTRIC CO 4.95% 15/08/2028	USD	183 918	184 895	0.03
363 000	SATO OYJ 1.375% 24/02/2028	EUR	312 709	303 110	0.05
500 000	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 1.74% 17/09/2025	USD	434 570	428 975	0.07
564 000	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 2.413% 17/09/2030	USD	479 269	445 094	0.08
800 000	SAUDI ELECTRICITY SUKUK PROGRAMME CO 4.632% 11/04/2033	USD	736 232	715 541	0.12
230 000	SBAB BANK AB 0.125% 27/08/2026	EUR	219 565	212 836	0.04
1 400 000	SBAB BANK AB 0.5% 13/05/2025	EUR	1 429 532	1 343 716	0.23
200 000	SBAB BANK AB 1.875% 10/12/2025	EUR	192 182	194 470	0.03
299 000	SELP FINANCE SARL 0.875% 27/05/2029	EUR	271 882	255 055	0.04
200 000	SHINHAN BANK CO LTD - REGS - 4.375% 13/04/2032	USD	161 659	167 857	0.03
300 000	SIEMENS ENERGY FINANCE BV 4% 05/04/2026	EUR	295 001	296 775	0.05
600 000	SIEMENS ENERGY FINANCE BV 4.25% 05/04/2029	EUR	594 671	586 906	0.10
500 000	SK BATTERY AMERICA INC 2.125% 26/01/2026	USD	423 007	418 621	0.07
1 000 000	SK HYNIX INC - REGS - 6.5% 17/01/2033	USD	925 507	956 460	0.16
700 000	SK ON CO LTD 5.375% 11/05/2026	USD	634 291	638 067	0.11
400 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 09/08/2027	EUR	347 534	364 178	0.06
851 000	SKANDINAVISKA ENSKILDA BANKEN AB 4% 09/11/2026	EUR	866 395	866 374	0.15
1 100 000	SKANDINAVISKA ENSKILDA BANKEN AB 4.125% 29/06/2027	EUR	1 115 031	1 133 691	0.19
699 000	SMURFIT KAPPA TREASURY ULC 0.5% 22/09/2029	EUR	592 757	599 147	0.10
272 000	SMURFIT KAPPA TREASURY ULC 1% 22/09/2033	EUR	249 979	218 052	0.04
800 000	SOCIETE GENERALE SA FRN 22/09/2028	EUR	814 576	727 134	0.12
1 000 000	SOCIETE GENERALE SFH SA 0.01% 02/12/2026	EUR	922 938	925 737	0.16
900 000	SOCIETE GENERALE SFH SA 0.01% 11/02/2030	EUR	922 694	762 949	0.13
600 000	SOCIETE GENERALE SFH SA 0.125% 18/07/2029	EUR	609 751	520 617	0.09
124 000	SONOCO PRODUCTS CO 1.8% 01/02/2025	USD	111 598	108 053	0.02
600 000	SONOCO PRODUCTS CO 2.25% 01/02/2027	USD	523 749	500 702	0.09
196 000	SONOCO PRODUCTS CO 2.85% 01/02/2032	USD	162 509	151 178	0.03
200 000	SOUTHERN POWER CO 0.9% 15/01/2026	USD	166 036	166 887	0.03
625 000	SOUTHERN POWER CO 4.15% 01/12/2025	USD	595 709	557 667	0.10
687 000	SOUTHWESTERN ELECTRIC POWER CO 3.25% 01/11/2051	USD	516 960	420 363	0.07
569 000	SOUTHWESTERN PUBLIC SERVICE CO 3.15% 01/05/2050	USD	429 472	354 066	0.06
237 000	SOUTHWESTERN PUBLIC SERVICE CO 3.75% 15/06/2049	USD	167 644	164 517	0.03
857 000	SPAREBANK 1 BOLIGKREDITT AS 0.01% 22/09/2027	EUR	798 142	772 317	0.13
1 667 000	SPAREBANK 1 BOLIGKREDITT AS 0.5% 30/01/2025	EUR	1 717 502	1 616 645	0.28
100 000	SPAREBANK 1 BOLIGKREDITT AS 3% 19/05/2030	EUR	97 515	101 120	0.02
1 045 000	SPAREBANK 1 OESTLANDET 1.75% 27/04/2027	EUR	961 491	995 276	0.17
299 000	SPAREBANK 1 SMN 0.01% 18/02/2028	EUR	273 549	263 045	0.05
200 000	SPAREBANK 1 SR-BANK ASA 0.25% 09/11/2026	EUR	180 687	183 957	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	SPAREBANK 1 SR-BANK ASA 3.75% 23/11/2027	EUR	397 328	407 210	0.07
600 000	SPAREBANK 1 SR-BANK ASA 4.875% 24/08/2028	EUR	617 040	632 296	0.11
496 000	SPAREBANKEN SOER BOLIGKREDITT AS 0.01% 26/10/2026	EUR	496 275	459 066	0.08
1 100 000	SPAREBANKEN VEST BOLIGKREDITT AS 0.01% 11/11/2026	EUR	1 098 418	1 017 583	0.17
617 000	SPAREBANKEN VEST BOLIGKREDITT AS 0.01% 28/06/2027	EUR	617 784	561 137	0.10
450 000	SR-BOLIGKREDITT AS 0.01% 08/10/2026	EUR	431 792	417 390	0.07
189 000	SSE PLC 0.875% 06/09/2025	EUR	183 726	181 632	0.03
1 008 000	SSE PLC 1.375% 04/09/2027	EUR	1 010 392	954 017	0.16
300 000	SSE PLC 2.875% 01/08/2029	EUR	273 837	297 231	0.05
300 000	STADSHYPOTEK AB 3.125% 04/04/2028	EUR	296 008	304 439	0.05
600 000	STAR ENERGY GEOTHERMAL DARAJAT II / STAR ENERGY GEOTHERMAL SALAK - REGS - 4.85% 14/10/2038	USD	528 120	498 123	0.09
100 000	STATKRAFT AS 2.875% 13/09/2029	EUR	99 983	100 356	0.02
400 000	STATNETT SF 3.5% 08/06/2033	EUR	390 762	417 148	0.07
100 000	STEDIN HOLDING NV 0% 16/11/2026	EUR	91 851	91 513	0.02
1 002 000	STEDIN HOLDING NV 0.5% 14/11/2029	EUR	1 018 060	864 874	0.15
200 000	STEDIN HOLDING NV 2.375% 03/06/2030	EUR	187 351	190 989	0.03
700 000	STELLANTIS NV 4.375% 14/03/2030	EUR	711 466	740 604	0.13
426 000	STORA ENSO OYJ 0.625% 02/12/2030	EUR	343 018	347 827	0.06
200 000	STORA ENSO OYJ 4.25% 01/09/2029	EUR	205 462	205 481	0.04
100 000	STOREBRAND LIVSFORSIKRING AS FRN 30/09/2051	EUR	75 420	80 003	0.01
300 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.472% 14/01/2029	USD	257 117	241 875	0.04
200 000	SUMITOMO MITSUI TRUST BANK LTD 1.55% 25/03/2026	USD	173 958	167 698	0.03
300 000	SUMITOMO MITSUI TRUST BANK LTD 2.8% 10/03/2027 (ISIN USJ7771YLR64)	USD	278 880	254 828	0.04
400 000	SUMITOMO MITSUI TRUST BANK LTD 5.5% 09/03/2028	USD	370 794	370 998	0.06
360 000	SUZANO AUSTRIA GMBH - REGS - 5.75% 14/07/2026	USD	340 301	329 134	0.06
401 000	SUZANO INTERNATIONAL FINANCE BV 5.5% 17/01/2027	USD	373 010	367 821	0.06
100 000	SVENSK EXPORTKREDIT AB 2% 30/06/2027	EUR	96 867	97 801	0.02
400 000	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	379 525	354 225	0.06
400 000	SWEDBANK AB 1.538% 16/11/2026	USD	339 071	330 788	0.06
691 000	SWEIHAN PV POWER CO PJSC - REGS - 3.625% 31/01/2049	USD	531 239	500 334	0.09
200 000	SWIRE PROPERTIES MTN FINANCING LTD 3.5% 10/01/2028	USD	187 938	172 279	0.03
400 000	SWISS LIFE FINANCE I LTD 0.5% 15/09/2031	EUR	372 411	325 303	0.06
300 000	TALANX AG FRN 01/12/2042	EUR	229 284	249 066	0.04
1 561 000	TALENT YIELD EURO LTD 1% 24/09/2025	EUR	1 463 894	1 474 419	0.25
636 000	TELIA CO AB FRN 30/06/2083	EUR	593 959	586 188	0.10
410 000	TENNESSEE VALLEY AUTHORITY 1.5% 15/09/2031	USD	336 022	307 755	0.05
298 000	TENNET HOLDING BV 0.125% 30/11/2032	EUR	286 428	262 953	0.05
200 000	TENNET HOLDING BV 0.5% 09/06/2031	EUR	162 166	179 233	0.03
644 000	TENNET HOLDING BV 0.875% 03/06/2030	EUR	675 657	598 119	0.10
250 000	TENNET HOLDING BV 0.875% 16/06/2035	EUR	224 862	219 720	0.04
100 000	TENNET HOLDING BV 1% 13/06/2026	EUR	101 116	96 836	0.02
547 000	TENNET HOLDING BV 1.25% 24/10/2033	EUR	550 306	492 141	0.08
600 000	TENNET HOLDING BV 1.375% 05/06/2028	EUR	643 134	575 876	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
486 000	TENNET HOLDING BV 1.375% 26/06/2029	EUR	521 625	463 058	0.08
800 000	TENNET HOLDING BV 1.5% 03/06/2039	EUR	670 091	699 670	0.12
971 000	TENNET HOLDING BV 1.625% 17/11/2026	EUR	936 503	951 599	0.16
162 000	TENNET HOLDING BV 1.75% 04/06/2027	EUR	179 498	156 855	0.03
202 000	TENNET HOLDING BV 1.875% 13/06/2036	EUR	201 590	182 332	0.03
492 000	TENNET HOLDING BV 2% 05/06/2034	EUR	514 961	451 899	0.08
800 000	TENNET HOLDING BV 2.125% 17/11/2029	EUR	764 864	774 376	0.13
750 000	TENNET HOLDING BV 2.375% 17/05/2033	EUR	692 259	720 161	0.12
650 000	TENNET HOLDING BV 2.75% 17/05/2042	EUR	583 464	610 816	0.10
600 000	TENNET HOLDING BV 3.875% 28/10/2028	EUR	604 326	627 582	0.11
200 000	TENNET HOLDING BV 4.25% 28/04/2032	EUR	204 954	217 443	0.04
700 000	TENNET HOLDING BV 4.5% 28/10/2034	EUR	753 816	781 758	0.13
300 000	TENNET HOLDING BV 4.75% 28/10/2042	EUR	341 006	349 512	0.06
350 000	TERNA - RETE ELETTRICA NAZIONALE 0.375% 23/06/2029	EUR	319 447	302 823	0.05
886 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	824 470	724 744	0.12
600 000	THAMES WATER UTILITIES FINANCE PLC 0.875% 31/01/2028	EUR	583 488	513 227	0.09
400 000	THAMES WATER UTILITIES FINANCE PLC 1.25% 31/01/2032	EUR	364 874	302 170	0.05
350 000	THAMES WATER UTILITIES FINANCE PLC 4% 18/04/2027	EUR	346 934	338 804	0.06
500 000	THAMES WATER UTILITIES FINANCE PLC 4.375% 18/01/2031	EUR	493 998	474 039	0.08
637 000	TOYOTA MOTOR CREDIT CORP 2.15% 13/02/2030	USD	551 614	509 601	0.09
416 000	UBS AG/LONDON 0.01% 29/06/2026	EUR	405 294	385 424	0.07
354 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 14/03/2025	EUR	343 938	342 898	0.06
304 000	UNICREDIT BANK AG 0.01% 28/09/2026	EUR	274 349	282 316	0.05
600 000	UNICREDIT BANK AG 2.625% 27/04/2028	EUR	588 869	599 423	0.10
300 000	UNICREDIT BANK AUSTRIA AG 1.5% 24/05/2028	EUR	273 975	284 244	0.05
100 000	UNICREDIT BANK AUSTRIA AG 3.125% 21/09/2029	EUR	98 348	101 702	0.02
525 000	UNICREDIT SPA FRN 05/07/2029	EUR	507 647	467 368	0.08
650 000	UNICREDIT SPA FRN 15/11/2027	EUR	667 742	689 047	0.12
487 000	UPM-KYMMENE OYJ 0.5% 22/03/2031	EUR	434 056	402 839	0.07
300 000	UPM-KYMMENE OYJ 2.25% 23/05/2029	EUR	279 376	287 235	0.05
285 000	VATTENFALL AB 0.05% 15/10/2025	EUR	285 736	269 809	0.05
613 000	VATTENFALL AB 0.125% 12/02/2029	EUR	590 348	531 234	0.09
152 000	VATTENFALL AB 0.5% 24/06/2026	EUR	149 172	142 897	0.02
400 000	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	USD	352 170	351 222	0.06
200 000	VERBUND AG 0.9% 01/04/2041	EUR	147 837	143 905	0.02
853 000	VERIZON COMMUNICATIONS INC 1.5% 18/09/2030	USD	668 748	636 546	0.11
692 000	VERIZON COMMUNICATIONS INC 2.85% 03/09/2041	USD	565 707	463 269	0.08
882 000	VERIZON COMMUNICATIONS INC 3.875% 01/03/2052	USD	713 962	647 502	0.11
1 000 000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	960 662	878 284	0.15
300 000	VERIZON COMMUNICATIONS INC 5.05% 09/05/2033	USD	272 313	277 191	0.05
200 000	VESTEDA FINANCE BV 0.75% 18/10/2031	EUR	166 225	161 096	0.03
300 000	VESTEDA FINANCE BV 1.5% 24/05/2027	EUR	292 333	283 212	0.05
400 000	VINCI SA 0% 27/11/2028	EUR	337 136	351 669	0.06
400 000	VODAFONE GROUP PLC 0.9% 24/11/2026	EUR	373 958	379 588	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	VOLKSBANK WIEN AG 4.75% 15/03/2027	EUR	100 218	102 665	0.02
300 000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERPETUAL (ISIN XS2675884576)	EUR	303 033	326 930	0.06
600 000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERPETUAL (ISIN XS2675884733)	EUR	609 012	676 846	0.12
1 100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	EUR	1 120 121	985 330	0.17
500 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.25% 23/09/2032	EUR	412 511	417 606	0.07
400 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.125% 28/03/2025	EUR	393 931	397 743	0.07
800 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027	EUR	841 196	812 612	0.14
700 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.875% 29/03/2026	EUR	691 971	705 596	0.12
200 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.125% 15/11/2025	EUR	202 924	202 601	0.03
1 000 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.25% 15/02/2028	EUR	1 007 076	1 033 663	0.18
300 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.25% 29/03/2029	EUR	300 748	312 089	0.05
400 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.375% 15/05/2030	EUR	408 257	421 157	0.07
500 000	VOLKSWAGEN LEASING GMBH 4.5% 25/03/2026	EUR	507 095	511 233	0.09
400 000	VOLKSWAGEN LEASING GMBH 4.625% 25/03/2029	EUR	409 132	422 306	0.07
400 000	VOLKSWAGEN LEASING GMBH 4.75% 25/09/2031	EUR	408 264	427 009	0.07
500 000	VONOVIA SE 0.625% 24/03/2031	EUR	470 977	395 067	0.07
600 000	VONOVIA SE 2.375% 25/03/2032	EUR	487 684	526 973	0.09
600 000	VONOVIA SE 5% 23/11/2030	EUR	597 317	635 365	0.11
200 000	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	174 596	184 629	0.03
182 000	WELLTOWER INC 3.85% 15/06/2032	USD	153 740	152 452	0.03
50 000	WISCONSIN POWER AND LIGHT CO 1.95% 16/09/2031	USD	40 529	36 841	0.01
200 000	XIAOMI BEST TIME INTERNATIONAL LTD - REGS - 4.1% 14/07/2051	USD	128 418	128 926	0.02
Total Bonds			375 948 227	361 718 672	62.09
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 300 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0% 25/03/2025	EUR	1 312 562	1 251 097	0.21
600 000	ARAB PETROLEUM INVESTMENTS CORP - REGS - 1.483% 06/10/2026	USD	518 519	494 714	0.08
186 000	ASIAN D DEVELOPMENT GROIP INC 0.35% 16/07/2025	EUR	179 143	178 950	0.03
580 000	ASIAN DEVELOPMENT BANK 0% 24/10/2029	EUR	485 297	505 429	0.09
146 000	ASIAN DEVELOPMENT BANK 1.75% 14/08/2026	USD	129 487	124 399	0.02
620 000	ASIAN DEVELOPMENT BANK 2.375% 10/08/2027	USD	553 574	530 578	0.09
442 000	ASIAN DEVELOPMENT BANK 3.125% 26/09/2028	USD	434 934	385 408	0.07
503 000	AUCKLAND COUNCIL 0.25% 17/11/2031	EUR	452 065	413 276	0.07
250 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.16% 30/07/2028	EUR	210 548	222 373	0.04
585 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.827% 30/07/2027	EUR	602 129	547 221	0.09
450 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 2.822% 31/10/2029	EUR	428 335	449 070	0.08
4 578 461	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	4 376 182	4 402 584	0.76
5 006 000	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001030740)	EUR	4 790 295	4 899 843	0.84
6 010 400	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	5 738 242	5 319 246	0.91
5 637 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	5 171 138	4 884 258	0.84

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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)					
6 164 440	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	4 083 402	3 458 217	0.59
3 330 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053 (ISIN DE0001030757)	EUR	2 767 467	3 014 333	0.52
3 922 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.3% 15/02/2033 (ISIN DE000BU3Z005)	EUR	3 878 808	4 024 993	0.69
700 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.1% 13/11/2029	EUR	719 378	600 375	0.10
1 281 000	CHILE GOVERNMENT INTERNATIONAL BOND 0.83% 02/07/2031	EUR	1 252 446	1 061 999	0.18
965 000	CHILE GOVERNMENT INTERNATIONAL BOND 1.25% 29/01/2040	EUR	919 434	676 835	0.12
832 000	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	697 637	649 032	0.11
1 394 000	CHILE GOVERNMENT INTERNATIONAL BOND 3.5% 25/01/2050	USD	1 206 863	963 091	0.17
400 000	CITY OF PARIS FRANCE 1.75% 25/05/2031	EUR	402 965	374 652	0.06
675 000	CORP ANDINA DE FOMENTO 0.625% 20/11/2026	EUR	656 122	624 989	0.11
200 000	EUOFIMA EUROPÄISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHMATERIAL 0.01% 23/06/2028	EUR	178 550	178 683	0.03
448 000	EUOFIMA EUROPÄISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHMATERIAL 0.1% 20/05/2030	EUR	409 675	384 546	0.07
457 000	EUOFIMA EUROPÄISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHMATERIAL 3.125% 09/11/2031	EUR	456 454	473 114	0.08
300 000	EUOFIMA EUROPÄISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHMATERIAL 3.125% 30/03/2033	EUR	306 607	310 202	0.05
270 000	EUOFIMA 0% 28/07/2026	EUR	274 308	252 266	0.04
1 508 000	EUOFIMA 0.15% 10/10/2034	EUR	1 477 897	1 150 609	0.20
726 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 1.5% 13/02/2025	USD	642 461	634 050	0.11
1 271 000	EUROPEAN INVESTMENT BANK - REGS - 2.875% 13/06/2025	USD	1 208 885	1 123 937	0.19
1 050 000	EUROPEAN INVESTMENT BANK 0% 15/11/2027	EUR	960 011	961 085	0.16
608 000	EUROPEAN INVESTMENT BANK 0.01% 15/11/2030	EUR	560 550	515 385	0.09
1 436 000	EUROPEAN INVESTMENT BANK 0.01% 15/11/2035	EUR	1 415 289	1 043 793	0.18
1 125 000	EUROPEAN INVESTMENT BANK 0.05% 15/11/2029	EUR	972 626	982 231	0.17
1 170 000	EUROPEAN INVESTMENT BANK 0.375% 15/05/2026	EUR	1 192 510	1 115 782	0.19
1 400 000	EUROPEAN INVESTMENT BANK 0.5% 13/11/2037	EUR	1 243 266	1 034 120	0.18
891 000	EUROPEAN INVESTMENT BANK 0.75% 23/09/2030	USD	687 447	655 286	0.11
930 000	EUROPEAN INVESTMENT BANK 1% 14/11/2042	EUR	943 158	670 008	0.12
658 000	EUROPEAN INVESTMENT BANK 1.125% 15/11/2032	EUR	697 578	584 998	0.10
1 304 000	EUROPEAN INVESTMENT BANK 1.25% 13/11/2026	EUR	1 411 274	1 268 009	0.22
3 337 000	EUROPEAN INVESTMENT BANK 1.5% 15/06/2032	EUR	3 187 639	3 076 872	0.53
1 046 000	EUROPEAN INVESTMENT BANK 1.5% 15/11/2047	EUR	1 240 930	787 437	0.14
582 000	EUROPEAN INVESTMENT BANK 1.625% 09/10/2029	USD	493 717	463 981	0.08
896 000	EUROPEAN INVESTMENT BANK 1.625% 13/05/2031	USD	765 303	692 317	0.12
925 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	841 081	799 948	0.14
2 745 000	EUROPEAN INVESTMENT BANK 2.25% 15/03/2030	EUR	2 664 698	2 717 753	0.47
800 000	EUROPEAN INVESTMENT BANK 2.375% 24/05/2027	USD	750 858	686 139	0.12
3 100 000	EUROPEAN INVESTMENT BANK 2.75% 28/07/2028	EUR	3 074 697	3 152 291	0.54
3 637 000	EUROPEAN INVESTMENT BANK 3.75% 14/02/2033	USD	3 338 596	3 230 616	0.55
11 581 000	EUROPEAN UNION 0.4% 04/02/2037	EUR	8 039 165	8 578 336	1.47

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
4 256 000	EUROPEAN UNION 1.25% 04/02/2043	EUR	3 044 923	3 191 153	0.55
8 750 000	EUROPEAN UNION 2.625% 04/02/2048	EUR	7 744 587	8 151 859	1.40
5 388 000	EUROPEAN UNION 2.75% 04/02/2033	EUR	5 272 003	5 460 522	0.94
13 935 957	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	10 052 778	8 746 947	1.49
20 632 698	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	22 402 172	17 965 446	3.07
700 000	HONG KONG GOVERNMENT INTERNATIONAL BOND - REGS - 4% 07/06/2033	USD	626 727	631 879	0.11
400 000	HONG KONG GOVERNMENT INTERNATIONAL BOND - REGS - 4.5% 11/01/2028	USD	369 687	368 926	0.06
960 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 0% 24/11/2026	EUR	938 479	881 107	0.15
400 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 1% 24/11/2041	EUR	288 275	272 074	0.05
400 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 2.375% 02/02/2051	USD	312 438	246 075	0.04
1 500 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 4% 07/06/2028	USD	1 358 645	1 359 121	0.23
380 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 4.375% 11/01/2026 (ISIN USY3422VCU09)	USD	347 692	343 961	0.06
500 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 5.25% 11/01/2053	USD	480 151	510 931	0.09
1 092 000	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.75% 05/06/2035	EUR	1 151 405	841 006	0.14
900 000	HUNGARY GOVERNMENT INTERNATIONAL BOND 5% 22/02/2027	EUR	903 205	940 526	0.16
100 000	ILE-DE-FRANCE MOBILITES 0.4% 28/05/2031	EUR	89 829	84 760	0.01
600 000	ILE-DE-FRANCE MOBILITES 0.675% 24/11/2036	EUR	545 292	446 562	0.08
300 000	ILE-DE-FRANCE MOBILITES 0.95% 16/02/2032	EUR	258 129	260 853	0.04
800 000	ILE-DE-FRANCE MOBILITES 1.275% 14/02/2042	EUR	667 618	582 542	0.10
660 000	INSTITUTO DE CREDITO OFICIAL 0% 30/04/2026	EUR	665 101	618 946	0.11
500 000	INSTITUTO DE CREDITO OFICIAL 0% 30/04/2027	EUR	471 227	457 473	0.08
414 000	INSTITUTO DE CREDITO OFICIAL 1.3% 31/10/2026	EUR	396 497	398 192	0.07
219 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.625% 22/11/2027	EUR	196 877	204 889	0.04
100 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 03/03/2025	USD	87 596	87 899	0.02
200 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3.125% 20/11/2025	USD	188 906	176 882	0.03
4 142 950	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	4 344 271	3 904 460	0.67
2 250 000	IRELAND GOVERNMENT BOND 3% 18/10/2043	EUR	2 189 721	2 342 149	0.40
1 300 000	ISRAEL GOVERNMENT INTERNATIONAL BOND 4.5% 17/01/2033	USD	1 180 609	1 120 736	0.19
8 699 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	7 234 889	5 512 556	0.95
7 480 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/04/2035	EUR	7 255 999	7 642 204	1.31
6 174 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/10/2031	EUR	6 175 796	6 434 456	1.10
504 000	JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 0.01% 02/02/2028	EUR	505 075	451 345	0.08
737 000	JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 0.05% 12/02/2027	EUR	741 176	677 644	0.12
400 000	JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 1.5% 27/01/2025	USD	364 440	348 563	0.06
7 006 330	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	7 336 638	6 277 461	1.08
3 437 000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.75% 22/04/2039	EUR	3 371 618	3 358 456	0.58
449 000	KOMMUNEKREDIT 0.125% 26/09/2040	EUR	436 704	286 763	0.05
420 000	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	390 325	303 697	0.05
625 000	KOMMUNEKREDIT 0.75% 05/07/2028	EUR	624 091	580 908	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
599 000	KOMMUNEKREDIT 0.75% 18/05/2027	EUR	638 542	566 115	0.10
600 000	KOREA INTERNATIONAL BOND 0% 15/10/2026	EUR	561 506	552 259	0.09
9 665 430	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	8 574 427	7 166 742	1.23
3 200 000	NETHERLANDS GOVERNMENT BOND 3.25% 15/01/2044	EUR	3 180 311	3 565 043	0.61
1 290 000	NORDIC INVESTMENT BANK 0% 30/04/2027	EUR	1 289 993	1 193 518	0.20
650 000	NORDIC INVESTMENT BANK 0.25% 09/03/2029	EUR	583 684	583 752	0.10
50 000	NORDIC INVESTMENT BANK 2.5% 30/01/2030	EUR	47 647	50 290	0.01
600 000	REGIE AUTONOME DES TRANSPORTS PARISIENS EPIC 0.35% 20/06/2029	EUR	582 259	530 671	0.09
500 000	REGIE AUTONOME DES TRANSPORTS PARISIENS EPIC 0.875% 25/05/2027	EUR	507 030	471 815	0.08
600 000	REGION OF ILE DE FRANCE 0.625% 23/04/2027	EUR	608 990	561 932	0.10
400 000	REGION OF ILE DE FRANCE 2.375% 24/04/2026	EUR	467 772	396 442	0.07
3 368 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	2 928 866	2 761 285	0.47
1 784 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.9% 23/05/2029	EUR	1 795 825	1 839 411	0.32
1 112 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1% 07/03/2029	EUR	1 157 272	1 028 185	0.18
1 004 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.125% 07/08/2026	EUR	1 068 760	956 316	0.16
126 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2% 08/03/2049	EUR	106 460	89 210	0.02
500 000	SFIL SA 0% 23/11/2028	EUR	428 467	441 145	0.08
900 000	SNCF RESEAU EPIC 0.875% 22/01/2029	EUR	940 794	825 790	0.14
1 000 000	SNCF RESEAU EPIC 1% 09/11/2031	EUR	902 767	877 395	0.15
900 000	SNCF RESEAU 0.75% 25/05/2036	EUR	792 255	685 071	0.12
700 000	SNCF RESEAU 1.875% 30/03/2034	EUR	801 561	634 226	0.11
1 000 000	SNCF RESEAU 2.25% 20/12/2047	EUR	1 023 444	806 825	0.14
1 900 000	SOCIETE DU GRAND PARIS EPIC 0% 25/11/2030	EUR	1 781 617	1 582 349	0.27
900 000	SOCIETE DU GRAND PARIS EPIC 0.3% 02/09/2036	EUR	817 132	636 934	0.11
1 200 000	SOCIETE DU GRAND PARIS EPIC 0.3% 25/11/2031	EUR	1 006 185	991 633	0.17
1 800 000	SOCIETE DU GRAND PARIS EPIC 0.7% 15/10/2060	EUR	1 427 759	767 844	0.13
1 300 000	SOCIETE DU GRAND PARIS EPIC 0.875% 10/05/2046	EUR	1 173 158	790 499	0.14
2 300 000	SOCIETE DU GRAND PARIS EPIC 1% 18/02/2070	EUR	1 918 797	1 026 895	0.18
900 000	SOCIETE DU GRAND PARIS EPIC 1% 26/11/2051	EUR	863 933	505 998	0.09
1 200 000	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028	EUR	1 243 108	1 121 211	0.19
1 700 000	SOCIETE DU GRAND PARIS EPIC 1.7% 25/05/2050	EUR	1 829 036	1 201 157	0.21
700 000	SOCIETE DU GRAND PARIS EPIC 3.7% 25/05/2053	EUR	691 474	731 463	0.13
1 900 000	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030	EUR	1 831 123	1 666 593	0.29
400 000	SOCIETE NATIONALE SNCF SA 3.125% 02/11/2027	EUR	400 899	405 729	0.07
700 000	SOCIETE NATIONALE SNCF SA 3.375% 25/05/2033	EUR	698 495	725 783	0.12
7 305 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	5 510 483	4 905 088	0.84
479 000	STATE OF HESSE 0.01% 18/06/2031	EUR	379 529	399 055	0.07
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			232 975 153	214 094 354	36.76
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			608 923 380	575 813 026	98.85
Total Investments			608 923 380	575 813 026	98.85

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	36.76	Germany	16.96
Banks	25.46	France	14.02
Investment Banking and Brokerage Services	11.22	Netherlands	13.38
Gas, Water and Multi-utilities	4.73	United States of America	8.84
Electricity	4.53	Belgium	6.72
Finance and Credit Services	3.02	Italy	5.51
Real Estate Investment Trusts	2.00	Luxembourg	5.40
Technology Hardware and Equipment	1.78	Spain	4.23
Real Estate Investment and Services	1.70	Norway	2.62
General Industrials	1.45	Ireland	2.13
Industrial Transportation	1.05	Cayman Islands	1.78
Automobiles and Parts	0.96	Hong Kong (China)	1.74
Telecommunications Service Providers	0.80	United Kingdom	1.69
Non-life Insurance	0.61	Finland	1.57
Electronic and Electrical Equipment	0.34	Japan	1.50
Beverages	0.31	Austria	1.47
Industrial Materials	0.27	Sweden	1.22
Chemicals	0.26	South Korea	1.20
Consumer Services	0.26	Denmark	1.01
Life Insurance	0.24	Chile	0.81
Oil, Gas and Coal	0.19	Canada	0.56
Construction and Materials	0.17	Switzerland	0.47
Travel and Leisure	0.17	Poland	0.37
Health Care Providers	0.15	Indonesia	0.35
Pharmaceuticals and Biotechnology	0.12	India	0.32
Utilities	0.11	Philippines	0.30
Alternative Energy	0.10	British Virgin Islands	0.29
Industrial Engineering	0.07	Australia	0.20
Software and Computer Services	0.02	Israel	0.19
	98.85	Iceland	0.18
		Portugal	0.15
		South Africa	0.15
		Jersey	0.13
		Czech Republic	0.12
		United Arab Emirates	0.12
		Venezuela	0.11
		Bermuda	0.09
		China	0.09
		Lithuania	0.09
		Saudi Arabia	0.08
		New Zealand	0.07
		Romania	0.07
		Liechtenstein	0.06
		Mexico	0.06
		Peru	0.06
		Singapore	0.06
		98.85	

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 679	ACEA SPA	EUR	39 269	37 051	0.33
420	ALERION CLEANPOWER SPA	EUR	6 276	11 172	0.10
227	AMCO - ASSET MANAGEMENT CO SPA	EUR	-	-	0.00
3 505	AMPLIFON SPA	EUR	76 082	109 847	0.98
13 385	ANIMA HOLDING SPA	EUR	59 204	53 620	0.48
6 719	ARNOLDO MONDADORI EDITORE SPA	EUR	9 126	14 412	0.13
4 674	ASCOPIAVE SPA	EUR	15 927	10 517	0.09
33 798	ASSICURAZIONI GENERALI SPA	EUR	568 264	645 711	5.76
3 417	AVIO SPA	EUR	35 812	28 908	0.26
2 911	AZIMUT HOLDING SPA	EUR	52 871	68 816	0.61
41 741	A2A SPA	EUR	67 891	77 597	0.69
1 480	BANCA GENERALI SPA	EUR	41 876	49 787	0.44
1 489	BANCA IFIS SPA	EUR	32 533	23 377	0.21
6 568	BANCA MEDIOLANUM SPA	EUR	47 062	56 051	0.50
19 686	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	52 446	59 964	0.53
22 797	BANCA POPOLARE DI SONDRIO SPA	EUR	78 497	133 590	1.19
37 209	BANCO BPM SPA	EUR	121 364	177 896	1.59
11 001	BFF BANK SPA	EUR	75 978	113 530	1.01
2 587	BIESSE SPA	EUR	31 636	32 855	0.29
28 763	BPER BANCA	EUR	62 297	87 037	0.78
923	BRUNELLO CUCINELLI SPA	EUR	38 295	81 778	0.73
5 425	BUZZI UNICEM SPA	EUR	118 627	149 405	1.33
15 590	CAIRO COMMUNICATION SPA	EUR	26 792	28 187	0.25
824	CALTAGIRONE SPA	EUR	3 395	3 543	0.03
3 104	CAREL INDUSTRIES SPA	EUR	50 653	76 979	0.69
256	CEMBRE SPA	EUR	7 450	9 523	0.08
132 627	CIR SPA COMPAGNIE INDUSTRIALI RIUNITE	EUR	55 388	57 096	0.51
4 855	CREDITO EMILIANO SPA	EUR	31 222	39 034	0.35
704	DANIELI & C OFFICINE MECCANICHE SPA	EUR	14 683	20 662	0.18
3 459	DATALOGIC SPA	EUR	36 463	23 383	0.21
4 363	DE' LONGHI SPA	EUR	110 872	133 159	1.19
602	DIASORIN SPA	EUR	53 650	56 130	0.50
788	DIGITAL BROS SPA	EUR	12 440	8 471	0.08
196	DIGITAL VALUE SPA	EUR	12 760	12 113	0.11
11 103	DOVALUE SPA	EUR	65 420	38 028	0.34
3 241	EL.EN. SPA	EUR	33 441	31 600	0.28
15 879	ENAV SPA	EUR	64 035	54 560	0.49
165 575	ENEL SPA	EUR	993 296	1 114 319	9.94
50 701	ENI SPA	EUR	729 771	778 159	6.94
1 437	ERG SPA	EUR	32 419	41 472	0.37
5 357	ESPRINET SPA	EUR	37 345	29 437	0.26
14 934	EUROGROUP LAMINATIONS SPA	EUR	65 928	57 974	0.52
6 771	FERRETTI SPA	EUR	19 880	19 500	0.17
6 228	FILA SPA	EUR	57 399	54 682	0.49

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
24 833	FINCANTIERI SPA	EUR	21 124	13 857	0.12
16 605	FINECOBANK BANCA FINECO SPA	EUR	171 274	225 579	2.01
9 164	FRENI BREMBO SPA	EUR	101 832	101 720	0.91
6 280	GAROFALO HEALTH CARE SPA	EUR	28 260	29 139	0.26
962	GRUPPO MUTUIONLINE SPA	EUR	18 933	30 688	0.27
4 390	GVS SPA	EUR	36 596	24 474	0.22
20 964	HERA SPA	EUR	62 447	62 305	0.56
4 352	ILLIMITY BANK SPA	EUR	35 631	23 740	0.21
12 566	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	EUR	47 276	28 965	0.26
2 256	INDUSTRIE DE NORA SPA	EUR	36 708	35 397	0.32
9 638	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	86 529	110 355	0.98
2 197	INTERCOS SPA	EUR	28 994	31 417	0.28
2 161	INTERPUMP GROUP SPA	EUR	75 966	101 286	0.90
322 123	INTESA SANPAOLO SPA	EUR	771 552	851 532	7.60
40 709	IREN SPA	EUR	87 638	80 319	0.72
13 332	ITALGAS SPA	EUR	70 091	69 060	0.62
2 653	ITALIAN SEA GROUP SPA	EUR	21 207	21 834	0.19
891	ITALMOBILIARE SPA	EUR	20 927	24 725	0.22
57 811	JUVENTUS FOOTBALL CLUB SPA	EUR	24 888	14 869	0.13
5 960	KME GROUP SPA	EUR	3 888	5 495	0.05
10 871	LEONARDO SPA	EUR	135 281	162 358	1.45
4 208	LOTTOMATICA GROUP SPA	EUR	38 554	41 196	0.37
534	LU-VE SPA	EUR	12 428	12 335	0.11
10 104	MAIRE TECNIMONT SPA	EUR	35 094	49 611	0.44
1 248	MARR SPA	EUR	22 587	14 327	0.13
17 505	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	176 232	196 144	1.75
5 553	MONCLER SPA	EUR	235 401	309 302	2.76
22 451	NEXI SPA	EUR	213 363	166 272	1.48
1 888	ORSERO SPA	EUR	31 492	32 020	0.29
11 681	OVS SPA	EUR	15 356	26 516	0.24
187	PHARMANUTRA SPA	EUR	12 324	10 547	0.09
692	PHILOGEN SPA	EUR	12 525	12 802	0.11
10 423	PIAGGIO & C SPA	EUR	28 029	31 040	0.28
13 298	PIRELLI & C SPA	EUR	76 883	65 519	0.58
12 329	POSTE ITALIANE SPA	EUR	100 183	126 680	1.13
7 414	PRYSMIAN SPA	EUR	223 396	305 234	2.72
5 768	RAI WAY SPA	EUR	28 842	29 474	0.26
2 638	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	105 884	128 814	1.15
1 438	REPLY SPA	EUR	114 198	171 841	1.53
695	SAES GETTERS SPA	EUR	20 951	23 665	0.21
40 003	SAFILO GROUP SPA	EUR	37 063	36 563	0.33
27 356	SAIPEM SPA	EUR	55 111	40 213	0.36
1 279	SALCEF SPA	EUR	23 832	31 527	0.28
4 021	SALVATORE FERRAGAMO SPA	EUR	63 640	49 096	0.44

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
868	SANLORENZO SPA/AMEGLIA	EUR	22 036	36 760	0.33
38 539	SARAS SPA	EUR	45 009	62 279	0.56
3 842	SECO SPA	EUR	20 550	13 209	0.12
4 539	SERI INDUSTRIAL SPA	EUR	21 495	15 365	0.14
457	SESA SPA	EUR	35 788	56 211	0.50
61 803	SNAM SPA	EUR	272 362	287 693	2.57
2 291	SOL SPA	EUR	37 300	63 690	0.57
6 287	TAMBURI INVESTMENT PARTNERS SPA	EUR	43 802	58 469	0.52
8 416	TECHNOGYM SPA	EUR	69 898	76 291	0.68
9 173	TECHNOPROBE SPA	EUR	68 409	79 301	0.71
291 664	TELECOM ITALIA SPA/MILANO	EUR	160 828	85 808	0.77
38 256	TERNA - RETE ELETTRICA NAZIONALE	EUR	235 247	288 986	2.58
1 175	TINEXTA SPA	EUR	15 342	23 829	0.21
472	TOD'S SPA	EUR	22 223	16 114	0.14
1 504	TXT E-SOLUTIONS SPA	EUR	20 368	29 809	0.27
38 674	UNICREDIT SPA	EUR	638 758	950 026	8.47
3 381	UNIEURO SPA	EUR	45 254	35 095	0.31
11 689	UNIPOL GRUPPO SPA	EUR	50 546	60 339	0.54
26 441	UNIPOLSAI ASSICURAZIONI SPA	EUR	64 427	59 757	0.53
19 671	WEBUILD SPA	EUR	31 464	35 939	0.32
2 111	WIIT SPA	EUR	35 608	41 165	0.37
1 058	ZIGNAGO VETRO SPA	EUR	11 477	15 087	0.13
Total Shares			9 684 636	11 062 006	98.67
Warrants					
1 161	WEBUILD SPA / WEBUILD SPA - 02/08/2030	EUR	-	-	0.00
Total Warrants			-	-	0.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			9 684 636	11 062 006	98.67
Total Investments			9 684 636	11 062 006	98.67

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	22.74	Italy	98.67
Electricity	14.15		
Oil, Gas and Coal	10.42		
Non-life Insurance	6.83		
Investment Banking and Brokerage Services	6.43		
Personal Goods	4.91		
Technology Hardware and Equipment	3.99		
Construction and Materials	3.03		
General Industrials	2.39		
Industrial Support Services	2.00		
Gas, Water and Multi-utilities	1.98		
Medical Equipment and Services	1.76		
Telecommunications Service Providers	1.75		
Aerospace and Defense	1.71		
Telecommunications Equipment	1.53		
Automobiles and Parts	1.49		
Pharmaceuticals and Biotechnology	1.48		
Software and Computer Services	1.46		
Leisure Goods	1.25		
Household Goods and Home Construction	1.19		
Life Insurance	1.13		
Industrial Transportation	0.93		
Media	0.64		
Electronic and Electrical Equipment	0.60		
Industrial Engineering	0.59		
Chemicals	0.57		
Travel and Leisure	0.50		
Retailers	0.31		
Health Care Providers	0.26		
Real Estate Investment Trusts	0.26		
Finance and Credit Services	0.21		
Personal Care, Drug and Grocery Stores	0.13		
Industrial Metals and Mining	0.05		
	98.67		98.67

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					
28 789	ABN AMRO BANK NV	EUR	438 313	391 243	0.13
1 741	ACCIONA SA	EUR	293 511	232 075	0.07
13 053	ACCOR SA	EUR	430 254	451 634	0.14
13 593	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	326 981	545 895	0.17
10 444	ADIDAS AG - REG	EUR	2 117 086	1 923 367	0.61
1 377	ADYEN NV	EUR	1 901 123	1 606 408	0.51
108 950	AEGON LTD	EUR	485 705	571 770	0.18
4 727	AENA SME SA	EUR	684 563	775 701	0.25
12 747	AERCAP HOLDINGS NV	USD	670 682	857 608	0.27
2 087	AEROPORTS DE PARIS SA	EUR	274 779	244 596	0.08
10 927	AGEAS SA/NV	EUR	436 688	429 540	0.14
103 422	AIB GROUP PLC	EUR	372 729	401 277	0.13
22 899	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	2 033 943	4 032 972	1.29
10 320	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	1 573 333	1 817 558	0.58
37 822	AIRBUS SE	EUR	4 062 997	5 286 758	1.69
11 238	AKZO NOBEL NV	EUR	867 057	840 827	0.27
25 581	ALLIANZ SE - REG	EUR	5 166 377	6 189 322	1.98
20 175	ALSTOM SA	EUR	657 670	245 732	0.08
28 574	AMADEUS IT GROUP SA - A	EUR	1 720 899	1 853 881	0.59
8 179	AMPLIFON SPA	EUR	277 181	256 330	0.08
4 098	AMUNDI SA	EUR	258 101	252 437	0.08
55 092	ANHEUSER-BUSCH INBEV SA/NV	EUR	3 140 968	3 218 475	1.03
32 454	ARCELORMITTAL SA	EUR	748 311	833 256	0.27
3 747	ARGENX SE	EUR	1 175 963	1 287 095	0.41
3 802	ARKEMA SA	EUR	364 590	391 606	0.13
2 959	ASM INTERNATIONAL NV	EUR	902 177	1 390 582	0.44
25 570	ASML HOLDING NV	EUR	11 223 304	17 431 069	5.56
10 053	ASR NEDERLAND NV	EUR	407 730	429 263	0.14
63 875	ASSICURAZIONI GENERALI SPA	EUR	1 048 801	1 220 332	0.39
114 422	AXA SA	EUR	2 772 510	3 374 305	1.08
378 368	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 245 987	3 112 455	1.00
79 642	BANCO BPM SPA	EUR	404 104	380 768	0.12
1 026 501	BANCO SANTANDER SA	EUR	3 655 440	3 879 661	1.24
67 709	BANK OF IRELAND GROUP PLC	EUR	567 489	556 433	0.18
57 251	BASF SE - REG	EUR	3 493 769	2 792 704	0.89
63 264	BAYER AG	EUR	4 072 124	2 127 568	0.68
20 226	BAYERISCHE MOTOREN WERKE AG	EUR	1 758 637	2 038 376	0.65
3 728	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	268 102	335 334	0.11
4 928	BE SEMICONDUCTOR INDUSTRIES NV	EUR	522 848	672 426	0.21
5 516	BECHTLE AG	EUR	291 776	250 371	0.08
6 330	BEIERSDORF AG	EUR	669 728	858 981	0.27
2 682	BIOMERIEUX	EUR	250 951	269 809	0.09
66 627	BNP PARIBAS SA	EUR	3 610 643	4 170 184	1.33
46 796	BOLLORE SE	EUR	213 646	264 631	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 516	BOUYGUES SA	EUR	429 184	427 046	0.14
9 196	BRENNTAG SE	EUR	584 929	765 291	0.24
19 010	BUREAU VERITAS SA	EUR	446 581	434 759	0.14
260 040	CAIXABANK SA	EUR	847 015	968 909	0.31
9 909	CAPGEMINI SE	EUR	1 398 367	1 870 324	0.60
2 524	CARL ZEISS MEDITEC AG	EUR	271 748	249 472	0.08
36 533	CARREFOUR SA	EUR	605 192	605 169	0.19
35 619	CELLNEX TELECOM SAU	EUR	1 414 640	1 270 174	0.41
28 908	CIE DE SAINT-GOBAIN SA	EUR	1 417 481	1 927 007	0.62
43 029	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 230 665	1 396 721	0.45
13 096	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	620 796	791 225	0.25
69 758	COMMERZBANK AG	EUR	634 085	750 596	0.24
7 191	CONTINENTAL AG	EUR	752 517	553 132	0.18
5 034	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	172 648	141 355	0.05
12 488	COVESTRO AG	EUR	662 865	657 868	0.21
3 309	COVIVIO SA/FRANCE	EUR	210 208	161 082	0.05
67 558	CREDIT AGRICOLE SA	EUR	774 537	868 255	0.28
33 827	DAIMLER TRUCK HOLDING AG	EUR	873 995	1 150 795	0.37
40 839	DANONE SA	EUR	2 445 293	2 396 433	0.77
1 343	DASSAULT AVIATION SA	EUR	177 965	240 666	0.08
42 383	DASSAULT SYSTEMES SE	EUR	1 392 831	1 874 812	0.60
32 594	DAVIDE CAMPARI-MILANO NV	EUR	324 124	332 948	0.11
10 602	DELIVERY HERO SE	EUR	614 001	265 156	0.08
125 451	DEUTSCHE BANK AG - REG	EUR	1 358 985	1 551 076	0.50
12 220	DEUTSCHE BOERSE AG	EUR	1 783 232	2 279 030	0.73
40 248	DEUTSCHE LUFTHANSA AG - REG	EUR	374 916	323 916	0.10
63 561	DEUTSCHE POST AG - REG	EUR	2 624 844	2 851 029	0.91
205 577	DEUTSCHE TELEKOM AG - REG	EUR	3 574 693	4 471 300	1.43
1 126	DIASORIN SPA	EUR	178 316	104 988	0.03
1 213	D'IETEREN GROUP	EUR	188 107	214 580	0.07
6 991	DR ING HC F PORSCHE AG	EUR	673 863	558 581	0.18
11 796	DSM-FIRMENICH AG	EUR	1 262 343	1 085 232	0.35
15 830	EDENRED SE	EUR	709 584	857 036	0.27
199 096	EDP - ENERGIAS DE PORTUGAL SA	EUR	810 677	906 882	0.29
19 484	EDP RENOVAVEIS SA	EUR	362 177	360 941	0.12
4 815	EIFFAGE SA	EUR	440 870	467 151	0.15
1 953	ELIA GROUP SA/NV	EUR	211 987	221 275	0.07
9 766	ELISA OYJ	EUR	445 412	408 902	0.13
15 121	ENAGAS SA	EUR	305 926	230 822	0.07
20 017	ENDESA SA	EUR	397 121	369 514	0.12
515 868	ENEL SPA	EUR	3 194 024	3 471 792	1.11
115 846	ENGIE SA (ISIN FR0010208488)	EUR	1 572 917	1 844 037	0.59
149 886	ENI SPA	EUR	1 913 391	2 300 450	0.74
144 933	E.ON SE	EUR	1 513 210	1 760 936	0.56

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)					
21 809	ERSTE GROUP BANK AG	EUR	709 969	801 045	0.26
18 702	ESSILORLUXOTTICA SA	EUR	2 736 191	3 396 283	1.09
2 682	EURAZEO SE	EUR	164 969	192 702	0.06
8 118	EUROFINS SCIENTIFIC SE	EUR	512 265	478 800	0.15
5 555	EURONEXT NV	EUR	420 956	436 901	0.14
15 030	EVONIK INDUSTRIES AG	EUR	356 847	278 055	0.09
5 797	EXOR NV	EUR	379 741	524 629	0.17
7 995	FERRARI NV	EUR	1 558 623	2 440 074	0.78
32 461	FERROVIAL SE	EUR	756 569	1 071 862	0.34
39 199	FINECOBANK BANCA FINECO SPA	EUR	479 526	532 518	0.17
11 206	FLUTTER ENTERTAINMENT PLC	EUR	1 594 610	1 792 960	0.57
30 831	FORTUM OYJ	EUR	498 882	402 653	0.13
13 060	FRESENIUS MEDICAL CARE AG	EUR	828 641	495 758	0.16
27 882	FRESENIUS SE & CO KGAA	EUR	1 107 006	782 648	0.25
27 554	GALP ENERGIA SGPS SA	EUR	330 695	367 570	0.12
10 983	GEA GROUP AG	EUR	397 054	413 949	0.13
2 919	GECINA SA	EUR	350 002	321 382	0.10
22 576	GETLINK SE - REG	EUR	303 421	373 971	0.12
19 466	GRIFOLS SA	EUR	375 902	300 847	0.10
5 254	GROUPE BRUXELLES LAMBERT NV	EUR	423 110	374 190	0.12
3 730	HANNOVER RUECK SE - REG	EUR	564 506	806 799	0.26
8 804	HEIDELBERG MATERIALS AG	EUR	615 655	712 596	0.23
8 313	HEINEKEN HOLDING NV	EUR	654 918	636 776	0.20
18 267	HEINEKEN NV	EUR	1 651 317	1 679 468	0.54
10 795	HELLOFRESH SE	EUR	441 320	154 476	0.05
6 787	HENKEL AG & CO KGAA	EUR	527 928	441 019	0.14
10 645	HENKEL AG & CO KGAA - PFD	EUR	895 271	775 595	0.25
2 009	HERMES INTERNATIONAL SCA	EUR	2 451 344	3 854 869	1.23
382 636	IBERDROLA SA	EUR	3 425 649	4 541 889	1.45
3 697	IMCD NV	EUR	621 050	582 462	0.19
69 187	INDUSTRIA DE DISENO TEXTIL SA	EUR	2 058 918	2 728 043	0.87
82 830	INFINEON TECHNOLOGIES AG - REG	EUR	2 363 007	3 130 974	1.00
21 982	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	220 135	251 694	0.08
229 572	ING GROEP NV	EUR	2 724 415	3 105 191	0.99
985 669	INTESA SANPAOLO SPA	EUR	2 165 168	2 605 616	0.83
2 171	IPSEN SA	EUR	219 305	234 251	0.07
6 515	JDE PEET'S NV	EUR	182 486	158 705	0.05
19 311	JERONIMO MARTINS SGPS SA	EUR	382 845	444 925	0.14
15 775	KBC GROUP NV	EUR	1 000 689	926 308	0.30
4 722	KERING SA	EUR	2 383 028	1 884 078	0.60
10 168	KERRY GROUP PLC	EUR	991 759	799 815	0.26
18 033	KESKO OYJ - B	EUR	396 924	323 242	0.10
9 902	KINGSPAN GROUP PLC	EUR	601 229	776 317	0.25
13 653	KLEPIERRE SA	EUR	317 182	336 956	0.11

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)					
5 131	KNORR-BREMSE AG	EUR	408 860	301 703	0.10
21 635	KONE OYJ - B	EUR	1 107 494	977 037	0.31
60 937	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 554 466	1 585 276	0.51
222 791	KONINKLIJKE KPN NV	EUR	651 830	694 662	0.22
50 206	KONINKLIJKE PHILIPS NV	EUR	1 363 836	1 058 594	0.34
7 318	LA FRANCAISE DES JEUX SAEM	EUR	256 618	240 323	0.08
4 880	LEG IMMOBILIEN SE	EUR	448 052	387 082	0.12
16 813	LEGRAND SA	EUR	1 306 292	1 582 103	0.51
26 590	LEONARDO SPA	EUR	374 121	397 122	0.13
4 346	L'OREAL SA	EUR	1 707 087	1 958 525	0.63
10 952	L'OREAL SA - PF	EUR	2 140 865	4 935 518	1.58
25	LOTUS BAKERIES NV	EUR	181 745	205 750	0.07
17 514	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	10 046 380	12 848 269	4.10
35 454	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	331 412	397 262	0.13
50 892	MERCEDES-BENZ GROUP AG	EUR	3 025 422	3 183 295	1.02
8 077	MERCK KGAA	EUR	1 089 849	1 163 896	0.37
43 941	METSO OYJ	EUR	448 233	402 939	0.13
13 064	MONCLER SPA	EUR	651 381	727 665	0.23
3 575	MTU AERO ENGINES AG	EUR	679 280	698 019	0.22
8 656	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2 257 503	3 246 866	1.04
8 511	NATURGY ENERGY GROUP SA	EUR	191 468	229 797	0.07
3 367	NEMETSCHEK SE	EUR	231 406	264 242	0.08
26 887	NESTE OYJ	EUR	931 912	866 030	0.28
35 867	NEXI SPA	EUR	426 639	265 631	0.08
16 807	NN GROUP NV	EUR	590 758	600 850	0.19
342 959	NOKIA OYJ	EUR	1 381 211	1 046 711	0.33
203 073	NORDEA BANK ABP	EUR	2 101 663	2 279 698	0.73
6 642	OCI NV	EUR	204 779	174 286	0.06
10 135	OMV AG	EUR	431 071	403 069	0.13
118 102	ORANGE SA	EUR	1 350 344	1 216 923	0.39
6 405	ORION OYJ - B	EUR	231 852	251 524	0.08
12 971	PERNOD RICARD SA	EUR	2 189 971	2 072 117	0.66
9 324	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	566 864	431 888	0.14
33 137	POSTE ITALIANE SPA	EUR	302 123	340 483	0.11
92 777	PROSUS NV	EUR	2 938 362	2 503 587	0.80
16 897	PRYSMIAN SPA	EUR	499 978	695 649	0.22
14 517	PUBLICIS GROUPE SA	EUR	809 268	1 219 428	0.39
6 380	PUMA SE	EUR	403 276	322 318	0.10
14 580	QIAGEN NV	EUR	551 368	574 452	0.18
7 546	RANDSTAD NV	EUR	402 970	428 009	0.14
357	RATIONAL AG	EUR	248 461	249 722	0.08
6 235	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	259 700	304 455	0.10
25 387	REDEIA CORP SA	EUR	423 500	378 520	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 574	REMY COINTREAU SA	EUR	220 199	181 010	0.06
12 192	RENAULT SA	EUR	550 240	449 946	0.14
81 021	REPSOL SA	EUR	969 108	1 089 732	0.35
40 102	RWE AG	EUR	1 299 357	1 651 400	0.53
21 680	SAFRAN SA	EUR	2 539 126	3 457 093	1.11
28 633	SAMPO OYJ	EUR	1 045 124	1 134 153	0.36
72 197	SANOFI SA	EUR	6 271 342	6 480 402	2.07
66 457	SAP SE	EUR	7 601 817	9 269 421	2.95
1 703	SARTORIUS AG (ISIN DE0007165631)	EUR	509 832	567 440	0.18
1 743	SARTORIUS STEDIM BIOTECH	EUR	419 200	417 449	0.13
34 516	SCHNEIDER ELECTRIC SE	EUR	4 162 219	6 274 317	2.01
4 820	SCOUT24 SE	EUR	307 721	309 251	0.10
1 513	SEB SA	EUR	184 671	170 969	0.05
48 389	SIEMENS AG - REG	EUR	5 948 337	8 222 258	2.63
35 710	SIEMENS ENERGY AG	EUR	680 514	428 520	0.14
17 680	SIEMENS HEALTHINEERS AG	EUR	808 317	929 968	0.30
16 669	SMURFIT KAPPA GROUP PLC	EUR	592 964	598 084	0.19
129 571	SNAM SPA	EUR	599 539	603 153	0.19
46 852	SOCIETE GENERALE SA	EUR	1 274 263	1 125 619	0.36
620	SODEXO SA	EUR	58 269	61 764	0.02
5 043	SODEXO SA - PF 2026	EUR	430 925	502 384	0.16
1 063	SOFINA SA	EUR	263 629	239 600	0.08
140 325	STELLANTIS NV	EUR	1 979 178	2 967 874	0.95
43 349	STMICROELECTRONICS NV	EUR	1 424 778	1 961 326	0.63
35 657	STORA ENSO OYJ - R	EUR	441 627	446 604	0.14
4 480	SYENSQO SA	EUR	375 572	422 285	0.14
8 332	SYMRISE AG	EUR	783 664	830 200	0.27
4 223	TALANX AG	EUR	226 932	273 017	0.09
571 905	TELECOM ITALIA SPA/MILANO	EUR	260 187	168 254	0.05
308 045	TELEFONICA SA	EUR	1 400 606	1 088 631	0.35
3 830	TELEPERFORMANCE SE	EUR	746 202	505 752	0.16
29 225	TENARIS SA	EUR	348 704	463 655	0.15
89 241	TERNA - RETE ELETTRICA NAZIONALE	EUR	602 776	674 127	0.22
6 666	THALES SA	EUR	702 469	892 911	0.29
145 350	TOTALENERGIES SE	EUR	6 535 402	8 953 560	2.85
7 684	UCB SA	EUR	611 359	606 268	0.19
12 785	UMICORE SA	EUR	471 606	318 347	0.10
7 317	UNIBAIL RODAMCO REITS	EUR	677 985	489 654	0.16
101 875	UNICREDIT SPA	EUR	1 615 368	2 502 559	0.80
51 993	UNIVERSAL MUSIC GROUP NV	EUR	1 006 011	1 341 939	0.43
33 853	UPM-KYMMENE OYJ	EUR	979 885	1 153 033	0.37
43 105	VEOLIA ENVIRONNEMENT SA	EUR	1 070 639	1 231 079	0.39
4 131	VERBUND AG	EUR	260 280	347 211	0.11
32 201	VINCI SA	EUR	3 023 326	3 661 254	1.17

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)					
42 289	VIVENDI SE	EUR	330 887	409 188	0.13
7 720	VOESTALPINE AG	EUR	250 865	220 483	0.07
1 736	VOLKSWAGEN AG	EUR	296 826	205 629	0.07
13 356	VOLKSWAGEN AG - PFD	EUR	1 888 746	1 493 201	0.48
45 638	VONOVIA SE	EUR	1 582 371	1 302 509	0.42
1 119	WACKER CHEMIE AG	EUR	141 355	127 902	0.04
10 431	WAREHOUSES DE PAUW CVA	EUR	309 825	297 284	0.10
29 118	WARTSILA OYJ ABP	EUR	328 246	382 174	0.12
16 004	WOLTERS KLUWER NV	EUR	1 353 062	2 059 715	0.66
16 183	WORLDLINE SA	EUR	872 164	253 588	0.08
14 835	ZALANDO SE	EUR	790 858	318 211	0.10
Total Shares			271 325 003	311 546 793	99.60
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			271 325 003	311 546 793	99.60
Total Investments			271 325 003	311 546 793	99.60

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	9.87	France	32.95
Personal Goods	9.10	Germany	25.22
Technology Hardware and Equipment	8.59	Netherlands	18.26
Software and Computer Services	5.82	Spain	7.70
Non-life Insurance	5.33	Italy	5.82
Automobiles and Parts	5.13	Finland	3.22
Oil, Gas and Coal	4.81	Belgium	2.39
Chemicals	4.49	Ireland	1.57
Pharmaceuticals and Biotechnology	4.38	Austria	0.57
Electricity	3.78	Luxembourg	0.57
Aerospace and Defense	3.65	Portugal	0.55
General Industrials	3.35	Switzerland	0.35
Construction and Materials	3.14	United Kingdom	0.25
Telecommunications Service Providers	3.06	Bermuda	0.18
Beverages	2.86		
Medical Equipment and Services	2.36		99.60
Gas, Water and Multi-utilities	2.22		
Industrial Transportation	2.19		
Electronic and Electrical Equipment	2.08		
Media	1.61		
Investment Banking and Brokerage Services	1.50		
Food Producers	1.37		
Personal Care, Drug and Grocery Stores	1.27		
Industrial Support Services	1.12		
Retailers	1.04		
Travel and Leisure	0.90		
Industrial Engineering	0.87		
Real Estate Investment and Services	0.54		
Industrial Materials	0.51		
Real Estate Investment Trusts	0.51		
Household Goods and Home Construction	0.44		
Life Insurance	0.44		
Health Care Providers	0.41		
Industrial Metals and Mining	0.34		
Telecommunications Equipment	0.33		
Tobacco	0.11		
Consumer Services	0.08		
	99.60		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
23 244 850	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	22 707 860	22 624 445	1.38
24 698 000	BUNDESobligation 0% 09/10/2026	EUR	22 849 658	23 310 219	1.43
28 814 810	BUNDESobligation 0% 10/04/2026	EUR	26 895 088	27 425 072	1.68
7 718 320	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	7 298 110	7 424 329	0.45
28 299 690	BUNDESobligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	26 749 576	27 136 573	1.66
23 669 010	BUNDESobligation 0% 11/04/2025	EUR	22 894 264	22 867 577	1.40
33 445 450	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	31 032 244	31 662 139	1.94
34 474 300	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	32 421 518	33 220 470	2.03
31 387 410	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	30 726 472	30 631 915	1.87
31 387 370	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	31 065 669	30 576 006	1.87
16 465 740	BUNDESSCHATZANWEISUNGEN 2.2% 12/12/2024	EUR	16 336 408	16 335 167	1.00
18 009 240	BUNDESSCHATZANWEISUNGEN 2.5% 13/03/2025	EUR	17 890 987	17 940 265	1.10
18 009 250	BUNDESSCHATZANWEISUNGEN 2.8% 12/06/2025	EUR	17 977 548	18 043 648	1.10
10 291 000	BUNDESSCHATZANWEISUNGEN 3.1% 12/12/2025	EUR	10 334 468	10 426 944	0.64
17 494 900	BUNDESSCHATZANWEISUNGEN 3.1% 18/09/2025	EUR	17 520 306	17 663 551	1.08
4 111 000	FINLAND GOVERNMENT BOND 0% 15/09/2026	EUR	3 763 454	3 861 668	0.24
7 076 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	6 678 434	6 781 921	0.42
5 260 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	5 064 482	5 117 138	0.31
6 486 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	6 861 939	6 613 126	0.40
46 854 340	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	45 612 746	45 465 109	2.78
32 684 190	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2025	EUR	31 590 392	31 624 569	1.94
46 915 740	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	43 272 220	44 625 314	2.73
49 205 160	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	47 747 487	47 526 280	2.92
40 677 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	37 783 438	38 420 240	2.35
52 600 160	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	49 434 733	50 372 542	3.09
39 024 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	37 599 676	37 993 052	2.33
49 047 410	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 24/09/2026	EUR	48 259 963	49 252 919	3.02
45 488 160	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	46 394 242	46 649 018	2.85
31 545 230	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	34 316 488	33 473 590	2.05
11 976 940	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	11 442 390	11 631 645	0.71
11 824 800	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	12 877 540	12 158 851	0.74
20 372 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/04/2026	EUR	18 578 680	19 131 345	1.17
19 099 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/08/2026	EUR	17 328 842	17 791 291	1.09
15 743 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/12/2024	EUR	15 248 450	15 268 821	0.93
19 775 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	19 276 245	19 177 993	1.17
19 091 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 01/02/2026	EUR	17 590 924	18 193 341	1.11
15 719 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 15/08/2025	EUR	15 045 650	15 283 898	0.94
16 897 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	16 530 346	16 541 825	1.01
22 004 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/06/2025	EUR	21 506 651	21 539 276	1.32
23 335 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	22 096 734	22 700 755	1.39
17 981 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	17 735 967	17 675 503	1.08
21 022 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	20 277 722	20 691 744	1.27
18 303 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	17 620 914	18 003 563	1.10
23 323 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	23 811 721	23 154 608	1.42

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
19 906 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	19 598 757	19 781 189	1.21
15 871 000	ITALY BUONI POLIENNALI DEL TESORO 3.4% 28/03/2025	EUR	15 827 813	15 914 169	0.97
17 829 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 15/01/2026	EUR	17 857 237	18 059 529	1.11
12 864 000	ITALY BUONI POLIENNALI DEL TESORO 3.6% 29/09/2025	EUR	12 854 137	12 998 943	0.80
16 307 000	ITALY BUONI POLIENNALI DEL TESORO 3.8% 15/04/2026	EUR	16 445 624	16 662 656	1.02
15 179 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/09/2026	EUR	15 256 491	15 586 404	0.95
24 149 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	24 849 096	24 987 695	1.53
26 467 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	28 248 997	27 007 456	1.65
12 784 000	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	14 164 948	14 325 239	0.88
17 239 640	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	16 316 346	16 691 075	1.02
12 191 260	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	12 758 118	12 744 377	0.78
15 238 780	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	14 208 757	14 521 643	0.89
20 504 830	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	19 933 849	19 803 155	1.21
19 515 590	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	18 271 305	18 696 716	1.14
14 286 180	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	14 460 663	14 396 326	0.88
12 102 760	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	12 117 877	12 319 520	0.75
9 318 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	8 989 730	8 997 368	0.55
15 700 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	14 732 321	15 032 593	0.92
13 509 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	13 086 876	13 218 557	0.81
5 027 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2% 15/07/2026	EUR	4 895 416	4 985 879	0.31
10 652 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	11 231 009	11 199 406	0.69
22 005 000	SPAIN GOVERNMENT BOND 0% 31/01/2025	EUR	21 490 835	21 299 080	1.30
21 919 000	SPAIN GOVERNMENT BOND 0% 31/01/2026	EUR	20 251 096	20 751 813	1.27
21 028 000	SPAIN GOVERNMENT BOND 0% 31/05/2025	EUR	20 007 650	20 180 361	1.23
29 512 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	27 946 301	28 528 660	1.75
22 379 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	22 303 638	21 984 906	1.35
23 620 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	22 979 894	23 267 117	1.42
27 769 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	27 465 478	27 502 695	1.68
24 271 000	SPAIN GOVERNMENT BOND 2.8% 31/05/2026	EUR	24 050 145	24 371 482	1.49
24 893 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	26 671 786	25 570 836	1.56
25 375 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	27 217 619	27 422 255	1.68
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 612 538 455	1 622 818 365	99.31
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 612 538 455	1 622 818 365	99.31
Total Investments			1 612 538 455	1 622 818 365	99.31

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.31
	99.31

Geographical classification	%
France	26.03
Italy	25.12
Germany	19.26
Spain	14.74
Austria	3.27
Netherlands	3.24
Belgium	3.19
Portugal	1.63
Ireland	1.46
Finland	1.37
	99.31

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
25 809 290	BUNDESobligation FRN 16/04/2027	EUR	23 879 133	24 175 046	1.53
9 386 450	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001030740)	EUR	8 997 048	9 187 739	0.58
35 187 320	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001141869)	EUR	33 686 251	34 357 251	2.18
29 326 810	BUNDESobligation 2.2% 13/04/2028	EUR	29 124 392	29 608 054	1.88
34 603 000	BUNDESobligation 2.4% 19/10/2028	EUR	34 353 176	35 321 012	2.24
25 809 580	BUNDESrepublik Deutschland Bundesanleihe 0% 15/11/2027	EUR	23 322 442	23 938 902	1.52
31 673 000	BUNDESrepublik Deutschland Bundesanleihe 0% 15/11/2028	EUR	28 249 424	28 908 264	1.83
35 777 930	BUNDESrepublik Deutschland Bundesanleihe 0.25% 15/02/2027	EUR	33 782 294	33 883 489	2.15
33 433 000	BUNDESrepublik Deutschland Bundesanleihe 0.25% 15/08/2028	EUR	30 137 350	31 036 188	1.97
33 433 490	BUNDESrepublik Deutschland Bundesanleihe 0.5% 15/02/2028	EUR	30 427 141	31 580 272	2.00
38 125 810	BUNDESrepublik Deutschland Bundesanleihe 0.5% 15/08/2027	EUR	35 646 502	36 196 263	2.30
16 132 110	BUNDESrepublik Deutschland Bundesanleihe 4.75% 04/07/2028	EUR	17 779 705	18 066 834	1.15
19 942 270	BUNDESrepublik Deutschland Bundesanleihe 5.625% 04/01/2028	EUR	22 705 089	22 726 809	1.44
16 130 000	BUNDESrepublik Deutschland Bundesanleihe 6.5% 04/07/2027	EUR	19 162 478	18 535 144	1.18
7 932 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	7 239 467	7 449 417	0.47
8 761 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	7 756 483	8 068 793	0.51
5 076 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2027	EUR	4 862 791	4 923 923	0.31
6 220 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	6 196 396	6 351 242	0.40
48 619 350	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	44 843 839	45 339 975	2.88
58 181 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/02/2028	EUR	52 821 273	54 827 299	3.48
74 226 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	67 790 070	69 713 840	4.41
69 407 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	63 125 774	64 725 498	4.09
48 723 900	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	46 343 780	46 770 559	2.97
66 991 670	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	67 357 357	68 239 055	4.32
9 091 000	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	8 372 493	8 519 085	0.54
9 920 760	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	9 162 737	9 423 035	0.60
22 645 000	ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/03/2028	EUR	19 446 419	20 301 243	1.29
18 180 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 15/07/2028	EUR	15 709 657	16 323 095	1.04
23 277 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	21 646 055	21 982 333	1.39
25 263 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	22 588 370	23 612 568	1.50
16 774 000	ITALY BUONI POLIENNALI DEL TESORO 1.1% 01/04/2027	EUR	15 524 901	15 901 584	1.01
23 928 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	22 706 703	22 925 178	1.45
28 247 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	26 215 779	27 311 177	1.73
22 523 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	21 354 285	21 940 555	1.39
23 310 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	22 442 025	22 862 215	1.45
20 884 000	ITALY BUONI POLIENNALI DEL TESORO 2.65% 01/12/2027	EUR	19 980 257	20 722 984	1.31
21 468 000	ITALY BUONI POLIENNALI DEL TESORO 3.4% 01/04/2028	EUR	21 304 828	21 870 525	1.39
20 653 000	ITALY BUONI POLIENNALI DEL TESORO 3.8% 01/08/2028	EUR	20 806 092	21 364 909	1.35
29 227 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	30 267 206	31 479 233	2.00
32 568 310	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	36 729 274	36 841 272	2.34
12 995 220	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2027	EUR	11 567 223	11 956 512	0.76
19 949 290	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2027	EUR	18 760 056	19 002 696	1.21
20 397 770	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	18 545 583	19 185 938	1.22
24 269 220	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	27 302 160	27 449 701	1.74

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
18 489 910	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	17 203 111	17 322 642	1.10
20 770 030	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	19 658 582	19 807 547	1.26
22 679 000	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	20 677 187	21 348 650	1.35
15 283 430	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	17 166 609	17 235 583	1.09
9 256 710	PORTUGAL OBRIGACOES DO TESOURO OT 0.7% 15/10/2027	EUR	8 487 046	8 754 256	0.56
18 445 000	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	17 746 023	18 359 046	1.16
10 300 160	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	11 029 369	10 902 307	0.69
11 220 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2028	EUR	9 691 805	10 054 915	0.64
16 834 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	15 724 647	15 892 138	1.01
14 814 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	13 425 206	13 922 790	0.88
11 085 380	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	12 951 394	12 556 742	0.80
26 738 000	SPAIN GOVERNMENT BOND 0% 31/01/2027	EUR	24 327 802	24 750 297	1.57
33 327 000	SPAIN GOVERNMENT BOND 0% 31/01/2028	EUR	28 997 133	30 109 611	1.91
27 152 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2027	EUR	25 319 118	25 567 952	1.62
32 819 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	30 484 821	31 321 797	1.99
29 155 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	26 875 366	27 748 563	1.76
29 512 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	27 688 292	28 375 788	1.80
30 420 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	29 221 876	29 431 654	1.87
23 926 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	25 961 929	26 737 544	1.70
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 532 659 074	1 565 106 528	99.26
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 532 659 074	1 565 106 528	99.26
Total Investments			1 532 659 074	1 565 106 528	99.26

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.26	Germany	23.95
		France	22.17
		Italy	20.64
		Spain	14.21
		Belgium	4.92
		Netherlands	4.80
		Austria	3.32
		Portugal	2.41
		Finland	1.70
		Ireland	1.14
	99.26		99.26

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
39 136 430	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	29 767 991	30 840 290	2.78
42 431 530	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	31 365 655	32 550 075	2.94
35 428 700	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/05/2038	EUR	28 155 981	30 133 172	2.72
46 550 940	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	55 177 504	56 035 229	5.06
40 372 330	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	50 151 431	50 515 878	4.56
8 491 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	5 931 157	6 217 365	0.56
7 659 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	6 459 283	6 657 662	0.60
6 484 000	FINLAND GOVERNMENT BOND 2.75% 15/04/2038	EUR	6 039 892	6 470 124	0.58
72 972 590	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	62 018 103	64 137 069	5.80
77 531 990	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	63 182 779	65 603 694	5.93
27 192 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2038	EUR	20 451 983	22 133 884	2.00
43 723 320	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	45 733 214	50 019 041	4.52
47 793 950	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	56 649 482	57 536 747	5.20
8 842 070	IRELAND GOVERNMENT BOND 0.4% 15/05/2035	EUR	6 701 679	7 022 018	0.63
12 617 670	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	10 613 787	11 258 116	1.02
28 837 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	19 109 523	20 208 970	1.82
23 729 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	17 518 564	18 263 025	1.65
28 307 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	22 861 352	23 730 041	2.14
24 658 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	19 738 280	21 859 070	1.97
19 795 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/03/2038	EUR	17 079 677	18 179 134	1.64
24 388 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	22 644 106	23 454 915	2.12
52 564 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	51 240 196	53 213 165	4.81
19 609 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/04/2035	EUR	18 794 456	20 027 848	1.81
26 651 000	ITALY BUONI POLIENNALI DEL TESORO 4.2% 01/03/2034	EUR	26 192 209	27 836 170	2.51
43 850 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	47 442 164	48 822 590	4.41
11 654 960	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	9 280 948	9 843 430	0.89
14 629 190	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	12 031 812	12 912 747	1.17
16 023 570	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	16 134 937	16 495 464	1.49
33 038 530	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	39 648 830	40 219 454	3.63
17 264 960	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	11 258 112	12 222 038	1.10
29 623 810	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	34 019 450	34 576 022	3.12
11 831 700	PORTUGAL OBRIGACOES DO TESOURO OT 0.9% 12/10/2035	EUR	8 998 392	9 494 584	0.86
13 643 120	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	12 582 793	13 029 316	1.18
5 723 720	PORTUGAL OBRIGACOES DO TESOURO OT 3.5% 18/06/2038	EUR	5 617 032	5 975 621	0.54
17 242 500	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/04/2037	EUR	18 450 051	19 238 147	1.74
13 483 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	9 395 613	9 900 028	0.89
15 292 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	14 640 004	14 988 454	1.35
24 991 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	28 018 379	28 692 917	2.59
24 144 000	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	16 697 135	17 805 234	1.61
36 266 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	30 816 931	31 888 331	2.88

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
36 654 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	39 464 344	40 563 516	3.66
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 048 075 211	1 090 570 595	98.48
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 048 075 211	1 090 570 595	98.48
Total Investments			1 048 075 211	1 090 570 595	98.48

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	98.48
	98.48

Geographical classification	%
Italy	24.88
France	23.42
Germany	18.07
Spain	8.15
Belgium	7.18
Austria	4.84
Portugal	4.31
Netherlands	4.23
Finland	1.75
Ireland	1.65
	98.48

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
3 362 610	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	3 335 568	3 272 862	0.31
2 544 530	BUNDESobligation FRN 16/04/2027	EUR	2 355 217	2 383 410	0.22
3 572 930	BUNDESobligation 0% 09/10/2026	EUR	3 401 491	3 372 167	0.32
4 167 750	BUNDESobligation 0% 10/04/2026	EUR	3 983 063	3 966 739	0.37
1 119 280	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	1 055 109	1 076 647	0.10
4 093 390	BUNDESobligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	3 905 236	3 925 152	0.37
3 044 230	BUNDESobligation 0% 11/04/2025	EUR	2 956 001	2 941 152	0.28
1 193 650	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001030740)	EUR	1 147 843	1 168 380	0.11
3 855 210	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001141869)	EUR	3 740 365	3 764 266	0.35
3 721 660	BUNDESobligation 2.2% 13/04/2028	EUR	3 695 470	3 757 351	0.35
4 390 380	BUNDESobligation 2.4% 19/10/2028	EUR	4 359 157	4 481 480	0.42
4 527 750	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	4 004 633	4 037 123	0.38
4 167 750	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	3 738 909	3 645 406	0.34
4 984 770	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2032	EUR	4 301 633	4 264 670	0.40
3 325 410	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	2 662 434	2 620 490	0.25
3 903 060	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	3 037 442	2 994 115	0.28
5 917 370	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	5 578 114	5 601 856	0.53
4 390 810	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	3 993 443	3 956 866	0.37
1 054 700	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	961 318	933 357	0.09
4 986 630	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	4 476 609	4 408 580	0.41
1 020 340	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	859 071	883 819	0.08
4 763 570	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001102564)	EUR	4 206 794	4 124 537	0.39
1 489 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	796 527	834 531	0.08
5 779 880	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	3 745 717	3 224 133	0.30
4 500 790	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2052	EUR	2 462 429	2 401 577	0.23
3 424 510	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	3 234 998	3 176 302	0.30
4 019 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	3 658 266	3 668 227	0.34
4 539 510	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	4 278 460	4 299 143	0.40
5 510 810	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	5 108 364	5 079 314	0.48
4 242 110	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	3 997 824	3 937 993	0.37
5 336 630	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	5 242 265	5 142 537	0.48
4 242 110	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	4 081 719	4 006 970	0.38
4 837 930	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	4 671 035	4 593 082	0.43
3 740 500	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/05/2038	EUR	3 123 794	3 181 407	0.30
4 540 510	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	4 514 458	4 431 220	0.42
5 471 480	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	4 961 928	4 446 891	0.42
4 167 780	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.7% 15/08/2032	EUR	4 085 927	4 080 632	0.38
870 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053 (ISIN DE0001030757)	EUR	750 514	788 285	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 839 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053 (ISIN DE0001102614)	EUR	3 269 720	3 466 289	0.33
3 870 380	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.1% 15/11/2029	EUR	3 831 980	3 909 510	0.37
6 014 030	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.3% 15/02/2033 (ISIN DE000BU2Z007)	EUR	5 979 074	6 166 726	0.58
932 400	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.3% 15/02/2033 (ISIN DE000BU3Z005)	EUR	921 794	956 661	0.09
1 935 070	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.4% 15/11/2030	EUR	1 923 648	1 992 542	0.19
4 720 510	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	5 441 658	4 882 282	0.46
4 868 120	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	5 647 094	5 059 048	0.47
4 539 260	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.6% 15/08/2033	EUR	4 536 600	4 765 814	0.45
2 814 750	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	3 525 213	3 218 188	0.30
4 104 930	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	5 395 473	4 941 268	0.46
2 565 570	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	3 567 735	3 230 540	0.30
2 046 690	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	2 332 959	2 292 150	0.21
3 657 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	4 792 611	4 576 184	0.43
3 190 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	4 677 218	4 272 084	0.40
2 830 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	3 667 211	3 488 100	0.33
2 530 650	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	2 935 678	2 884 005	0.27
1 748 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	2 230 405	2 173 520	0.20
2 046 690	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.5% 04/07/2027	EUR	2 600 824	2 351 872	0.22
4 540 510	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	4 482 601	4 423 138	0.41
2 082 290	BUNDESSCHATZANWEISUNGEN 2.2% 12/12/2024	EUR	2 062 905	2 065 777	0.19
2 605 350	BUNDESSCHATZANWEISUNGEN 2.5% 13/03/2025	EUR	2 593 787	2 595 372	0.24
2 605 350	BUNDESSCHATZANWEISUNGEN 2.8% 12/06/2025	EUR	2 601 892	2 610 326	0.24
1 488 100	BUNDESSCHATZANWEISUNGEN 3.1% 12/12/2025	EUR	1 493 258	1 507 758	0.14
2 531 020	BUNDESSCHATZANWEISUNGEN 3.1% 18/09/2025	EUR	2 532 578	2 555 419	0.24
606 000	FINLAND GOVERNMENT BOND 0% 15/09/2026	EUR	574 253	569 246	0.05
877 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	776 143	749 625	0.07
837 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	634 618	612 877	0.06
700 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	380 608	346 367	0.03
1 051 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	886 673	881 022	0.08
565 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	392 856	375 375	0.04
1 006 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	973 964	964 191	0.09
726 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2043	EUR	473 611	476 663	0.04
1 009 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	958 857	947 612	0.09
1 234 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	1 124 129	1 136 502	0.11
997 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	901 460	902 435	0.08
711 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	642 251	633 878	0.06
763 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	752 557	742 277	0.07
692 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	595 685	601 528	0.06
596 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2027	EUR	568 096	578 144	0.05
890 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	724 201	677 157	0.06
898 000	FINLAND GOVERNMENT BOND 1.5% 15/09/2032	EUR	807 251	828 279	0.08
809 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	902 351	787 723	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
789 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	829 469	805 648	0.08
577 000	FINLAND GOVERNMENT BOND 2.75% 15/04/2038	EUR	551 160	575 765	0.05
348 000	FINLAND GOVERNMENT BOND 2.875% 15/04/2029	EUR	347 129	357 744	0.03
863 000	FINLAND GOVERNMENT BOND 3% 15/09/2033	EUR	856 006	895 129	0.08
941 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	990 509	959 444	0.09
6 776 750	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	6 623 581	6 575 819	0.62
9 056 600	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	9 555 710	9 171 890	0.85
5 047 800	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2025	EUR	4 851 953	4 884 150	0.46
6 785 570	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	6 519 105	6 454 298	0.61
5 289 730	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	4 887 098	4 932 938	0.46
7 117 400	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	6 895 887	6 874 554	0.64
5 338 820	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2032	EUR	4 250 886	4 366 995	0.41
6 565 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	5 817 099	5 760 411	0.54
8 525 760	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	7 304 278	7 290 803	0.67
8 367 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	6 945 816	6 949 827	0.65
5 903 690	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	5 497 361	5 576 153	0.52
7 607 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	7 354 891	7 285 676	0.68
9 313 080	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	8 687 702	8 502 562	0.79
3 789 320	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	2 641 013	2 624 824	0.25
1 967 560	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	786 724	825 588	0.08
3 190 600	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	1 981 980	1 999 804	0.19
7 382 910	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/02/2028	EUR	6 794 931	6 957 284	0.65
9 418 290	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	8 930 169	8 845 751	0.82
4 805 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	3 164 115	2 756 208	0.26
4 509 520	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	2 720 152	2 533 358	0.24
8 966 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	8 495 980	8 361 830	0.77
6 182 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	6 059 596	5 934 250	0.56
5 644 640	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	5 599 666	5 495 396	0.52
6 681 680	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	6 060 653	5 872 662	0.55
7 313 880	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	6 372 587	6 188 640	0.58
2 416 650	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2038	EUR	1 851 915	1 967 056	0.18
9 485 880	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	9 155 439	8 955 523	0.83
5 250 710	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	4 347 779	3 815 953	0.36
2 534 890	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	1 956 815	1 815 387	0.17
4 830 390	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	4 638 653	4 201 135	0.39
4 551 230	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	4 195 612	3 765 870	0.35
6 672 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/11/2032	EUR	6 304 544	6 426 698	0.60
7 094 210	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 24/09/2026	EUR	6 999 713	7 123 934	0.67
2 273 240	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/05/2043	EUR	2 009 908	2 115 932	0.20
4 961 240	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/02/2029	EUR	4 933 247	5 080 756	0.48
8 750 570	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	9 275 131	8 913 505	0.83
5 649 500	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/05/2033	EUR	5 641 497	5 877 231	0.55
3 197 820	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/05/2054	EUR	2 897 414	3 142 530	0.29
4 408 360	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	5 082 966	4 601 314	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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
6 579 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	7 104 201	6 747 101	0.63
2 133 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/11/2033	EUR	2 181 537	2 307 500	0.22
3 284 470	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	4 300 323	3 881 488	0.36
2 921 190	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	4 005 786	3 499 177	0.33
3 939 700	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	4 841 541	4 506 977	0.42
5 752 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	7 840 187	7 016 379	0.66
4 293 890	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	5 484 569	5 169 199	0.48
5 897 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	7 073 234	6 836 185	0.64
5 238 940	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	7 090 583	6 584 405	0.62
5 092 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	5 677 474	5 403 942	0.51
1 468 590	IRELAND GOVERNMENT BOND 0% 18/10/2031	EUR	1 236 801	1 232 338	0.12
1 126 500	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	1 043 561	1 055 632	0.10
1 203 790	IRELAND GOVERNMENT BOND 0.2% 18/10/2030	EUR	1 067 663	1 049 308	0.10
726 850	IRELAND GOVERNMENT BOND 0.35% 18/10/2032	EUR	605 041	612 756	0.06
850 270	IRELAND GOVERNMENT BOND 0.4% 15/05/2035	EUR	669 728	675 250	0.06
616 470	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	423 748	431 998	0.04
1 249 580	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	1 198 357	1 186 889	0.11
1 832 860	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	1 796 747	1 780 019	0.17
1 562 900	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	1 487 246	1 479 285	0.14
795 180	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	721 605	723 264	0.07
982 240	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	939 537	923 924	0.09
1 367 250	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	1 104 978	1 031 426	0.10
1 122 560	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	1 064 336	1 001 604	0.09
1 669 820	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	1 537 947	1 445 029	0.14
1 381 130	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	1 444 611	1 395 770	0.13
512 640	IRELAND GOVERNMENT BOND 3% 18/10/2043	EUR	503 696	532 028	0.05
1 631 090	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	1 781 058	1 677 168	0.16
2 947 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/04/2026	EUR	2 733 933	2 767 528	0.26
3 373 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/08/2026	EUR	3 086 385	3 142 051	0.29
1 858 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/12/2024	EUR	1 779 174	1 802 037	0.17
2 873 000	ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/03/2028	EUR	2 549 469	2 575 645	0.24
3 831 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	3 692 554	3 715 342	0.35
2 404 000	ITALY BUONI POLIENNALI DEL TESORO 0.45% 15/02/2029	EUR	2 071 756	2 112 996	0.20
2 762 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 01/02/2026	EUR	2 626 006	2 632 131	0.25
2 307 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 15/07/2028	EUR	2 049 524	2 071 363	0.19
2 491 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 01/08/2031	EUR	1 982 221	2 035 670	0.19
3 244 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	3 024 286	3 063 569	0.29
3 640 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/04/2031	EUR	3 101 931	3 078 421	0.29
2 605 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	1 799 204	1 825 584	0.17
3 096 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	2 497 572	2 535 562	0.24
2 813 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	2 396 884	2 432 260	0.23
3 054 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/12/2031	EUR	2 555 094	2 540 012	0.24
3 205 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	2 968 247	2 995 617	0.28
2 129 000	ITALY BUONI POLIENNALI DEL TESORO 1.1% 01/04/2027	EUR	1 976 824	2 018 271	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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 274 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 15/08/2025	EUR	2 184 722	2 211 056	0.21
2 636 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	2 521 797	2 525 525	0.24
3 537 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	3 198 550	3 170 991	0.30
2 144 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	1 686 002	1 650 130	0.15
2 444 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	2 424 866	2 392 627	0.22
3 183 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/06/2025	EUR	3 146 475	3 115 775	0.29
2 610 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	1 721 487	1 650 877	0.15
3 375 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	3 281 422	3 283 268	0.31
3 794 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	3 316 423	3 317 967	0.31
3 589 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	3 238 127	3 226 296	0.30
2 377 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	1 597 789	1 459 145	0.14
2 381 000	ITALY BUONI POLIENNALI DEL TESORO 1.8% 01/03/2041	EUR	1 774 136	1 717 201	0.16
2 601 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	2 560 988	2 556 809	0.24
3 584 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	3 436 842	3 465 262	0.33
3 041 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	3 014 717	2 993 226	0.28
2 857 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	2 803 008	2 783 118	0.26
2 228 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	2 221 120	2 191 550	0.21
880 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	526 527	537 108	0.05
1 355 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	850 686	901 793	0.08
2 488 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	2 463 614	2 440 206	0.23
3 377 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	2 934 656	2 830 973	0.27
2 649 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	2 497 118	2 404 762	0.23
2 517 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	2 026 362	1 840 707	0.17
3 374 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	3 408 451	3 349 640	0.31
2 836 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2032	EUR	2 528 341	2 618 649	0.25
2 880 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	2 866 267	2 861 942	0.27
2 650 000	ITALY BUONI POLIENNALI DEL TESORO 2.65% 01/12/2027	EUR	2 571 245	2 629 569	0.25
2 640 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	2 180 115	2 080 954	0.20
1 444 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	1 167 388	1 057 557	0.10
3 100 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	3 163 255	3 077 122	0.29
3 111 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 15/06/2029	EUR	2 974 022	3 066 077	0.29
2 048 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	1 943 842	1 815 532	0.17
3 419 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	3 481 360	3 406 110	0.32
2 207 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	2 028 836	1 954 828	0.18
1 788 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/03/2038	EUR	1 576 833	1 642 046	0.15
2 665 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	2 451 160	2 309 356	0.22
2 203 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	2 116 748	2 118 713	0.20
3 114 000	ITALY BUONI POLIENNALI DEL TESORO 3.4% 01/04/2028	EUR	3 106 404	3 172 388	0.30
2 296 000	ITALY BUONI POLIENNALI DEL TESORO 3.4% 28/03/2025	EUR	2 286 767	2 302 245	0.22
2 835 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	2 688 040	2 532 789	0.24
4 347 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	4 436 055	4 428 811	0.42
2 579 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 15/01/2026	EUR	2 583 171	2 612 346	0.25
1 861 000	ITALY BUONI POLIENNALI DEL TESORO 3.6% 29/09/2025	EUR	1 856 324	1 880 522	0.18
1 996 000	ITALY BUONI POLIENNALI DEL TESORO 3.7% 15/06/2030	EUR	1 978 652	2 047 836	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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 621 000	ITALY BUONI POLIENNALI DEL TESORO 3.8% 01/08/2028	EUR	2 637 061	2 711 346	0.25
2 359 000	ITALY BUONI POLIENNALI DEL TESORO 3.8% 15/04/2026	EUR	2 377 673	2 410 450	0.23
2 325 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	2 288 466	2 196 544	0.21
2 195 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/09/2026	EUR	2 206 596	2 253 914	0.21
2 579 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/12/2029	EUR	2 591 765	2 672 643	0.25
4 748 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	4 921 743	4 806 638	0.45
1 536 000	ITALY BUONI POLIENNALI DEL TESORO 4% 15/11/2030	EUR	1 515 804	1 601 710	0.15
1 312 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/04/2035	EUR	1 262 582	1 340 024	0.13
1 489 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/10/2031	EUR	1 490 288	1 551 717	0.15
1 840 000	ITALY BUONI POLIENNALI DEL TESORO 4.1% 01/02/2029	EUR	1 850 827	1 929 774	0.18
2 627 000	ITALY BUONI POLIENNALI DEL TESORO 4.2% 01/03/2034	EUR	2 595 836	2 743 823	0.26
2 933 000	ITALY BUONI POLIENNALI DEL TESORO 4.35% 01/11/2033	EUR	2 971 387	3 106 252	0.29
3 609 000	ITALY BUONI POLIENNALI DEL TESORO 4.4% 01/05/2033	EUR	3 730 311	3 846 147	0.36
1 459 000	ITALY BUONI POLIENNALI DEL TESORO 4.45% 01/09/2043	EUR	1 436 725	1 504 871	0.14
3 493 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	3 726 193	3 614 312	0.34
1 404 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/10/2053	EUR	1 368 518	1 444 154	0.14
3 649 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	4 015 106	3 930 192	0.37
2 740 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	3 182 850	2 947 144	0.28
3 828 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	4 040 060	3 906 168	0.37
3 961 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	4 442 559	4 410 177	0.41
3 609 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	4 222 301	3 986 104	0.37
3 466 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	4 119 655	3 829 479	0.36
5 278 140	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	6 039 582	5 879 795	0.55
4 057 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	4 826 840	4 738 089	0.44
4 801 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	5 885 395	5 646 456	0.53
4 132 950	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	4 923 277	4 675 193	0.44
1 849 760	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	2 055 982	2 072 767	0.19
1 599 490	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2027	EUR	1 457 140	1 471 643	0.14
1 976 970	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2031	EUR	1 631 161	1 635 251	0.15
2 162 720	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	1 884 495	1 875 532	0.18
2 161 730	KINGDOM OF BELGIUM GOVERNMENT BOND 0.35% 22/06/2032	EUR	1 780 736	1 807 120	0.17
1 378 660	KINGDOM OF BELGIUM GOVERNMENT BOND 0.4% 22/06/2040	EUR	906 625	919 594	0.09
992 490	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	497 675	447 424	0.04
2 741 380	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2027	EUR	2 606 631	2 611 302	0.24
2 558 620	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	2 442 267	2 406 612	0.23
2 843 260	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	2 693 519	2 643 891	0.25
2 444 020	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	2 391 233	2 366 251	0.22
2 859 480	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	2 648 846	2 583 226	0.24
1 997 320	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	1 843 718	1 787 941	0.17
1 533 960	KINGDOM OF BELGIUM GOVERNMENT BOND 1.4% 22/06/2053	EUR	1 098 612	1 029 088	0.10
1 035 580	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	937 786	874 620	0.08
1 647 440	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	1 337 464	1 240 456	0.12
1 794 930	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	1 377 626	1 338 551	0.13
1 251 090	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	1 143 136	1 104 300	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 316 630	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	1 184 341	1 045 233	0.10
1 106 950	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	948 040	909 359	0.09
860 350	KINGDOM OF BELGIUM GOVERNMENT BOND 2.75% 22/04/2039	EUR	812 352	840 416	0.08
2 683 960	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2033	EUR	2 663 596	2 771 538	0.26
1 447 700	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	1 613 525	1 490 335	0.14
1 624 370	KINGDOM OF BELGIUM GOVERNMENT BOND 3.3% 22/06/2054	EUR	1 527 803	1 658 092	0.16
586 820	KINGDOM OF BELGIUM GOVERNMENT BOND 3.45% 22/06/2043	EUR	591 618	619 306	0.06
1 380 840	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	1 684 097	1 527 651	0.14
1 377 910	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	1 585 662	1 531 988	0.14
2 694 860	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	3 499 663	3 151 019	0.30
1 733 810	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	1 932 087	1 812 473	0.17
2 924 950	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	3 802 100	3 560 688	0.33
3 069 170	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	3 682 760	3 471 385	0.33
2 204 610	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	2 071 519	2 100 861	0.20
2 566 020	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	2 405 012	2 404 027	0.23
1 873 200	NETHERLANDS GOVERNMENT BOND 0% 15/01/2029	EUR	1 657 593	1 684 831	0.16
1 489 620	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	1 091 898	1 054 517	0.10
2 669 700	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	1 562 389	1 376 497	0.13
2 089 890	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	1 872 530	1 818 664	0.17
2 173 190	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	1 845 876	1 845 299	0.17
2 968 270	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	2 882 526	2 866 696	0.27
1 969 020	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	1 800 471	1 778 675	0.17
2 565 770	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	1 943 370	1 902 185	0.18
2 752 640	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	2 656 824	2 637 139	0.25
2 297 370	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2032	EUR	1 965 088	1 983 503	0.19
2 565 810	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	2 458 965	2 446 910	0.23
2 778 030	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	2 681 154	2 615 071	0.25
1 285 570	NETHERLANDS GOVERNMENT BOND 2% 15/01/2054	EUR	1 115 044	1 161 037	0.11
1 093 530	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2030	EUR	1 081 665	1 114 373	0.10
2 258 770	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	2 433 471	2 299 202	0.22
1 740 180	NETHERLANDS GOVERNMENT BOND 2.5% 15/07/2033	EUR	1 674 994	1 765 935	0.17
3 083 520	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	3 576 407	3 233 595	0.30
663 810	NETHERLANDS GOVERNMENT BOND 3.25% 15/01/2044	EUR	658 310	739 206	0.07
2 824 640	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	3 639 791	3 332 652	0.31
2 616 550	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	3 342 597	3 053 959	0.29
1 979 190	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	2 351 644	2 231 992	0.21
1 426 440	PORTUGAL OBRIGACOES DO TESOURO OT 0.3% 17/10/2031	EUR	1 202 387	1 203 145	0.11
1 650 700	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	1 431 423	1 451 130	0.14
1 294 240	PORTUGAL OBRIGACOES DO TESOURO OT 0.7% 15/10/2027	EUR	1 199 664	1 223 989	0.11
991 040	PORTUGAL OBRIGACOES DO TESOURO OT 0.9% 12/10/2035	EUR	797 690	795 280	0.07
844 240	PORTUGAL OBRIGACOES DO TESOURO OT 1% 12/04/2052	EUR	507 364	489 972	0.05
568 460	PORTUGAL OBRIGACOES DO TESOURO OT 1.15% 11/04/2042	EUR	407 752	409 752	0.04
1 061 570	PORTUGAL OBRIGACOES DO TESOURO OT 1.65% 16/07/2032	EUR	939 861	983 311	0.09
1 873 080	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	1 893 846	1 840 432	0.17

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 300 880	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	2 316 397	2 290 158	0.21
1 232 330	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	1 212 585	1 176 887	0.11
2 226 220	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	2 303 605	2 243 384	0.21
1 598 460	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	1 632 264	1 627 088	0.15
518 510	PORTUGAL OBRIGACOES DO TESOURO OT 3.5% 18/06/2038	EUR	514 325	541 330	0.05
1 107 850	PORTUGAL OBRIGACOES DO TESOURO OT 3.875% 15/02/2030	EUR	1 247 431	1 201 065	0.11
782 360	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	937 922	888 385	0.08
1 607 580	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/04/2037	EUR	1 911 722	1 793 641	0.17
1 270 010	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	1 424 387	1 344 255	0.13
2 000 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	1 738 881	1 731 700	0.16
2 208 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	1 890 244	1 857 524	0.17
1 528 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	1 473 392	1 475 422	0.14
1 343 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2028	EUR	1 172 532	1 203 543	0.11
979 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	601 246	613 657	0.06
1 168 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	845 644	857 616	0.08
2 241 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	2 044 682	2 046 750	0.19
2 166 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	2 031 062	2 044 812	0.19
642 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	308 634	307 004	0.03
1 880 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	1 787 610	1 766 899	0.17
1 444 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	918 108	880 248	0.08
2 161 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	2 083 328	2 069 136	0.19
714 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	331 757	338 693	0.03
1 852 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.9% 20/02/2032	EUR	1 600 159	1 629 945	0.15
1 954 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	1 945 756	1 911 989	0.18
385 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	279 634	243 905	0.02
1 465 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	1 233 141	1 126 907	0.11
855 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	684 910	699 723	0.07
729 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2% 15/07/2026	EUR	713 370	723 037	0.07
865 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	771 940	681 213	0.06
1 352 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	1 405 281	1 325 163	0.12
2 202 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.9% 20/02/2033	EUR	2 179 377	2 258 768	0.21
478 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.9% 23/05/2029	EUR	480 072	492 770	0.05
1 259 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	1 490 981	1 315 630	0.12
519 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/10/2053	EUR	502 494	543 419	0.05
651 500	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.45% 20/10/2030	EUR	659 332	692 036	0.06
643 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	821 396	772 217	0.07
2 288 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	2 896 669	2 626 921	0.25
1 501 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	1 713 346	1 578 136	0.15
1 407 180	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	1 709 958	1 593 955	0.15
4 013 000	SPAIN GOVERNMENT BOND 0% 31/01/2025	EUR	3 871 547	3 884 263	0.36
3 171 000	SPAIN GOVERNMENT BOND 0% 31/01/2026	EUR	3 004 489	3 002 144	0.28
3 603 000	SPAIN GOVERNMENT BOND 0% 31/01/2027	EUR	3 276 333	3 335 153	0.31
4 229 000	SPAIN GOVERNMENT BOND 0% 31/01/2028	EUR	3 758 378	3 820 732	0.36
3 042 000	SPAIN GOVERNMENT BOND 0% 31/05/2025	EUR	2 878 910	2 919 377	0.27

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 639 000	SPAIN GOVERNMENT BOND 0.1% 30/04/2031	EUR	2 973 725	3 009 198	0.28
3 806 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	3 341 380	3 333 485	0.31
3 618 000	SPAIN GOVERNMENT BOND 0.5% 31/10/2031	EUR	3 019 086	3 043 136	0.29
3 605 000	SPAIN GOVERNMENT BOND 0.6% 31/10/2029	EUR	3 236 539	3 217 030	0.30
4 678 000	SPAIN GOVERNMENT BOND 0.7% 30/04/2032	EUR	3 883 799	3 947 624	0.37
3 445 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2027	EUR	3 215 847	3 244 019	0.30
3 582 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2029	EUR	3 142 093	3 248 767	0.30
2 061 000	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	1 534 410	1 519 905	0.14
1 673 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	1 084 494	1 119 940	0.11
3 517 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	2 192 039	1 982 498	0.19
2 917 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	2 138 809	2 093 648	0.20
3 738 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	3 458 439	3 401 842	0.32
4 269 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	4 163 146	4 126 757	0.39
4 164 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	4 049 101	3 974 038	0.37
3 189 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	3 083 790	3 035 163	0.28
3 233 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	3 098 091	3 054 894	0.29
3 745 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	3 668 382	3 600 818	0.34
1 168 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	634 674	590 260	0.06
3 860 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	3 794 292	3 734 589	0.35
2 817 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	2 835 011	2 767 393	0.26
3 276 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	2 964 923	2 880 554	0.27
2 718 000	SPAIN GOVERNMENT BOND 1.9% 31/10/2052	EUR	1 840 573	1 882 025	0.18
3 417 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	3 477 823	3 365 950	0.32
3 593 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	3 556 790	3 437 172	0.32
4 017 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	4 073 825	3 978 477	0.37
2 852 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	2 744 672	2 712 223	0.25
3 452 000	SPAIN GOVERNMENT BOND 2.55% 31/10/2032	EUR	3 337 729	3 365 838	0.32
2 738 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	2 513 013	2 357 007	0.22
3 240 000	SPAIN GOVERNMENT BOND 2.8% 31/05/2026	EUR	3 198 895	3 253 414	0.31
3 087 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	2 991 795	2 792 037	0.26
3 440 000	SPAIN GOVERNMENT BOND 3.15% 30/04/2033	EUR	3 374 836	3 497 310	0.33
1 730 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2043	EUR	1 619 431	1 715 191	0.16
2 227 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	2 346 572	2 088 147	0.20
1 007 000	SPAIN GOVERNMENT BOND 3.5% 31/05/2029	EUR	1 016 077	1 051 842	0.10
3 539 000	SPAIN GOVERNMENT BOND 3.55% 31/10/2033	EUR	3 540 876	3 706 501	0.35
1 488 000	SPAIN GOVERNMENT BOND 3.9% 30/07/2039	EUR	1 515 522	1 577 116	0.15
3 281 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	3 851 369	3 630 951	0.34
3 621 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	3 889 379	3 719 600	0.35
3 347 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	4 164 637	3 917 797	0.37
3 077 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	3 951 313	3 647 291	0.34
4 266 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	4 942 415	4 767 298	0.45
2 300 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	3 159 910	2 864 144	0.27
3 623 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	4 680 595	4 422 850	0.41
3 671 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	4 295 296	3 967 176	0.37

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 538 550	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	4 254 106	4 113 069	0.39
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 076 719 904	1 056 012 461	99.04
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 076 719 904	1 056 012 461	99.04
Total Investments			1 076 719 904	1 056 012 461	99.04

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.04
	99.04

Geographical classification	%
France	24.64
Italy	22.20
Germany	19.32
Spain	14.42
Belgium	5.23
Netherlands	4.45
Austria	3.51
Portugal	2.02
Ireland	1.71
Finland	1.54
	99.04

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
39 720 410	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	47 711 249	48 775 657	4.16
45 823 550	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2030	EUR	58 895 265	58 927 797	5.03
22 031 940	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2033	EUR	26 456 814	26 333 809	2.25
29 479 670	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2046	EUR	41 161 261	36 985 104	3.16
26 466 010	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	30 150 820	30 701 895	2.62
26 348 110	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2026	EUR	29 974 242	30 814 760	2.63
31 294 720	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	36 201 305	36 292 297	3.10
33 629 890	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2029	EUR	38 879 494	39 806 614	3.40
13 783 900	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2032	EUR	15 391 332	15 237 390	1.30
16 154 560	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2036	EUR	17 778 922	17 230 244	1.47
6 205 880	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2039	EUR	6 259 800	6 350 920	0.54
48 477 350	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	67 808 999	67 902 423	5.79
19 001 890	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2029	EUR	34 381 368	32 678 530	2.79
35 648 690	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	45 328 588	45 664 116	3.90
24 289 930	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2031	EUR	28 448 623	28 324 409	2.42
23 846 370	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2032	EUR	46 463 185	45 074 488	3.85
5 825 230	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2034	EUR	6 162 074	6 333 712	0.54
26 370 370	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2036	EUR	30 924 757	30 385 656	2.59
13 883 950	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2038	EUR	14 816 608	15 111 657	1.29
26 747 410	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2040	EUR	47 608 352	45 096 900	3.85
26 950 030	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2047	EUR	32 523 842	29 402 750	2.51
12 615 070	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2053	EUR	14 025 127	12 757 153	1.09
19 636 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	22 033 202	22 854 720	1.95
32 837 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	39 026 393	40 611 311	3.47
15 381 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2029	EUR	15 302 098	15 851 938	1.35
28 566 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2030	EUR	31 020 627	32 017 301	2.73
35 956 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2033	EUR	34 209 797	35 454 885	3.03
8 275 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2039	EUR	8 501 964	8 774 225	0.75
14 074 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2051	EUR	11 906 721	10 608 047	0.91
26 004 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	35 667 619	36 029 071	3.08
30 217 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2032	EUR	35 519 808	36 305 305	3.10
27 053 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2035	EUR	42 903 382	42 581 545	3.64
29 195 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2041	EUR	43 967 466	42 107 346	3.59
33 103 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2027	EUR	39 809 031	40 783 676	3.48
35 992 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2030	EUR	44 586 884	44 987 272	3.84
38 485 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2033	EUR	45 388 586	45 302 451	3.87
6 206 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2039	EUR	6 578 313	7 080 773	0.60
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 173 773 918	1 167 538 147	99.67
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 173 773 918	1 167 538 147	99.67
Total Investments			1 173 773 918	1 167 538 147	99.67

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.67
	99.67

Geographical classification	%
France	45.69
Italy	27.59
Germany	14.60
Spain	11.79
	99.67

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					
21 556	ABBOTT LABORATORIES	USD	1 671 964	1 861 256	0.34
23 623	ABBVIE INC	USD	2 757 563	2 871 783	0.53
10 004	ADOBE INC	USD	4 795 227	4 681 940	0.87
117 127	ADVANCED MICRO DEVICES INC	USD	10 867 981	13 544 186	2.51
13 664	AIRBNB INC	USD	1 328 041	1 459 260	0.27
12 237	AKAMAI TECHNOLOGIES INC	USD	1 089 861	1 136 088	0.21
5 582	ALLREAL HOLDING AG	CHF	745 342	782 507	0.14
10 322	ALPHABET CLASS - A	USD	1 046 551	1 131 092	0.21
112 942	ALPHABET INC	USD	12 129 779	12 486 130	2.31
195 083	AMAZON.COM INC	USD	22 700 909	23 252 010	4.32
9 223	APPLE INC	USD	1 412 700	1 392 963	0.26
40 680	APPLIED MATERIALS INC	USD	4 906 952	5 171 928	0.96
28 496	ARCH CAPITAL GROUP LTD	USD	1 816 170	1 660 222	0.31
7 596	ARISTA NETWORKS INC	USD	1 322 752	1 403 341	0.26
461 163	AT&T INC	USD	5 918 428	6 070 373	1.12
22 632	AUTOMATIC DATA PROCESSING INC	USD	4 201 487	4 136 108	0.77
2 230	AUTOZONE INC	USD	4 631 311	4 523 106	0.84
743 264	AXA SA	EUR	16 661 325	18 993 785	3.53
6 538	AXON ENTERPRISE INC	USD	1 194 487	1 324 917	0.25
32 619	BAKER HUGHES CO	USD	892 990	874 604	0.16
1 008	BARRY CALLEBAUT AG - REG	CHF	1 344 851	1 333 195	0.25
90 000	BASF SE - REG	EUR	3 713 427	3 804 328	0.70
20 653	BERKSHIRE HATHAWAY INC - B	USD	5 846 269	5 778 385	1.07
4 664	BIOGEN INC	USD	932 537	946 763	0.18
85 403	BLOCK INC - A	USD	5 131 425	5 182 059	0.96
322 140	BNP PARIBAS SA	EUR	11 683 369	17 472 026	3.24
12 478	BOEING CO	USD	1 882 320	2 551 457	0.47
2 698	BOOKING HOLDINGS INC	USD	6 663 783	7 507 563	1.39
21 249	BOSTON SCIENTIFIC CORP	USD	906 821	963 630	0.18
26 902	CADENCE DESIGN SYSTEMS INC	USD	5 170 899	5 747 947	1.06
57 100	CAESARS ENTERTAINMENT INC	USD	2 061 796	2 099 871	0.39
25 907	CATALENT INC	USD	737 281	913 109	0.17
6 385	CATERPILLAR INC	USD	1 223 692	1 480 939	0.27
15 742	CENTENE CORP	USD	923 667	916 413	0.17
5 689	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	845 297	1 055 000	0.20
2 684	CHARTER COMMUNICATIONS INC	USD	902 664	818 359	0.15
2 859	CHIPOTLE MEXICAN GRILL INC	USD	4 143 781	5 129 106	0.95
167 394	CITIGROUP INC	USD	5 892 540	6 754 758	1.25
39 551	CMS ENERGY CORP	USD	1 771 883	1 801 682	0.33
30 964	COCA-COLA CO	USD	1 440 068	1 431 405	0.27
78 183	CONAGRA BRANDS INC	USD	1 744 616	1 757 751	0.33
27 497	COPART INC	USD	1 047 476	1 056 940	0.20
6 365	COVESTRO AG	EUR	292 043	290 561	0.05
184	CREDIT ACCEPTANCE CORP	USD	63 867	76 894	0.01

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)					
159 290	CVS HEALTH CORP	USD	9 085 349	9 866 533	1.83
311 000	DANONE SA	EUR	18 530 686	15 814 087	2.93
64 072	DATADOG INC	USD	5 420 600	6 100 766	1.13
49 916	DAVITA INC	USD	3 534 103	4 102 081	0.76
56 337	DELTA AIR LINES INC	USD	1 547 347	1 777 922	0.33
65 843	DOORDASH INC	USD	5 131 424	5 107 765	0.95
15 160	EATON CORP PLC	USD	2 834 160	2 863 919	0.53
19 168	EDWARDS LIFESCIENCES CORP	USD	1 045 134	1 146 530	0.21
17 877	ELEVANCE HEALTH INC	USD	6 497 726	6 613 031	1.23
4 063	ELI LILLY & CO	USD	1 849 299	1 857 910	0.34
3 777	EMERSON ELECTRIC CO	USD	271 178	288 378	0.05
473 212	ENGIE SA (ISIN FR00140066D6)	EUR	5 348 810	6 527 365	1.21
94 551	EVONIK INDUSTRIES AG	EUR	1 405 408	1 515 764	0.28
46 509	EXELON CORP	USD	1 454 622	1 309 786	0.24
11 993	EXPEDIA GROUP INC	USD	1 151 968	1 428 039	0.26
3 656	FAIR ISAAC CORP	USD	2 796 754	3 338 350	0.62
914	FERRARI NV	EUR	247 223	241 727	0.04
98 944	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	4 648 998	4 662 470	0.86
29 342	FISERV INC	USD	2 878 044	3 057 648	0.57
9 341	FLEETCOR TECHNOLOGIES INC	USD	1 795 743	2 070 856	0.38
29 197	FORTINET INC	USD	1 426 742	1 340 558	0.25
7 843	F5 NETWORKS INC	USD	1 000 484	1 101 173	0.20
5 226	GOLDMAN SACHS GROUP INC	USD	1 555 812	1 581 491	0.29
35 666	HENRY SCHEIN INC	USD	1 837 873	2 118 247	0.39
5 275	HESS CORP	USD	602 568	596 535	0.11
99 763	HEXPOL AB	SEK	818 537	947 393	0.18
17 240	HOLOGIC INC	USD	962 177	966 292	0.18
2 681	IDEXX LABORATORIES INC	USD	931 480	1 167 341	0.22
7 416	INSULET CORP	USD	970 879	1 262 288	0.23
689 210	INTEL CORP	USD	21 846 548	27 167 932	5.04
34 271	INTERNATIONAL BUSINESS MACHINES CORP	USD	4 359 592	4 396 897	0.81
13 279	INTUIT INC	USD	5 632 462	6 510 812	1.21
12 205	INTUITIVE SURGICAL INC	USD	2 939 296	3 229 983	0.60
17 568	KEYSIGHT TECHNOLOGIES INC	USD	1 859 538	2 192 472	0.41
2 633	KLA CORP	USD	1 217 895	1 200 660	0.22
262 107	LAS VEGAS SANDS CORP	USD	10 321 776	10 118 145	1.87
8 425	LENNAR CORP (ISIN US5260571048)	USD	826 665	985 012	0.18
7 912	LOWE'S COS INC	USD	1 254 540	1 381 283	0.26
7 803	MARSH & MCLENNAN COS INC	USD	1 240 496	1 159 768	0.21
10 253	MASTERCARD INC	USD	3 230 022	3 430 434	0.64
59 033	META PLATFORMS INC	USD	14 421 706	16 391 473	3.04
1 468	METTLER-TOLEDO INTERNATIONAL INC	USD	1 247 231	1 396 823	0.26
3 537	MICROSOFT CORP	USD	1 058 397	1 043 369	0.19
19 919	MID-AMERICA APARTMENT COMMUNITIES INC	USD	1 951 057	2 101 017	0.39

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)					
82 718	MODERNA INC	USD	5 527 175	6 453 179	1.20
183 143	MONSTER BEVERAGE CORP	USD	8 278 068	8 276 698	1.53
18 006	MORGAN STANLEY	USD	1 105 010	1 317 149	0.24
21 009	MOTOROLA SOLUTIONS INC	USD	5 131 387	5 159 926	0.96
58 682	NEWS CORP	USD	1 021 494	1 130 122	0.21
108 623	NEXTERA ENERGY INC	USD	5 131 408	5 175 657	0.96
63 014	NORFOLK SOUTHERN CORP	USD	9 966 844	11 684 677	2.16
89 072	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	975 678	1 400 257	0.26
60 000	NOVOCURE LTD	USD	631 350	702 716	0.13
188 077	NRG ENERGY INC	USD	6 916 689	7 627 727	1.41
5 425	NVIDIA CORP	USD	2 087 917	2 107 496	0.39
38 089	ON SEMICONDUCTOR CORP	USD	2 533 743	2 495 807	0.46
14 482	ONEMAIN HOLDINGS INC	USD	437 714	558 937	0.10
20 736	ORACLE CORP	USD	1 849 337	1 714 976	0.32
1 543	O'REILLY AUTOMOTIVE INC	USD	1 100 696	1 149 993	0.21
127 735	PEPSICO INC	USD	16 979 909	17 018 405	3.15
20 712	PINNACLE WEST CAPITAL CORP	USD	1 209 889	1 167 232	0.22
90 938	PINTEREST INC - A	USD	2 273 457	2 642 319	0.49
28 412	PNC FINANCIAL SERVICES GROUP INC	USD	2 712 965	3 451 294	0.64
7 957	PROGRESSIVE CORP	USD	1 024 091	994 213	0.18
47 494	QORVO INC	USD	4 312 419	4 195 509	0.78
37 524	QUALCOMM INC	USD	4 212 978	4 257 321	0.79
13 063	ROYAL CARIBBEAN CRUISES LTD	USD	993 442	1 326 930	0.25
50 313	SALESFORCE INC	USD	8 697 528	10 385 706	1.92
7 601	SAMPO OYJ	EUR	261 852	260 897	0.05
137 819	SANDOZ GROUP AG	CHF	3 461 409	3 476 063	0.64
172 941	SANOFI SA	EUR	11 358 349	13 451 615	2.49
27 009	SAP SE	EUR	3 285 495	3 264 480	0.60
21 331	SNOWFLAKE INC - A	USD	2 783 211	3 329 916	0.62
19 189	S&P GLOBAL INC	USD	6 514 025	6 631 120	1.23
7 089	STARBUCKS CORP	USD	598 804	533 913	0.10
10 593	STRAUMANN HOLDING AG	CHF	1 164 268	1 338 842	0.25
40 709	SYNCHRONY FINANCIAL	USD	970 354	1 219 576	0.23
13 694	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	1 647 119	1 728 981	0.32
322	TELEDYNE TECHNOLOGIES INC	USD	97 416	112 731	0.02
70 367	TESLA INC	USD	12 889 536	13 716 061	2.54
11 652	TEXAS INSTRUMENTS INC	USD	1 388 610	1 558 088	0.29
66 112	UDR INC	USD	1 738 351	1 985 796	0.37
8 332	UNITEDHEALTH GROUP INC	USD	3 427 585	3 441 057	0.64
6 173	VERISIGN INC	USD	1 025 672	997 351	0.18
56 045	VERIZON COMMUNICATIONS INC	USD	1 639 212	1 657 476	0.31
19 665	VERTEX PHARMACEUTICALS INC	USD	6 008 768	6 276 823	1.16
803 993	VIVENDI SE	EUR	4 338 651	6 741 271	1.25
36 270	WELLS FARGO & CO	USD	1 405 347	1 400 419	0.26

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)					
56 334	WILLIAMS COS INC	USD	1 540 904	1 539 193	0.29
20 359	ZIMMER BIOMET HOLDINGS INC	USD	1 939 115	1 943 641	0.36
Total Shares			494 041 782	538 105 621	99.70
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			494 041 782	538 105 621	99.70
Total Investments			494 041 782	538 105 621	99.70

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	15.90	United States of America	80.39
Technology Hardware and Equipment	11.95	France	14.64
Pharmaceuticals and Biotechnology	7.28	Germany	1.64
Travel and Leisure	6.07	Switzerland	1.28
Retailers	5.61	Bermuda	0.57
Industrial Support Services	5.55	Ireland	0.53
Banks	5.39	Liberia	0.25
Non-life Insurance	5.34	Sweden	0.18
Beverages	4.95	Jersey	0.13
Food Producers	3.50	Finland	0.05
Electricity	3.16	Netherlands	0.04
Health Care Providers	2.79		
Medical Equipment and Services	2.73		99.70
Automobiles and Parts	2.59		
Industrial Transportation	2.16		
Personal Care, Drug and Grocery Stores	1.83		
Telecommunications Service Providers	1.58		
Media	1.46		
Telecommunications Equipment	1.42		
Finance and Credit Services	1.35		
Chemicals	1.22		
Gas, Water and Multi-utilities	1.21		
Real Estate Investment Trusts	0.76		
Aerospace and Defense	0.72		
Oil, Gas and Coal	0.56		
Investment Banking and Brokerage Services	0.54		
General Industrials	0.49		
Electronic and Electrical Equipment	0.48		
Leisure Goods	0.32		
Industrial Engineering	0.27		
Consumer Services	0.20		
Household Goods and Home Construction	0.18		
Real Estate Investment and Services	0.14		
	99.70		

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					
9 995	A O SMITH CORP	USD	615 151	823 988	0.02
102 833	ABB LTD	CHF	3 046 659	4 557 464	0.12
107 022	ABBOTT LABORATORIES	USD	11 092 832	11 779 912	0.31
109 704	ABBVIE INC	USD	13 841 528	17 000 829	0.46
29 246	ABN AMRO BANK NV	EUR	427 960	439 047	0.01
71 695	ABRDN PLC	GBP	256 894	163 276	0.00
39 084	ACCENTURE PLC - A	USD	10 868 087	13 714 966	0.36
1 287	ACCIONA SA	EUR	232 784	189 511	0.01
10 716	ACCOR SA	EUR	378 179	409 575	0.01
8 728	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	226 160	387 198	0.01
9 247	ADECCO GROUP AG - REG	CHF	444 004	453 437	0.01
31 774	ADEVINTA ASA	NOK	356 566	351 664	0.01
9 702	ADIDAS AG - REG	EUR	2 324 061	1 973 701	0.05
12 268	ADMIRAL GROUP PLC	GBP	390 815	419 747	0.01
28 252	ADOBE INC	USD	12 122 048	16 855 143	0.46
100 695	ADVANCED MICRO DEVICES INC	USD	8 468 101	14 843 450	0.39
52 212	ADVANTEST CORP	JPY	1 007 679	1 776 571	0.05
1 274	ADYEN NV	EUR	2 186 953	1 641 784	0.04
10 109	AECOM	USD	873 058	934 375	0.02
100 009	AEGON LTD	EUR	470 341	579 772	0.02
4 494	AENA SME SA	EUR	647 052	814 641	0.02
35 295	AEON CO LTD	JPY	768 065	788 868	0.02
14 425	AERCAP HOLDINGS NV	USD	809 857	1 072 066	0.03
976	AEROPORTS DE PARIS SA	EUR	149 829	126 358	0.00
51 380	AES CORP	USD	1 029 476	989 065	0.03
33 174	AFLAC INC	USD	1 911 612	2 736 855	0.07
12 549	AGC INC	JPY	460 774	466 070	0.01
9 815	AGEAS SA/NV	EUR	472 563	426 205	0.01
19 243	AGILENT TECHNOLOGIES INC	USD	2 247 776	2 675 354	0.07
28 439	AGNICO EAGLE MINES LTD	CAD	1 397 872	1 566 875	0.04
705 135	AIA GROUP LTD	HKD	7 063 019	6 145 090	0.16
69 799	AIB GROUP PLC	EUR	285 142	299 161	0.01
5 764	AIR CANADA	CAD	129 590	81 699	0.00
3 719	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	369 948	723 535	0.02
28 455	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	3 993 956	5 535 948	0.15
13 737	AIR PRODUCTS AND CHEMICALS INC	USD	3 473 514	3 761 191	0.10
24 831	AIRBNB INC	USD	3 541 870	3 380 492	0.09
37 607	AIRBUS SE	EUR	4 569 729	5 806 821	0.15
4 893	AISIN CORP	JPY	182 734	171 210	0.00
30 741	AJINOMOTO CO INC	JPY	884 125	1 186 204	0.03
7 856	AKAMAI TECHNOLOGIES INC	USD	741 814	929 758	0.02
25 172	AKER BP ASA	NOK	720 681	732 428	0.02
10 823	AKZO NOBEL NV	EUR	928 452	894 520	0.02
5 856	ALBEMARLE CORP	USD	1 132 629	846 075	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)					
26 982	ALBERTSONS COMPANIES INC	USD	549 327	620 586	0.02
29 614	ALCON INC	CHF	1 993 772	2 309 657	0.06
11 113	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	1 661 791	1 408 795	0.04
17 153	ALFA LAVAL AB	SEK	493 051	686 607	0.02
43 316	ALGONQUIN POWER & UTILITIES CORP	CAD	616 316	274 624	0.01
4 450	ALIGN TECHNOLOGY INC	USD	1 601 275	1 219 300	0.03
46 469	ALIMENTATION COUCHE-TARD INC	CAD	1 844 703	2 749 852	0.07
7 082	ALLEGION PLC	USD	780 189	897 219	0.02
17 000	ALLIANT ENERGY CORP	USD	924 162	872 100	0.02
25 471	ALLIANZ SE - REG	EUR	5 800 201	6 807 636	0.18
15 577	ALLSTATE CORP	USD	1 829 007	2 180 468	0.06
11 982	ALLY FINANCIAL INC	USD	457 200	418 411	0.01
7 197	ALNYLAM PHARMACEUTICALS INC	USD	1 145 711	1 377 578	0.04
365 758	ALPHABET CLASS - A	USD	38 482 131	51 092 735	1.37
321 223	ALPHABET INC	USD	33 589 129	45 269 957	1.21
10 666	ALSTOM SA	EUR	438 131	143 507	0.00
9 211	ALTAGAS LTD	CAD	158 351	194 334	0.01
112 178	ALTRIA GROUP INC	USD	5 249 368	4 525 261	0.12
26 698	AMADEUS IT GROUP SA - A	EUR	1 641 371	1 913 437	0.05
571 652	AMAZON.COM INC	USD	73 761 627	86 856 806	2.32
88 913	AMCOR PLC	USD	1 016 566	857 121	0.02
15 563	AMEREN CORP	USD	1 304 948	1 125 827	0.03
32 067	AMERICAN ELECTRIC POWER CO INC	USD	2 820 163	2 604 161	0.07
38 528	AMERICAN EXPRESS CO	USD	5 822 088	7 217 836	0.19
5 886	AMERICAN FINANCIAL GROUP INC/OH	USD	695 323	699 787	0.02
16 144	AMERICAN HOMES 4 RENT	USD	596 664	580 538	0.02
45 561	AMERICAN INTERNATIONAL GROUP INC	USD	2 423 822	3 086 758	0.08
29 120	AMERICAN TOWER CORP	USD	6 483 161	6 286 426	0.17
11 322	AMERICAN WATER WORKS CO INC	USD	1 602 997	1 494 391	0.04
6 147	AMERIPRISE FINANCIAL INC	USD	1 421 756	2 334 815	0.06
15 326	AMETEK INC	USD	1 886 510	2 527 104	0.07
32 968	AMGEN INC	USD	7 702 722	9 495 443	0.25
37 983	AMPHENOL CORP - A	USD	2 597 485	3 765 255	0.10
4 094	AMPLIFON SPA	EUR	175 967	141 733	0.00
7 835	AMPOL LTD	AUD	162 214	193 264	0.01
2 003	AMUNDI SA	EUR	154 721	136 297	0.00
5 284	ANA HOLDINGS INC	JPY	136 544	114 690	0.00
31 341	ANALOG DEVICES INC	USD	4 829 353	6 223 069	0.17
73 438	ANGLO AMERICAN PLC	GBP	2 532 621	1 844 805	0.05
56 156	ANHEUSER-BUSCH INBEV SA/NV	EUR	3 542 633	3 623 952	0.10
32 798	ANNALY CAPITAL MANAGEMENT INC	USD	873 683	635 297	0.02
5 136	ANSYS INC	USD	1 435 414	1 863 752	0.05
33 985	ANTOFAGASTA PLC	GBP	598 055	727 609	0.02
179 965	ANZ GROUP HOLDINGS LTD	AUD	3 193 678	3 182 935	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)					
12 862	AON PLC - A	USD	3 386 689	3 743 099	0.10
103	AP MOLLER - MAERSK A/S - A	DKK	209 750	182 851	0.00
280	AP MOLLER - MAERSK A/S - B	DKK	564 368	503 709	0.01
16 544	APA CORP	USD	777 710	593 599	0.02
74 630	APA GROUP	AUD	461 126	434 887	0.01
25 181	APOLLO GLOBAL MANAGEMENT INC	USD	1 536 590	2 346 617	0.06
961 365	APPLE INC	USD	128 138 010	185 091 604	4.93
50 939	APPLIED MATERIALS INC	USD	5 226 413	8 255 684	0.22
16 764	APTIV PLC	USD	1 801 369	1 504 066	0.04
36 164	ARC RESOURCES LTD	CAD	555 269	539 467	0.01
38 365	ARCELORMITTAL SA	EUR	955 032	1 088 104	0.03
24 236	ARCH CAPITAL GROUP LTD	USD	1 182 932	1 800 008	0.05
34 567	ARCHER-DANIELS-MIDLAND CO	USD	2 336 066	2 496 429	0.07
10 275	ARES MANAGEMENT CORP - A	USD	805 441	1 221 903	0.03
3 699	ARGENX SE	EUR	1 388 183	1 403 575	0.04
16 644	ARISTA NETWORKS INC	USD	1 951 377	3 919 828	0.10
34 870	ARISTOCRAT LEISURE LTD	AUD	886 562	971 247	0.03
2 018	ARKEMA SA	EUR	233 883	229 606	0.01
13 640	ARTHUR J GALLAGHER & CO	USD	2 211 979	3 067 363	0.08
25 922	ASAHI GROUP HOLDINGS LTD	JPY	978 603	966 789	0.03
7 096	ASAHI INTECC CO LTD	JPY	177 952	144 381	0.00
71 481	ASAHI KASEI CORP	JPY	664 406	526 804	0.01
29 235	ASHTREAD GROUP PLC	GBP	1 537 318	2 035 569	0.05
3 054	ASM INTERNATIONAL NV	EUR	1 014 703	1 585 424	0.04
25 024	ASML HOLDING NV	EUR	13 308 599	18 844 071	0.51
2 378	ASPEN TECHNOLOGY INC	USD	548 118	523 517	0.01
9 473	ASR NEDERLAND NV	EUR	382 808	446 828	0.01
68 438	ASSA ABLOY AB	SEK	1 625 299	1 971 407	0.05
64 631	ASSICURAZIONI GENERALI SPA	EUR	1 202 212	1 363 994	0.04
26 128	ASSOCIATED BRITISH FOODS PLC	GBP	567 553	788 380	0.02
3 150	ASSURANT INC	USD	443 431	530 744	0.01
109 114	ASTELLAS PHARMA INC	JPY	1 678 110	1 304 910	0.03
95 099	ASTRAZENECA PLC	GBP	11 134 300	12 850 289	0.34
10 493	ASX LTD	AUD	608 424	451 501	0.01
176 400	ATLAS COPCO AB	SEK	2 140 870	3 037 772	0.08
109 129	ATLAS COPCO AB - B	SEK	1 189 490	1 617 792	0.04
8 908	ATLISSIAN CORP	USD	1 463 808	2 118 857	0.06
8 454	ATMOS ENERGY CORP	USD	894 301	979 819	0.03
450 048	AT&T INC	USD	9 082 488	7 551 805	0.20
111 608	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	543 287	621 845	0.02
159 903	AURIZON HOLDINGS LTD	AUD	442 655	414 615	0.01
75 214	AUTO TRADER GROUP PLC	GBP	594 232	691 681	0.02
13 980	AUTODESK INC	USD	2 988 083	3 403 850	0.09
26 076	AUTOMATIC DATA PROCESSING INC	USD	5 357 118	6 074 926	0.16

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 161	AUTOZONE INC	USD	2 093 623	3 001 893	0.08
9 083	AVALONBAY COMMUNITIES INC	USD	1 831 104	1 700 519	0.05
39 017	AVANTOR INC	USD	1 003 612	890 758	0.02
5 338	AVERY DENNISON CORP	USD	934 936	1 079 130	0.03
140 945	AVIVA PLC	GBP	728 481	781 035	0.02
1 449	AVOLTA AG - REG	CHF	51 118	56 953	0.00
111 072	AXA SA	EUR	3 039 785	3 618 296	0.10
5 138	AXON ENTERPRISE INC	USD	1 034 066	1 327 300	0.04
4 100	AZBIL CORP	JPY	177 723	135 697	0.00
1 395	AZRIELI GROUP LTD	ILS	102 770	90 729	0.00
2 460	BACHEM HOLDING AG - B	CHF	275 452	189 990	0.01
64 602	BAKER HUGHES CO	USD	1 890 123	2 208 096	0.06
19 766	BALL CORP	USD	1 365 480	1 136 940	0.03
2 714	BALOISE HOLDING AG - REG	CHF	422 012	425 018	0.01
366 471	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 141 689	3 330 067	0.09
74 465	BANCO BPM SPA	EUR	412 248	393 274	0.01
979 515	BANCO SANTANDER SA	EUR	3 406 950	4 089 499	0.11
28 671	BANDAI NAMCO HOLDINGS INC	JPY	636 065	574 823	0.02
73 421	BANK HAPOALIM BM	ILS	619 424	662 864	0.02
96 316	BANK LEUMI LE-ISRAEL BM	ILS	750 139	778 624	0.02
445 302	BANK OF AMERICA CORP	USD	15 358 593	14 993 318	0.40
49 748	BANK OF IRELAND GROUP PLC	EUR	399 939	451 613	0.01
42 459	BANK OF MONTREAL	CAD	3 934 703	4 221 725	0.11
46 449	BANK OF NEW YORK MELLON CORP	USD	2 148 885	2 417 670	0.06
76 001	BANK OF NOVA SCOTIA	CAD	4 201 220	3 717 606	0.10
1 785	BANQUE CANTONALE VAUDOISE	CHF	199 133	230 118	0.01
899 024	BARCLAYS PLC	GBP	1 926 054	1 762 391	0.05
33 611	BARRATT DEVELOPMENTS PLC	GBP	288 494	241 053	0.01
101 451	BARRICK GOLD CORP	CAD	1 870 756	1 841 895	0.05
320	BARRY CALLEBAUT AG - REG	CHF	570 862	539 528	0.01
52 329	BASF SE - REG	EUR	3 362 350	2 819 739	0.07
8 692	BATH & BODY WORKS INC	USD	504 220	375 147	0.01
29 959	BAXTER INTERNATIONAL INC	USD	1 940 137	1 158 215	0.03
12 800	BAYCURRENT CONSULTING INC	JPY	502 735	449 516	0.01
57 968	BAYER AG	EUR	3 550 435	2 153 475	0.06
18 691	BAYERISCHE MOTOREN WERKE AG	EUR	1 685 554	2 080 806	0.06
5 347	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	434 671	531 295	0.01
7 410	BCE INC	CAD	336 539	293 173	0.01
4 993	BE SEMICONDUCTOR INDUSTRIES NV	EUR	574 943	752 592	0.02
8 184	BECHTLE AG	EUR	395 505	410 346	0.01
18 563	BECTON DICKINSON & CO	USD	4 642 840	4 526 216	0.12
5 826	BEIERSDORF AG	EUR	685 488	873 323	0.02
37 192	BEIJER REF AB	SEK	548 455	497 844	0.01
16 087	BENTLEY SYSTEMS INC	USD	861 871	839 420	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 691	BERKELEY GROUP HOLDINGS PLC	GBP	209 221	220 578	0.01
80 846	BERKSHIRE HATHAWAY INC - B	USD	22 948 390	28 834 534	0.78
12 600	BEST BUY CO INC	USD	1 109 152	986 328	0.03
312 351	BHP GROUP LTD	AUD	8 836 757	10 743 957	0.29
4 824	BILL.COM HOLDINGS INC	USD	958 991	393 590	0.01
8 317	BIOGEN INC	USD	2 223 483	2 152 190	0.06
10 400	BIOMARIN PHARMACEUTICAL INC	USD	881 180	1 002 768	0.03
3 798	BIOMERIEUX	EUR	369 801	422 063	0.01
837	BIO-RAD LABORATORIES INC	USD	423 381	270 259	0.01
10 326	BIO-TECHNE CORP	USD	983 861	796 754	0.02
329	BKW AG	CHF	55 783	58 441	0.00
9 319	BLACKROCK INC	USD	6 241 296	7 565 164	0.20
44 450	BLACKSTONE INC - A	USD	3 978 071	5 819 394	0.15
33 585	BLOCK INC - A	USD	3 465 502	2 597 800	0.07
35 796	BLUESCOPE STEEL LTD	AUD	430 353	571 551	0.02
62 178	BNP PARIBAS SA	EUR	3 553 273	4 298 990	0.11
188 202	BOC HONG KONG HOLDINGS LTD	HKD	642 412	510 961	0.01
35 994	BOEING CO	USD	7 994 928	9 382 196	0.25
13 428	BOLIDEN AB	SEK	526 994	419 048	0.01
29 071	BOLLORE SE	EUR	138 210	181 601	0.00
2 249	BOOKING HOLDINGS INC	USD	4 965 207	7 977 698	0.21
9 261	BOOZ ALLEN HAMILTON HOLDING CORP	USD	765 001	1 184 575	0.03
16 626	BORGWARNER INC	USD	606 215	596 042	0.02
12 337	BOSTON PROPERTIES INC	USD	1 004 639	865 687	0.02
86 753	BOSTON SCIENTIFIC CORP	USD	3 739 566	5 015 191	0.13
7 545	BOUYGUES SA	EUR	292 712	284 376	0.01
1 028 321	BP PLC	GBP	5 581 382	6 110 623	0.16
85 639	BRAMBLES LTD	AUD	685 599	794 722	0.02
10 631	BRENNTAG SE	EUR	754 857	977 297	0.03
37 694	BRIDGESTONE CORP	JPY	1 512 806	1 561 448	0.04
130 445	BRISTOL-MYERS SQUIBB CO	USD	8 336 561	6 693 133	0.18
133 920	BRITISH AMERICAN TOBACCO PLC	GBP	5 101 460	3 918 806	0.10
27 448	BROADCOM INC	USD	15 357 486	30 638 830	0.82
6 819	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	1 053 100	1 403 009	0.04
26 566	BROOKFIELD ASSET MANAGEMENT LTD - A	CAD	889 467	1 072 224	0.03
88 667	BROOKFIELD CORP	CAD	3 192 666	3 573 960	0.10
4 246	BROOKFIELD RENEWABLE CORP - A	CAD	195 815	122 813	0.00
7 764	BROTHER INDUSTRIES LTD	JPY	151 507	123 939	0.00
16 905	BROWN & BROWN INC	USD	1 010 686	1 202 115	0.03
16 246	BROWN-FORMAN CORP - B	USD	1 082 897	927 647	0.02
31	BRP INC	CAD	2 296	2 229	0.00
293 498	BT GROUP PLC	GBP	688 393	462 439	0.01
56 609	BUDWEISER BREWING CO APAC LTD	HKD	178 453	105 989	0.00
9 003	BUILDERS FIRSTSOURCE INC	USD	1 043 846	1 502 961	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)					
7 739	BUNGE GLOBAL SA	USD	643 136	781 252	0.02
25 061	BUNZL PLC	GBP	848 110	1 019 108	0.03
21 798	BURBERRY GROUP PLC	GBP	519 963	393 469	0.01
17 045	BUREAU VERITAS SA	EUR	444 234	430 614	0.01
4 309	BURLINGTON STORES INC	USD	1 006 556	838 014	0.02
17 151	CADENCE DESIGN SYSTEMS INC	USD	2 513 993	4 671 418	0.12
28 129	CAE INC	CAD	606 661	610 105	0.02
16 969	CAESARS ENTERTAINMENT INC	USD	1 250 240	795 507	0.02
249 729	CAIXABANK SA	EUR	869 805	1 027 866	0.03
6 327	CAMDEN PROPERTY TRUST	USD	698 298	628 208	0.02
25 663	CAMECO CORP	CAD	666 213	1 111 875	0.03
10 748	CAMPBELL SOUP CO	USD	510 513	464 636	0.01
9 651	CANADIAN APARTMENT PROPERTIES REIT	CAD	364 374	357 171	0.01
55 439	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	2 654 288	2 682 381	0.07
35 792	CANADIAN NATIONAL RAILWAY CO	CAD	3 974 502	4 520 797	0.12
66 130	CANADIAN NATURAL RESOURCES LTD	CAD	2 827 883	4 353 642	0.12
59 728	CANADIAN PACIFIC KANSAS CITY LTD	CAD	4 041 144	4 748 860	0.13
1 887	CANADIAN TIRE CORP LTD - A	CAD	240 567	201 378	0.01
4 200	CANADIAN UTILITIES LTD	CAD	115 473	101 575	0.00
58 900	CANON INC	JPY	1 416 722	1 512 399	0.04
5 800	CAPCOM CO LTD	JPY	160 377	187 437	0.00
9 530	CAPGEMINI SE	EUR	1 598 861	1 987 031	0.05
22 066	CAPITAL ONE FINANCIAL CORP	USD	2 503 223	2 893 294	0.08
242 439	CAPITALAND ASCENDAS REIT	SGD	508 542	556 885	0.01
278 531	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	448 112	434 972	0.01
168 649	CAPITALAND INVESTMENT LTD/SINGAPORE	SGD	278 498	404 009	0.01
15 088	CARDINAL HEALTH INC	USD	975 552	1 520 870	0.04
4 016	CARL ZEISS MEDITEC AG	EUR	559 002	438 481	0.01
3 710	CARLISLE COS INC	USD	1 042 061	1 159 115	0.03
6 556	CARLSBERG AS - B	DKK	963 692	822 665	0.02
18 376	CARLYLE GROUP INC	USD	595 584	747 719	0.02
12 233	CARMAX INC	USD	1 115 302	938 760	0.02
64 766	CARNIVAL CORP	USD	1 143 284	1 200 762	0.03
34 532	CARREFOUR SA	EUR	613 453	631 885	0.02
54 864	CARRIER GLOBAL CORP	USD	2 049 131	3 151 937	0.08
31 731	CARSales.COM LTD	AUD	584 462	674 228	0.02
12 025	CATALENT INC	USD	983 212	540 283	0.01
32 050	CATERPILLAR INC	USD	6 209 672	9 476 224	0.25
7 332	CBOE GLOBAL MARKETS INC	USD	924 747	1 309 202	0.03
18 421	CBRE GROUP INC	USD	1 334 067	1 714 811	0.05
4 981	CCL INDUSTRIES INC	CAD	233 363	225 099	0.01
7 790	CDW CORP/DE	USD	1 260 680	1 770 823	0.05
7 660	CELANESE CORP - A	USD	884 162	1 190 134	0.03
34 206	CELLNEX TELECOM SAU	EUR	1 500 039	1 347 437	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)					
12 577	CELSIUS HOLDINGS INC	USD	622 666	685 698	0.02
9 936	CENCORA INC	USD	1 289 750	2 040 656	0.05
96 102	CENOVUS ENERGY INC	CAD	1 442 427	1 609 222	0.04
31 715	CENTENE CORP	USD	2 279 227	2 353 570	0.06
33 661	CENTERPOINT ENERGY INC	USD	926 822	961 695	0.03
41 705	CENTRAL JAPAN RAILWAY CO	JPY	1 207 294	1 060 226	0.03
296 918	CENTRICA PLC	GBP	432 929	532 362	0.01
11 471	CERIDIAN HCM HOLDING INC	USD	884 217	769 934	0.02
11 197	CF INDUSTRIES HOLDINGS INC	USD	783 004	890 162	0.02
13 487	CGI INC	CAD	1 130 974	1 451 895	0.04
6 613	CH ROBINSON WORLDWIDE INC	USD	648 702	571 297	0.02
2 958	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	816 265	699 271	0.02
94 080	CHARLES SCHWAB CORP	USD	5 968 295	6 472 704	0.17
6 334	CHARTER COMMUNICATIONS INC	USD	3 135 765	2 461 899	0.07
6 000	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	718 443	916 740	0.02
14 041	CHENIERE ENERGY INC	USD	1 566 339	2 396 939	0.06
7 131	CHESAPEAKE ENERGY CORP	USD	738 044	548 659	0.01
110 978	CHEVRON CORP	USD	14 956 301	16 553 478	0.45
17 464	CHIBA BANK LTD	JPY	104 917	126 167	0.00
1 629	CHIPOTLE MEXICAN GRILL INC	USD	2 285 095	3 725 458	0.10
57	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	595 935	683 357	0.02
7	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	764 879	848 360	0.02
6 251	CHR HANSEN HOLDING A/S	DKK	465 999	524 472	0.01
25 825	CHUBB LTD	USD	4 697 938	5 836 450	0.16
50 767	CHUBU ELECTRIC POWER CO INC	JPY	593 631	655 924	0.02
37 431	CHUGAI PHARMACEUTICAL CO LTD	JPY	1 106 635	1 418 332	0.04
16 636	CHURCH & DWIGHT CO INC	USD	1 502 354	1 573 100	0.04
25 956	CIE DE SAINT-GOBAIN SA	EUR	1 394 957	1 911 295	0.05
32 920	CIE FINANCIERE RICHEMONT SA - REG	CHF	3 777 811	4 527 544	0.12
39 208	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 254 998	1 405 879	0.04
18 797	CIGNA GROUP	USD	4 483 052	5 628 762	0.15
11 191	CINCINNATI FINANCIAL CORP	USD	1 205 171	1 157 821	0.03
5 949	CINTAS CORP	USD	2 309 899	3 585 224	0.10
252 508	CISCO SYSTEMS INC	USD	12 601 494	12 756 704	0.34
119 419	CITIGROUP INC	USD	6 819 348	6 142 913	0.16
35 632	CITIZENS FINANCIAL GROUP INC	USD	1 270 791	1 180 844	0.03
13 445	CITY DEVELOPMENTS LTD	SGD	80 494	67 780	0.00
103 876	CK ASSET HOLDINGS LTD	HKD	654 364	521 470	0.01
130 391	CK HUTCHISON HOLDINGS LTD	HKD	997 816	698 829	0.02
21 554	CK INFRASTRUCTURE HOLDINGS LTD	HKD	140 598	119 245	0.00
20 231	CLARIANT AG - REG	CHF	376 391	298 553	0.01
26 748	CLEVELAND-CLIFFS INC	USD	620 000	546 194	0.01
7 320	CLOROX CO	USD	1 161 138	1 043 759	0.03
16 300	CLOUDFLARE INC	USD	1 263 275	1 357 138	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)					
86 335	CLP HOLDINGS LTD	HKD	771 661	712 587	0.02
22 539	CME GROUP INC	USD	4 589 523	4 746 713	0.13
17 284	CMS ENERGY CORP	USD	1 004 858	1 003 682	0.03
78 198	CNH INDUSTRIAL NV	EUR	917 541	957 106	0.03
251 582	COCA-COLA CO	USD	14 411 848	14 825 727	0.39
10 813	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	548 768	721 660	0.02
19 706	COCA-COLA HBC AG	GBP	598 865	579 029	0.02
3 891	COCHLEAR LTD	AUD	599 332	792 971	0.02
29 329	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	2 074 862	2 215 219	0.06
9 968	COINBASE GLOBAL INC - A	USD	1 044 933	1 733 635	0.05
64 994	COLES GROUP LTD	AUD	768 871	714 453	0.02
48 702	COLGATE-PALMOLIVE CO	USD	3 630 615	3 882 036	0.10
8 414	COLOPLAST A/S	DKK	1 157 148	962 550	0.03
255 803	COMCAST CORP	USD	11 331 346	11 216 962	0.30
60 697	COMMERZBANK AG	EUR	432 258	721 447	0.02
101 880	COMMONWEALTH BANK OF AUSTRALIA	AUD	6 669 920	7 772 047	0.21
100 190	COMPASS GROUP PLC	GBP	2 181 008	2 740 849	0.07
35 027	COMPUTERSHARE LTD	AUD	534 658	582 934	0.02
26 545	CONAGRA BRANDS INC	USD	872 277	760 780	0.02
72 478	CONCORDIA FINANCIAL GROUP LTD	JPY	249 277	331 390	0.01
4 141	CONFLUENT INC	USD	117 149	96 899	0.00
73 009	CONOCOPHILLIPS	USD	5 995 877	8 474 155	0.23
22 432	CONSOLIDATED EDISON INC	USD	1 969 765	2 040 639	0.05
9 534	CONSTELLATION BRANDS INC - A	USD	2 141 357	2 304 845	0.06
21 012	CONSTELLATION ENERGY CORP	USD	1 424 187	2 456 093	0.07
1 297	CONSTELLATION SOFTWARE INC/CANADA	CAD	1 971 347	3 231 435	0.09
7 215	CONTINENTAL AG	EUR	635 672	613 056	0.02
3 065	COOPER COS INC	USD	1 066 833	1 159 919	0.03
56 398	COPART INC	USD	1 788 763	2 763 502	0.07
46 676	CORNING INC	USD	1 586 623	1 421 284	0.04
43 502	CORTEVA INC	USD	2 050 664	2 084 616	0.06
23 593	COSTAR GROUP INC	USD	1 600 354	2 061 792	0.05
27 495	COSTCO WHOLESALE CORP	USD	12 399 064	18 148 900	0.49
40 609	COTERRA ENERGY INC	USD	1 009 703	1 036 342	0.03
14 941	COVESTRO AG	EUR	790 779	869 461	0.02
1 852	COVIVIO SA/FRANCE	EUR	164 251	99 590	0.00
63 202	CREDIT AGRICOLE SA	EUR	798 731	897 276	0.02
46 291	CRH PLC	GBP	512 404	3 192 456	0.08
7 242	CRODA INTERNATIONAL PLC	GBP	625 314	466 209	0.01
13 476	CROWDSTRIKE HOLDINGS INC - A	USD	2 320 917	3 440 692	0.09
26 804	CROWN CASTLE INC	USD	4 031 413	3 087 553	0.08
9 348	CROWN HOLDINGS INC	USD	781 929	860 857	0.02
30 219	CSL LTD	AUD	5 735 750	5 910 670	0.16
128 741	CSX CORP	USD	3 862 558	4 463 450	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)					
9 488	CUMMINS INC	USD	1 978 821	2 273 040	0.06
80 081	CVS HEALTH CORP	USD	6 615 784	6 323 196	0.17
2 767	CYBERARK SOFTWARE LTD	USD	400 276	606 111	0.02
7 333	DAI NIPPON PRINTING CO LTD	JPY	172 704	217 056	0.01
25 821	DAIFUKU CO LTD	JPY	500 138	522 446	0.01
54 541	DAI-ICHI LIFE HOLDINGS INC	JPY	930 994	1 157 517	0.03
118 026	DAIICHI SANKYO CO LTD	JPY	3 057 414	3 241 571	0.09
17 313	DAIKIN INDUSTRIES LTD	JPY	2 905 310	2 822 665	0.08
38 304	DAIMLER TRUCK HOLDING AG	EUR	1 033 155	1 439 472	0.04
4 428	DAITO TRUST CONSTRUCTION CO LTD	JPY	472 163	513 532	0.01
41 830	DAIWA HOUSE INDUSTRY CO LTD	JPY	1 145 374	1 267 540	0.03
226	DAIWA HOUSE REIT INVESTMENT CORP	JPY	490 894	403 491	0.01
77 136	DAIWA SECURITIES GROUP INC	JPY	418 463	519 292	0.01
42 315	DANAHER CORP	USD	8 904 411	9 789 152	0.26
37 212	DANONE SA	EUR	2 370 791	2 412 114	0.06
39 773	DANSKE BANK A/S	DKK	633 141	1 063 232	0.03
8 440	DARDEN RESTAURANTS INC	USD	1 100 131	1 386 692	0.04
10 838	DARLING INGREDIENTS INC	USD	778 478	540 166	0.01
823	DASSAULT AVIATION SA	EUR	102 644	162 916	0.00
38 721	DASSAULT SYSTEMES SE	EUR	1 551 800	1 892 070	0.05
14 924	DATADOG INC	USD	1 574 211	1 811 475	0.05
30 978	DAVIDE CAMPARI-MILANO NV	EUR	350 211	349 556	0.01
2 178	DAVITA INC	USD	195 281	228 167	0.01
104 663	DBS GROUP HOLDINGS LTD	SGD	2 378 323	2 650 880	0.07
8 622	DCC PLC	GBP	558 078	635 063	0.02
1 847	DECKERS OUTDOOR CORP	USD	877 281	1 234 590	0.03
17 296	DEERE & CO	USD	5 558 062	6 916 152	0.18
10 808	DELIVERY HERO SE	EUR	684 050	298 596	0.01
14 797	DELL TECHNOLOGIES INC	USD	751 515	1 131 971	0.03
5 260	DELTA AIR LINES INC	USD	240 607	211 610	0.01
7 032	DEMANT A/S	DKK	224 038	308 442	0.01
101 448	DENSO CORP	JPY	1 394 673	1 530 571	0.04
13 976	DENTSU GROUP INC	JPY	483 428	358 669	0.01
3 941	DESCARTES SYSTEMS GROUP INC	CAD	271 483	332 738	0.01
132 010	DEUTSCHE BANK AG - REG	EUR	1 397 731	1 802 978	0.05
12 117	DEUTSCHE BOERSE AG	EUR	2 033 167	2 496 311	0.07
19 652	DEUTSCHE LUFTHANSA AG - REG	EUR	180 509	174 711	0.00
63 970	DEUTSCHE POST AG - REG	EUR	2 900 249	3 169 654	0.08
192 818	DEUTSCHE TELEKOM AG - REG	EUR	3 664 225	4 632 672	0.12
40 033	DEVON ENERGY CORP	USD	1 626 660	1 813 495	0.05
23 885	DEXCOM INC	USD	2 304 564	2 963 890	0.08
39 700	DEXUS	AUD	313 693	208 045	0.01
140 163	DIAGEO PLC	GBP	6 049 801	5 102 966	0.14
10 196	DIAMONDBACK ENERGY INC	USD	1 340 198	1 581 196	0.04

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 490	DIASORIN SPA	EUR	387 742	256 464	0.01
5 187	DICK'S SPORTING GOODS INC	USD	661 361	762 230	0.02
2 313	D'IETEREN GROUP	EUR	376 435	451 989	0.01
18 935	DIGITAL REALTY TRUST INC	USD	2 469 593	2 548 272	0.07
4 844	DISCO CORP	JPY	525 907	1 201 895	0.03
17 304	DISCOVER FINANCIAL SERVICES	USD	1 724 373	1 944 970	0.05
55 823	DNB BANK ASA	NOK	1 090 921	1 187 290	0.03
11 993	DOCUSIGN INC	USD	1 268 846	712 984	0.02
12 820	DOLLAR GENERAL CORP	USD	2 588 191	1 742 879	0.05
12 408	DOLLAR TREE INC	USD	1 459 122	1 762 556	0.05
18 618	DOLLARAMA INC	CAD	950 102	1 348 265	0.04
49 540	DOMINION ENERGY INC	USD	3 539 903	2 328 380	0.06
2 290	DOMINO'S PIZZA INC	USD	848 458	944 007	0.03
17 256	DOORDASH INC	USD	1 574 814	1 707 136	0.05
9 848	DOVER CORP	USD	1 327 486	1 514 721	0.04
41 918	DOW INC	USD	2 320 209	2 298 783	0.06
19 518	DR HORTON INC	USD	1 629 520	2 966 346	0.08
6 581	DR ING HC F PORSCHE AG	EUR	571 126	580 849	0.02
29 958	DRAFTKINGS INC	USD	888 228	1 056 020	0.03
10 188	DROPBOX INC	USD	237 128	300 342	0.01
11 021	DSM-FIRMENICH AG	EUR	1 459 460	1 120 040	0.03
11 833	DSV A/S	DKK	1 985 757	2 078 738	0.06
12 215	DTE ENERGY CO	USD	1 387 349	1 346 826	0.04
45 785	DUKE ENERGY CORP	USD	4 518 416	4 442 976	0.12
26 528	DUPONT DE NEMOURS INC	USD	1 818 822	2 040 799	0.05
18 447	DYNATRACE INC	USD	884 378	1 008 866	0.03
17 504	EAST JAPAN RAILWAY CO	JPY	1 169 664	1 009 292	0.03
9 392	EASTMAN CHEMICAL CO	USD	805 637	843 589	0.02
25 295	EATON CORP PLC	USD	3 613 489	6 091 542	0.16
31 690	EBAY INC	USD	1 560 521	1 382 318	0.04
16 720	EBOS GROUP LTD	NZD	384 541	375 810	0.01
14 851	ECOLAB INC	USD	2 751 702	2 945 696	0.08
17 231	EDENRED SE	EUR	985 389	1 030 513	0.03
23 523	EDISON INTERNATIONAL	USD	1 576 002	1 681 659	0.04
227 107	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 117 755	1 142 730	0.03
28 407	EDP RENOVAVEIS SA	EUR	619 441	581 311	0.02
35 087	EDWARDS LIFESCIENCES CORP	USD	3 113 419	2 675 384	0.07
4 515	EIFFAGE SA	EUR	461 248	483 887	0.01
14 952	EISAI CO LTD	JPY	961 177	747 918	0.02
2 482	ELBIT SYSTEMS	ILS	473 352	529 359	0.01
14 807	ELECTRONIC ARTS INC	USD	1 843 647	2 025 746	0.05
34 894	ELEMENT FLEET MANAGEMENT CORP	CAD	490 579	570 537	0.02
14 846	ELEVANCE HEALTH INC	USD	6 003 294	7 000 780	0.19
49 866	ELI LILLY & CO	USD	14 291 325	29 067 889	0.78

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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)					
2 381	ELIA GROUP SA/NV	EUR	335 171	297 998	0.01
8 088	ELISA OYJ	EUR	467 135	374 084	0.01
12 706	EMERA INC	CAD	590 377	484 687	0.01
37 109	EMERSON ELECTRIC CO	USD	3 138 959	3 611 819	0.10
5 571	EMPIRE CO LTD	CAD	153 995	148 083	0.00
416	EMS-CHEMIE HOLDING AG	CHF	294 754	336 606	0.01
8 183	ENAGAS SA	EUR	194 774	137 986	0.00
133 721	ENBRIDGE INC	CAD	5 107 849	4 837 293	0.13
44 097	ENDEAVOUR GROUP LTD/AUSTRALIA	AUD	229 996	156 766	0.00
10 716	ENDEAVOUR MINING PLC	CAD	199 453	241 933	0.01
18 823	ENDESA SA	EUR	412 657	383 836	0.01
508 035	ENEL SPA	EUR	3 420 498	3 776 882	0.10
206 003	ENEOS HOLDINGS INC	JPY	802 052	818 869	0.02
108 242	ENGIE SA (ISIN FR0010208488)	EUR	1 505 455	1 903 308	0.05
136 575	ENI SPA	EUR	1 856 642	2 315 516	0.06
6 944	ENPHASE ENERGY INC	USD	1 443 124	917 580	0.02
37 853	ENTAIN PLC	GBP	536 046	479 739	0.01
10 918	ENTEGRIS INC	USD	1 245 538	1 308 195	0.03
12 531	ENTERGY CORP	USD	1 350 565	1 268 012	0.03
36 767	EOG RESOURCES INC	USD	3 761 537	4 446 969	0.12
149 492	E.ON SE	EUR	1 754 515	2 006 407	0.05
4 205	EPAM SYSTEMS INC	USD	1 371 898	1 250 315	0.03
30 975	EPIROC AB - A	SEK	559 263	621 476	0.02
23 744	EPIROC AB - B	SEK	384 521	415 609	0.01
21 523	EQT AB	SEK	549 269	608 667	0.02
26 102	EQT CORP	USD	1 179 466	1 009 103	0.03
7 137	EQUIFAX INC	USD	1 431 007	1 764 909	0.05
5 667	EQUINIX INC	USD	3 934 723	4 564 145	0.12
53 392	EQUINOR ASA	NOK	1 464 576	1 693 652	0.05
21 103	EQUITABLE HOLDINGS INC	USD	556 642	702 730	0.02
10 484	EQUITY LIFESTYLE PROPERTIES INC	USD	712 699	739 541	0.02
24 879	EQUITY RESIDENTIAL	USD	1 798 060	1 521 600	0.04
1 506	ERIE INDEMNITY CO - A	USD	358 784	504 390	0.01
25 383	ERSTE GROUP BANK AG	EUR	889 473	1 029 885	0.03
65 200	ESR GROUP LTD	HKD	205 288	90 178	0.00
17 695	ESSENTIAL UTILITIES INC	USD	835 288	660 908	0.02
4 771	ESSEX PROPERTY TRUST INC	USD	1 214 230	1 182 922	0.03
17 473	ESSILORLUXOTTICA SA	EUR	2 917 338	3 505 161	0.09
44 084	ESSITY AB	SEK	1 158 747	1 093 586	0.03
13 401	ESTEE LAUDER COS INC - A	USD	3 096 439	1 959 896	0.05
6 296	ETSY INC	USD	951 106	510 291	0.01
1 302	EURAZEO SE	EUR	100 275	103 339	0.00
7 800	EUROFINS SCIENTIFIC SE	EUR	552 600	508 188	0.01
7 355	EURONEXT NV	EUR	612 695	639 008	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)					
2 541	EVEREST GROUP LTD	USD	736 967	898 447	0.02
14 290	EVERGY INC	USD	856 335	746 510	0.02
20 673	EVERSOURCE ENERGY	USD	1 585 399	1 275 938	0.03
10 520	EVOLUTION AB	SEK	1 065 433	1 254 944	0.03
6 894	EVONIK INDUSTRIES AG	EUR	210 053	140 886	0.00
12 754	EXACT SCIENCES CORP	USD	987 182	943 541	0.03
57 480	EXELON CORP	USD	2 179 384	2 063 532	0.05
6 427	EXOR NV	EUR	517 383	642 512	0.02
8 451	EXPEDIA GROUP INC	USD	1 169 123	1 282 777	0.03
10 514	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	1 095 434	1 337 381	0.04
53 172	EXPERIAN PLC	GBP	1 841 135	2 170 378	0.06
14 189	EXTRA SPACE STORAGE INC	USD	2 112 644	2 274 922	0.06
247 797	EXXON MOBIL CORP	USD	20 131 905	24 774 744	0.67
2 291	FACTSET RESEARCH SYSTEMS INC	USD	900 727	1 092 922	0.03
1 658	FAIR ISAAC CORP	USD	902 993	1 929 929	0.05
1 477	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	925 545	1 369 359	0.04
64 885	FANUC CORP	JPY	2 181 620	1 908 626	0.05
10 559	FAST RETAILING CO LTD	JPY	2 314 453	2 620 651	0.07
38 035	FASTENAL CO	USD	1 859 943	2 463 527	0.07
45 940	FASTIGHETS AB BALDER - B	SEK	305 581	326 025	0.01
15 367	FEDEX CORP	USD	3 224 611	3 887 390	0.10
13 582	FERGUSON PLC	GBP	1 640 205	2 611 801	0.07
7 285	FERRARI NV	EUR	1 459 225	2 456 059	0.07
30 819	FERROVIAL SE	EUR	883 322	1 124 140	0.03
19 456	FIDELITY NATIONAL FINANCIAL INC - A	USD	732 681	992 645	0.03
34 239	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	3 531 897	2 056 737	0.05
45 044	FIFTH THIRD BANCORP	USD	1 428 065	1 553 568	0.04
36 188	FINECOBANK BANCA FINECO SPA	EUR	479 431	543 061	0.01
649	FIRST CITIZENS BANCSHARES INC/NC	USD	546 360	920 912	0.02
40 882	FIRST QUANTUM MINERALS LTD	CAD	896 220	336 392	0.01
5 876	FIRST SOLAR INC	USD	1 013 766	1 012 317	0.03
38 176	FIRSTENERGY CORP	USD	1 490 922	1 399 532	0.04
2 916	FIRSTSERVICE CORP	CAD	411 406	474 682	0.01
38 753	FISERV INC	USD	4 116 738	5 147 949	0.14
47 904	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	731 149	715 793	0.02
4 971	FLEETCOR TECHNOLOGIES INC	USD	1 234 049	1 404 854	0.04
738	FLUTTER ENTERTAINMENT PLC	GBP	66 034	131 145	0.00
9 467	FLUTTER ENTERTAINMENT PLC	EUR	1 472 706	1 673 235	0.04
7 894	FMC CORP	USD	869 276	497 717	0.01
227 330	FORD MOTOR CO	USD	2 987 489	2 771 153	0.07
110 409	FORTESCUE LTD	AUD	1 403 404	2 186 284	0.06
40 765	FORTINET INC	USD	2 019 700	2 385 975	0.06
29 584	FORTIS INC/CANADA	CAD	1 280 037	1 222 975	0.03
24 231	FORTIVE CORP	USD	1 579 045	1 784 129	0.05

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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)					
26 294	FORTUM OYJ	EUR	553 905	379 336	0.01
10 439	FORTUNE BRANDS INNOVATIONS INC	USD	654 532	794 825	0.02
15 945	FOX CORP (ISIN US35137L1052)	USD	487 572	473 088	0.01
4 917	FOX CORP (ISIN US35137L2043)	USD	147 194	135 955	0.00
11 376	FRANCO-NEVADA CORP	CAD	1 374 940	1 266 226	0.03
25 411	FRANKLIN RESOURCES INC	USD	640 814	756 994	0.02
92 797	FREEMPORT-MCMORAN INC - B	USD	2 979 027	3 950 368	0.11
16 585	FRESENIUS MEDICAL CARE AG	EUR	932 172	695 451	0.02
31 570	FRESENIUS SE & CO KGAA	EUR	1 272 702	978 908	0.03
11 838	FUJII ELECTRIC CO LTD	JPY	476 258	509 610	0.01
22 090	FUJIFILM HOLDINGS CORP	JPY	1 230 013	1 327 625	0.04
11 015	FUJITSU LTD	JPY	1 460 952	1 662 251	0.04
3 923	FUTU HOLDINGS LTD	USD	253 459	214 313	0.01
3 495	F5 NETWORKS INC	USD	588 848	625 535	0.02
110 806	GALAXY ENTERTAINMENT GROUP LTD	HKD	760 419	620 825	0.02
29 162	GALP ENERGIA SGPS SA	EUR	404 406	429 732	0.01
13 764	GAMING AND LEISURE PROPERTIES INC	USD	664 365	679 253	0.02
10 702	GARMIN LTD	USD	1 203 993	1 375 635	0.04
4 684	GARTNER INC	USD	1 119 436	2 112 999	0.06
26 612	GE HEALTHCARE TECHNOLOGIES INC	USD	1 663 427	2 058 970	0.05
13 678	GEA GROUP AG	EUR	495 715	569 473	0.02
2 377	GEBERIT AG - REG	CHF	1 308 167	1 522 298	0.04
1 510	GECINA SA	EUR	226 618	183 649	0.00
35 527	GEN DIGITAL INC	USD	806 418	810 726	0.02
68 341	GENERAL ELECTRIC CO	USD	5 068 471	8 722 362	0.23
33 772	GENERAL MILLS INC	USD	2 280 650	2 199 908	0.06
82 383	GENERAL MOTORS CO	USD	3 430 159	2 959 197	0.08
4 523	GENMAB A/S	DKK	1 429 385	1 444 366	0.04
297 202	GENTING SINGAPORE LTD	SGD	171 846	225 306	0.01
7 439	GENUINE PARTS CO	USD	945 771	1 030 302	0.03
2 463	GEORGE WESTON LTD	CAD	221 349	307 266	0.01
15 572	GETINGE AB - B	SEK	439 608	346 582	0.01
28 659	GETLINK SE - REG	EUR	453 798	524 418	0.01
13 424	GFL ENVIRONMENTAL INC	CAD	412 285	465 348	0.01
6 375	GILDAN ACTIVEWEAR INC	CAD	210 484	211 854	0.01
75 952	GILEAD SCIENCES INC	USD	5 307 915	6 152 872	0.16
547	GIVAUDAN SA - REG	CHF	1 959 063	2 264 370	0.06
17 133	GJENSIDIGE FORSIKRING ASA	NOK	356 530	316 319	0.01
674 060	GLENCORE PLC	GBP	2 884 839	4 056 613	0.11
15 139	GLOBAL PAYMENTS INC	USD	2 250 829	1 922 653	0.05
1 259	GLOBAL-E ONLINE LTD	USD	46 608	49 894	0.00
6 337	GLOBE LIFE INC	USD	678 646	771 340	0.02
450	GLP J-REIT	JPY	532 998	448 468	0.01
8 682	GODADDY INC	USD	642 141	921 681	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)					
20 638	GOLDMAN SACHS GROUP INC	USD	6 450 204	7 961 521	0.21
112 591	GOODMAN GROUP	AUD	1 438 144	1 943 698	0.05
62 978	GPT GROUP	AUD	235 581	199 394	0.01
121 818	GRAB HOLDINGS LTD	USD	492 575	410 527	0.01
12 586	GRACO INC	USD	889 085	1 091 961	0.03
16 145	GREAT-WEST LIFE CO INC	CAD	431 194	537 021	0.01
9 807	GRIFOLS SA	EUR	259 401	167 429	0.00
5 850	GROUPE BRUXELLES LAMBERT NV	EUR	545 821	460 238	0.01
257 394	GSK PLC	GBP	4 959 623	4 758 361	0.13
39 570	H & M HENNES & MAURITZ AB - B	SEK	666 344	693 486	0.02
320 220	HALEON PLC	GBP	1 274 471	1 312 995	0.03
57 855	HALLIBURTON CO	USD	1 827 307	2 091 458	0.06
29 864	HALMA PLC	GBP	867 378	869 511	0.02
4 610	HAMAMATSU PHOTONICS KK	JPY	225 804	189 658	0.01
66 911	HANG LUNG PROPERTIES LTD	HKD	152 694	93 230	0.00
44 168	HANG SENG BANK LTD	HKD	739 889	515 010	0.01
13 243	HANKYU HANSHIN HOLDINGS INC	JPY	443 557	421 676	0.01
3 573	HANNOVER RUECK SE - REG	EUR	693 236	853 718	0.02
11 696	HARGREAVES LANSDOWN PLC	GBP	247 418	109 437	0.00
20 970	HARTFORD FINANCIAL SERVICES GROUP INC	USD	1 365 438	1 685 569	0.04
5 230	HASBRO INC	USD	461 162	267 044	0.01
11 928	HCA HEALTHCARE INC	USD	2 351 726	3 228 671	0.09
43 941	HEALTHPEAK PROPERTIES INC	USD	1 025 111	870 032	0.02
3 721	HEICO CORP (ISIN US4228061093)	USD	529 677	665 575	0.02
5 899	HEICO CORP (ISIN US4228062083)	USD	691 432	840 254	0.02
9 015	HEIDELBERG MATERIALS AG	EUR	651 472	806 034	0.02
8 605	HEINEKEN HOLDING NV	EUR	764 927	728 122	0.02
16 645	HEINEKEN NV	EUR	1 604 032	1 690 492	0.04
5 433	HELLOFRESH SE	EUR	384 509	85 882	0.00
2 246	HELVETIA HOLDING AG	CHF	307 719	309 297	0.01
47 750	HENDERSON LAND DEVELOPMENT CO LTD	HKD	216 998	147 067	0.00
6 159	HENKEL AG & CO KGAA	EUR	479 101	442 094	0.01
9 368	HENKEL AG & CO KGAA - PFD	EUR	793 365	753 982	0.02
5 451	HENRY SCHEIN INC	USD	385 973	412 695	0.01
1 935	HERMES INTERNATIONAL SCA	EUR	2 572 216	4 101 431	0.11
9 054	HERSHEY CO	USD	1 796 477	1 688 028	0.04
16 383	HESS CORP	USD	1 576 863	2 361 773	0.06
72 634	HEWLETT PACKARD ENTERPRISE CO	USD	1 008 321	1 233 325	0.03
123 041	HEXAGON AB	SEK	1 264 608	1 476 685	0.04
11 315	HF SINCLAIR CORP	USD	705 364	628 775	0.02
1 870	HIKARI TSUSHIN INC	JPY	293 471	310 119	0.01
8 986	HIKMA PHARMACEUTICALS PLC	GBP	172 339	204 931	0.01
15 054	HILTON WORLDWIDE HOLDINGS INC	USD	1 849 408	2 741 183	0.07
1 022	HIROSE ELECTRIC CO LTD	JPY	139 369	115 734	0.00

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 489	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	231 202	224 418	0.01
59 561	HITACHI LTD	JPY	2 981 487	4 296 605	0.11
124 338	HKT TRUST & HKT LTD	HKD	177 743	148 405	0.00
34 051	HOLCIM AG - REG	CHF	1 718 044	2 671 082	0.07
5 524	HOLMEN AB	SEK	212 652	233 340	0.01
14 535	HOLOGIC INC	USD	969 794	1 038 526	0.03
61 998	HOME DEPOT INC	USD	17 985 240	21 485 407	0.58
266 931	HONDA MOTOR CO LTD	JPY	2 483 547	2 775 719	0.07
41 694	HONEYWELL INTERNATIONAL INC	USD	7 881 888	8 743 649	0.23
646 840	HONG KONG & CHINA GAS CO LTD	HKD	783 900	495 366	0.01
71 331	HONG KONG EXCHANGES & CLEARING LTD	HKD	3 064 250	2 448 166	0.07
37 905	HONGKONG LAND HOLDINGS LTD	USD	203 483	131 909	0.00
17 174	HORMEL FOODS CORP	USD	791 973	551 457	0.01
11 600	HOSHIZAKI CORP	JPY	398 257	424 653	0.01
42 150	HOST HOTELS & RESORTS INC	USD	686 152	820 661	0.02
27 442	HOWMET AEROSPACE INC	USD	896 524	1 485 161	0.04
22 331	HOYA CORP	JPY	2 425 708	2 791 771	0.07
55 331	HP INC	USD	1 583 821	1 664 910	0.04
1 218 815	HSBC HOLDINGS PLC	GBP	8 174 468	9 873 802	0.26
3 891	HUBBELL INC	USD	982 286	1 279 867	0.03
2 919	HUBSPOT INC	USD	1 243 969	1 694 596	0.05
12 615	HULIC CO LTD	JPY	127 480	132 118	0.00
7 898	HUMANA INC	USD	3 427 159	3 615 783	0.10
85 553	HUNTINGTON BANCSHARES INC/OH	USD	1 138 356	1 088 234	0.03
3 192	HUNTINGTON INGALLS INDUSTRIES INC	USD	683 475	828 771	0.02
21 462	HUSQVARNA AB - B	SEK	217 894	176 716	0.00
4 361	HYATT HOTELS CORP - AB3905	USD	468 697	568 718	0.02
21 403	HYDRO ONE LTD	CAD	524 268	644 391	0.02
6 240	IA FINANCIAL CORP INC	CAD	358 973	427 465	0.01
360 807	IBERDROLA SA	EUR	3 669 162	4 730 972	0.13
6 500	IBIDEN CO LTD	JPY	334 125	360 317	0.01
80 542	ICL GROUP LTD	ILS	478 043	409 542	0.01
66 045	IDEMITSU KOSAN CO LTD	JPY	314 926	359 551	0.01
5 539	IDEX CORP	USD	1 095 268	1 202 572	0.03
4 797	IDEXX LABORATORIES INC	USD	1 916 167	2 662 575	0.07
6 863	IDP EDUCATION LTD	AUD	167 449	93 799	0.00
2 752	IGM FINANCIAL INC	CAD	85 998	73 068	0.00
34 096	IGO LTD	AUD	351 640	210 551	0.01
4 800	IIDA GROUP HOLDINGS CO LTD	JPY	96 281	71 891	0.00
19 306	ILLINOIS TOOL WORKS INC	USD	3 932 693	5 057 014	0.13
10 359	ILLUMINA INC	USD	2 843 218	1 442 387	0.04
4 667	IMCD NV	EUR	805 065	812 234	0.02
49 897	IMPERIAL BRANDS PLC	GBP	1 111 227	1 149 062	0.03
11 816	IMPERIAL OIL LTD	CAD	455 980	676 374	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 170	INCYTE CORP	USD	705 316	575 784	0.02
63 043	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 920 237	2 745 923	0.07
4 287	INDUSTRIVARDEN AB - A	SEK	138 171	139 910	0.00
5 344	INDUSTRIVARDEN AB - C	SEK	149 676	174 088	0.00
18 636	INDUTRADE AB	SEK	419 799	484 121	0.01
79 061	INFINEON TECHNOLOGIES AG - REG	EUR	2 529 443	3 301 253	0.09
97 947	INFORMA PLC	GBP	667 321	975 404	0.03
11 049	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	122 778	139 750	0.00
225 710	ING GROEP NV	EUR	2 692 758	3 372 445	0.09
27 368	INGERSOLL RAND INC	USD	1 287 782	2 116 641	0.06
70 810	INPEX CORP	JPY	703 696	956 573	0.03
5 236	INSULET CORP	USD	1 137 460	1 136 107	0.03
146 389	INSURANCE AUSTRALIA GROUP LTD	AUD	542 316	565 366	0.02
11 412	INTACT FINANCIAL CORP	CAD	1 522 333	1 764 323	0.05
261 254	INTEL CORP	USD	11 544 849	13 128 014	0.35
34 203	INTERCONTINENTAL EXCHANGE INC	USD	3 603 786	4 392 691	0.12
10 263	INTERCONTINENTAL HOTELS GROUP PLC	GBP	613 152	927 581	0.02
54 968	INTERNATIONAL BUSINESS MACHINES CORP	USD	7 158 464	8 990 016	0.24
15 118	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	1 733 590	1 224 104	0.03
19 539	INTERNATIONAL PAPER CO	USD	810 757	706 335	0.02
27 679	INTERPUBLIC GROUP OF COS INC	USD	894 003	903 443	0.02
9 327	INTERTEK GROUP PLC	GBP	578 181	504 839	0.01
1 015 708	INTESA SANPAOLO SPA	EUR	2 508 678	2 966 012	0.08
16 910	INTUIT INC	USD	7 043 106	10 569 257	0.28
21 817	INTUITIVE SURGICAL INC	USD	5 613 554	7 360 183	0.20
17 098	INVESTMENT AB LATOUR - B	SEK	361 696	445 016	0.01
102 575	INVESTOR AB - B	SEK	1 797 179	2 376 624	0.06
36 264	INVITATION HOMES INC REITS	USD	1 275 145	1 236 965	0.03
1 240	IPSEN SA	EUR	128 141	147 798	0.00
11 668	IQVIA HOLDINGS INC	USD	2 331 452	2 699 742	0.07
19 844	IRON MOUNTAIN INC	USD	895 380	1 388 683	0.04
87 359	ISRAEL DISCOUNT BANK A	ILS	475 457	439 110	0.01
33 732	ISUZU MOTORS LTD	JPY	409 199	434 511	0.01
77 412	ITOCHU CORP	JPY	2 313 314	3 166 655	0.08
19 869	IVANHOE MINES LTD	CAD	156 614	193 626	0.01
6 103	J M SMUCKER CO	USD	780 245	771 297	0.02
57 515	J SAINSBURY PLC	GBP	191 391	221 861	0.01
7 812	JABIL INC	USD	893 822	995 249	0.03
3 582	JACK HENRY & ASSOCIATES INC	USD	603 694	585 335	0.02
27 700	JAMES HARDIE INDUSTRIES PLC	AUD	697 211	1 067 717	0.03
4 762	JAPAN AIRLINES CO LTD	JPY	114 277	93 734	0.00
36 375	JAPAN EXCHANGE GROUP INC	JPY	603 341	769 660	0.02
545	JAPAN METROPOLITAN FUND INVEST	JPY	449 303	393 925	0.01
103 385	JAPAN POST BANK CO LTD	JPY	867 695	1 053 063	0.03

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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)					
133 341	JAPAN POST HOLDINGS CO LTD	JPY	1 087 719	1 191 254	0.03
6 592	JAPAN POST INSURANCE CO LTD	JPY	115 647	117 083	0.00
100	JAPAN REAL ESTATE INVESTMENT CORP	JPY	489 934	414 243	0.01
79 455	JAPAN TOBACCO INC	JPY	1 631 482	2 054 288	0.05
11 791	JARDINE MATHESON HOLDINGS LTD	USD	658 025	485 907	0.01
3 801	JAZZ PHARMACEUTICALS PLC	USD	523 306	467 523	0.01
4 260	JB HUNT TRANSPORT SERVICES INC	USD	664 889	850 892	0.02
84 791	JD SPORTS FASHION PLC	GBP	194 552	179 373	0.00
12 543	JDE PEET'S NV	EUR	385 951	337 523	0.01
24 084	JERONIMO MARTINS SGPS SA	EUR	528 592	612 965	0.02
28 436	JFE HOLDINGS INC	JPY	391 727	441 224	0.01
146 853	JOHNSON & JOHNSON	USD	23 390 018	23 017 739	0.62
45 158	JOHNSON CONTROLS INTERNATIONAL PLC	USD	2 508 584	2 602 907	0.07
178 017	JPMORGAN CHASE & CO	USD	23 730 755	30 280 692	0.81
6 656	JSR CORP	JPY	171 414	189 794	0.01
12 208	JULIUS BAER GROUP LTD	CHF	719 053	683 924	0.02
18 586	JUNIPER NETWORKS INC	USD	512 416	547 915	0.01
24 475	KAJIMA CORP	JPY	347 491	409 103	0.01
51 961	KANSAI ELECTRIC POWER CO INC	JPY	473 664	689 963	0.02
32 609	KAO CORP	JPY	1 685 736	1 341 553	0.04
8 900	KAWASAKI KISEN KAISHA LTD	JPY	271 072	381 934	0.01
15 666	KBC GROUP NV	EUR	1 174 880	1 016 176	0.03
87 288	KDDI CORP	JPY	2 657 208	2 777 514	0.07
4 269	KEISEI ELECTRIC RAILWAY CO LTD	JPY	139 804	201 792	0.01
14 380	KELLANOVA	USD	108 312	803 986	0.02
407	KENEDIX OFFICE INVESTMENT CORP	JPY	429 311	464 219	0.01
114 597	KENVUE INC	USD	2 535 062	2 467 273	0.07
100 342	KEPPEL CORP LTD	SGD	292 499	537 802	0.01
4 648	KERING SA	EUR	2 749 751	2 048 631	0.05
7 883	KERRY GROUP PLC	EUR	915 189	684 968	0.02
24 141	KESKO OYJ - B	EUR	623 973	478 012	0.01
69 833	KEURIG DR PEPPER INC	USD	2 292 675	2 326 836	0.06
42 859	KEYCORP	USD	823 241	617 170	0.02
12 155	KEYENCE CORP	JPY	5 185 248	5 355 856	0.14
13 580	KEYERA CORP	CAD	315 867	329 869	0.01
11 391	KEYSIGHT TECHNOLOGIES INC	USD	1 617 454	1 812 194	0.05
8 077	KIKKOMAN CORP	JPY	473 606	494 658	0.01
21 802	KIMBERLY-CLARK CORP	USD	2 822 705	2 649 161	0.07
36 737	KIMCO REALTY CORP	USD	749 722	782 865	0.02
126 268	KINDER MORGAN	USD	2 203 671	2 227 368	0.06
68 624	KINGFISHER PLC	GBP	256 332	212 838	0.01
8 938	KINGSPAN GROUP PLC	EUR	675 394	774 072	0.02
72 749	KINROSS GOLD CORP	CAD	392 745	442 472	0.01
5 615	KINTETSU GROUP HOLDINGS CO LTD	JPY	225 992	178 112	0.00

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
42 037	KIRIN HOLDINGS CO LTD	JPY	759 867	616 034	0.02
34 916	KKR & CO INC	USD	1 724 851	2 892 791	0.08
8 075	KLA CORP	USD	2 413 093	4 693 998	0.12
18 267	KLEPIERRE SA	EUR	395 485	498 009	0.01
9 821	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	469 948	566 181	0.02
7 198	KNORR-BREMSE AG	EUR	494 998	467 535	0.01
13 400	KOBE BUSSAN CO LTD	JPY	362 298	395 974	0.01
3 880	KOEI TECMO HOLDINGS CO LTD	JPY	80 699	44 269	0.00
6 898	KOITO MANUFACTURING CO LTD	JPY	189 030	107 521	0.00
63 685	KOMATSU LTD	JPY	1 520 268	1 665 983	0.04
3 104	KONAMI GROUP CORP	JPY	157 255	162 554	0.00
24 750	KONE OYJ - B	EUR	1 326 440	1 234 678	0.03
9 301	KONGSBERG GRUPPEN ASA	NOK	307 794	426 232	0.01
61 537	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 795 316	1 768 418	0.05
191 411	KONINKLIJKE KPN NV	EUR	606 630	659 277	0.02
52 805	KONINKLIJKE PHILIPS NV	EUR	1 734 184	1 229 910	0.03
1 130	KOSE CORP	JPY	158 351	84 762	0.00
49 022	KRAFT HEINZ CO	USD	1 831 477	1 812 834	0.05
39 407	KROGER CO	USD	1 582 411	1 801 294	0.05
73 595	KUBOTA CORP	JPY	1 214 850	1 107 997	0.03
3 686	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	969 613	1 269 216	0.03
90 272	KYOCERA CORP	JPY	1 280 919	1 317 774	0.04
8 831	KYOWA KIRIN CO LTD	JPY	230 707	148 457	0.00
3 140	LA FRANCAISE DES JEUX SAEM	EUR	133 804	113 909	0.00
4 942	LABORATORY CORP OF AMERICA HOLDINGS	USD	923 886	1 123 267	0.03
8 370	LAM RESEARCH CORP	USD	3 885 410	6 555 886	0.17
9 438	LAMB WESTON HOLDINGS INC	USD	820 146	1 020 153	0.03
23 158	LAND SECURITIES GROUP PLC	GBP	239 699	208 065	0.01
19 847	LAS VEGAS SANDS CORP	USD	929 469	976 671	0.03
4 800	LASERTEC	JPY	762 724	1 265 541	0.03
7 185	LATTICE SEMICONDUCTOR CORP	USD	584 183	495 693	0.01
3 498	LEAR CORPORATION	USD	499 179	493 953	0.01
6 804	LEG IMMOBILIEN SE	EUR	601 180	596 172	0.02
333 573	LEGAL & GENERAL GROUP PLC	GBP	1 025 203	1 067 748	0.03
15 420	LEGRAND SA	EUR	1 350 434	1 602 871	0.04
6 568	LEIDOS HOLDINGS INC	USD	619 206	710 920	0.02
14 594	LENNAR CORP (ISIN US5260571048)	USD	1 200 757	2 175 090	0.06
2 402	LENNOX INTERNATIONAL INC	USD	599 528	1 074 943	0.03
36 166	LEONARDO SPA	EUR	555 197	596 665	0.02
6 915	LIBERTY BROADBAND CORP	USD	862 540	557 280	0.01
11 029	LIBERTY GLOBAL LTD	USD	274 999	205 581	0.01
13 273	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	778 954	837 924	0.02
5 553	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	242 581	159 815	0.00
22 344	LIFCO AB	SEK	390 705	548 077	0.01

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
30 404	LINDE PLC	USD	8 795 699	12 458 647	0.33
125 374	LINK REIT	HKD	994 580	704 052	0.02
8 221	LIVE NATION ENTERTAINMENT INC	USD	656 450	769 486	0.02
13 222	LKQ CORP	USD	588 035	631 879	0.02
3 722 000	LLOYDS BANKING GROUP PLC	GBP	2 262 153	2 263 690	0.06
11 567	LOBLAW COS LTD	CAD	860 271	1 125 289	0.03
13 700	LOEWS CORP	USD	732 592	953 383	0.03
9 746	LOGITECH INTERNATIONAL SA - REG	CHF	704 109	923 620	0.02
25 024	LONDON STOCK EXCHANGE GROUP PLC	GBP	2 396 804	2 958 386	0.08
4 413	LONZA GROUP AG - REG	CHF	2 295 939	1 854 603	0.05
12 805	L'OREAL SA	EUR	4 894 324	6 374 464	0.17
1 792	L'OREAL SA - PF	EUR	470 518	892 076	0.02
145 632	LOTTERY CORP LTD	AUD	418 807	480 958	0.01
5	LOTUS BAKERIES NV	EUR	39 451	45 456	0.00
35 566	LOWE'S COS INC	USD	6 320 847	7 915 213	0.21
4 603	LPL FINANCIAL HOLDINGS INC	USD	918 235	1 047 735	0.03
24 390	LUCID GROUP INC	USD	713 229	102 682	0.00
7 420	LULULEMON ATHLETICA INC	USD	2 287 564	3 793 772	0.10
2 499	LUNDBERGFÖRETAGEN AB - B	SEK	120 745	135 937	0.00
21 750	LUNDIN MINING CORP	CAD	158 398	178 802	0.00
16 963	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	11 239 359	13 746 327	0.37
17 806	LYONDELLBASELL INDUSTRIES NV - A	USD	1 564 712	1 692 994	0.05
22 076	MACQUARIE GROUP LTD	AUD	2 630 299	2 766 105	0.07
13 819	MAGNA INTERNATIONAL INC	CAD	903 305	820 479	0.02
20 079	MAKITA CORP	JPY	610 428	554 031	0.01
4 558	MANHATTAN ASSOCIATES INC	USD	923 514	981 429	0.03
106 317	MANULIFE FINANCIAL CORP	CAD	1 956 293	2 360 794	0.06
275 486	MAPLETREE LOGISTICS TRUST	SGD	355 356	363 387	0.01
227 376	MAPLETREE PAN ASIA COMMERCIAL TRUST	SGD	327 262	270 623	0.01
32 069	MARATHON OIL CORP	USD	1 007 900	774 787	0.02
25 736	MARATHON PETROLEUM CORP	USD	1 913 077	3 818 193	0.10
751	MARKEL CORP	USD	969 907	1 066 345	0.03
2 604	MARKETAXESS HOLDINGS INC	USD	946 298	762 581	0.02
14 902	MARRIOTT INTERNATIONAL INC/MD - A	USD	2 208 621	3 360 550	0.09
30 781	MARSH & MCLENNAN COS INC	USD	4 571 542	5 832 076	0.16
3 672	MARTIN MARIETTA MATERIALS INC	USD	1 229 531	1 831 998	0.05
99 097	MARUBENI CORP	JPY	1 012 729	1 566 447	0.04
56 168	MARVELL TECHNOLOGY INC	USD	2 836 166	3 387 492	0.09
16 774	MASCO CORP	USD	873 513	1 123 523	0.03
51 646	MASTERCARD INC	USD	17 255 948	22 027 535	0.60
12 283	MATCH GROUP INC	USD	1 027 156	448 330	0.01
30 400	MATSUKIYOCOCOKARA & CO	JPY	470 903	538 437	0.01
49 061	MAZDA MOTOR CORP	JPY	498 345	530 178	0.01
14 778	MCCORMICK & CO INC/MD	USD	1 285 536	1 011 111	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
45 393	MCDONALD'S CORP	USD	10 890 050	13 459 478	0.36
6 158	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	245 754	266 885	0.01
8 668	MCKESSON CORP	USD	2 363 786	4 013 111	0.11
241 193	MEDIBANK PVT LTD	AUD	562 603	585 894	0.02
20 420	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	215 145	252 751	0.01
82 890	MEDTRONIC PLC	USD	8 209 140	6 828 478	0.18
26 917	MEG ENERGY CORP	CAD	509 404	483 180	0.01
7 956	MEIJI HOLDINGS CO LTD	JPY	265 306	188 996	0.01
107 965	MELROSE INDUSTRIES PLC	GBP	701 259	780 914	0.02
2 859	MERCADOLIBRE INC	USD	2 879 439	4 493 033	0.12
49 506	MERCEDES-BENZ GROUP AG	EUR	3 255 652	3 420 660	0.09
155 196	MERCK & CO INC	USD	13 625 241	16 919 468	0.46
8 954	MERCK KGAA	EUR	1 464 994	1 425 298	0.04
86 086	MERCURY NZ LTD	NZD	336 564	359 733	0.01
132 592	MERIDIAN ENERGY LTD	NZD	395 327	465 084	0.01
137 056	META PLATFORMS INC	USD	32 096 043	48 512 342	1.30
37 621	METLIFE INC	USD	2 200 313	2 487 877	0.07
11 873	METRO INC/CN	CAD	582 257	617 598	0.02
57 741	METSO OYJ	EUR	615 512	584 896	0.02
1 273	METTLER-TOLEDO INTERNATIONAL INC	USD	1 399 828	1 544 098	0.04
85 477	M&G PLC	GBP	240 737	242 334	0.01
17 248	MGM RESORTS INTERNATIONAL	USD	586 012	770 641	0.02
35 198	MICROCHIP TECHNOLOGY INC	USD	2 412 354	3 174 156	0.08
68 549	MICRON TECHNOLOGY INC	USD	4 440 930	5 849 972	0.16
434 063	MICROSOFT CORP	USD	108 537 082	163 225 052	4.35
6 914	MID-AMERICA APARTMENT COMMUNITIES INC	USD	1 020 926	929 656	0.02
28 227	MINEBEA MITSUMI INC	JPY	513 463	580 337	0.02
12 011	MINERAL RESOURCES LTD	AUD	507 139	573 696	0.02
129 622	MIRVAC GROUP	AUD	259 289	184 854	0.00
20 664	MISUMI GROUP INC	JPY	559 963	350 239	0.01
74 024	MITSUBISHI CHEMICAL GROUP CORP	JPY	512 495	453 658	0.01
223 113	MITSUBISHI CORP	JPY	2 373 874	3 566 358	0.09
131 567	MITSUBISHI ELECTRIC CORP	JPY	1 576 025	1 865 530	0.05
80 723	MITSUBISHI ESTATE CO LTD	JPY	1 201 755	1 112 532	0.03
46 660	MITSUBISHI HC CAPITAL INC	JPY	281 362	313 361	0.01
22 761	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	877 302	1 330 497	0.04
711 556	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	4 133 723	6 114 698	0.16
84 312	MITSUMI & CO LTD	JPY	2 009 657	3 168 428	0.08
6 077	MITSUMI CHEMICALS INC	JPY	164 850	180 267	0.00
60 318	MITSUMI FUDOSAN CO LTD	JPY	1 262 471	1 479 498	0.04
19 900	MITSUMI OSK LINES LTD	JPY	541 913	637 596	0.02
9 346	MIZRAHI TEFAHOT BANK LTD	ILS	290 189	363 363	0.01
139 424	MIZUHO FINANCIAL GROUP INC	JPY	1 952 450	2 385 873	0.06
18 727	MODERNA INC	USD	2 887 790	1 862 400	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)					
3 140	MOLINA HEALTHCARE INC	USD	855 813	1 134 513	0.03
13 663	MOLSON COORS BEVERAGE CO - B	USD	705 668	836 312	0.02
14 378	MONCLER SPA	EUR	915 530	884 664	0.02
1 631	MONDAY.COM LTD	USD	285 866	306 318	0.01
86 036	MONDELEZ INTERNATIONAL INC	USD	5 327 160	6 231 587	0.17
34 339	MONDI PLC	GBP	649 109	673 029	0.02
4 183	MONGODB INC	USD	1 291 142	1 710 220	0.05
2 629	MONOLITHIC POWER SYSTEMS INC	USD	1 052 380	1 658 321	0.04
8 238	MONOTARO CO LTD	JPY	149 276	89 959	0.00
50 528	MONSTER BEVERAGE CORP	USD	2 217 630	2 910 918	0.08
10 632	MOODY'S CORP	USD	3 136 728	4 152 434	0.11
78 049	MORGAN STANLEY	USD	5 964 331	7 278 069	0.19
19 888	MOSAIC CO	USD	761 096	710 598	0.02
10 060	MOTOROLA SOLUTIONS INC	USD	2 215 745	3 149 685	0.08
36 327	MOWI ASA	NOK	731 257	651 015	0.02
28 611	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	912 234	1 125 526	0.03
4 720	MSCI INC	USD	2 049 649	2 669 868	0.07
9 458	M&T BANK CORP	USD	1 517 529	1 296 503	0.03
91 874	MTR CORP LTD	HKD	440 628	356 503	0.01
4 103	MTU AERO ENGINES AG	EUR	859 049	884 947	0.02
8 794	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2 656 432	3 643 831	0.10
107 514	MURATA MANUFACTURING CO LTD	JPY	2 226 023	2 282 518	0.06
26 164	M3 INC	JPY	954 031	432 974	0.01
18 428	NASDAQ INC	USD	947 495	1 071 404	0.03
194 774	NATIONAL AUSTRALIA BANK LTD	AUD	3 735 599	4 080 130	0.11
23 021	NATIONAL BANK OF CANADA	CAD	1 458 352	1 763 315	0.05
219 691	NATIONAL GRID PLC	GBP	2 817 624	2 962 982	0.08
6 376	NATURGY ENERGY GROUP SA	EUR	165 732	190 168	0.01
335 909	NATWEST GROUP PLC	GBP	978 561	939 484	0.02
18 090	NEC CORP	JPY	846 170	1 071 439	0.03
4 756	NEMETSCHKE SE	EUR	355 094	412 312	0.01
25 072	NESTE OYJ	EUR	1 073 949	892 081	0.02
163 092	NESTLE SA	CHF	18 923 843	18 895 730	0.51
15 048	NETAPP INC	USD	1 084 692	1 326 632	0.04
27 286	NETFLIX INC	USD	10 618 691	13 285 008	0.35
5 639	NEUROCRINE BIOSCIENCES INC	USD	589 592	742 995	0.02
49 400	NEW WORLD DEVELOPMENT CO LTD	HKD	245 884	76 676	0.00
22 143	NEWMONT CORP	AUD	954 570	917 732	0.02
49 515	NEWMONT CORP	USD	2 550 010	2 049 426	0.05
22 016	NEWS CORP	USD	414 986	540 493	0.01
17 230	NEXI SPA	EUR	286 616	140 959	0.00
29 186	NEXON CO LTD	JPY	531 666	531 944	0.01
6 962	NEXT PLC	GBP	615 976	720 467	0.02

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
125 499	NEXTERA ENERGY INC	USD	9 019 403	7 622 809	0.20
65 762	NIBE INDUSTRIER AB - B	SEK	602 264	461 998	0.01
3 657	NICE LTD	ILS	705 755	740 456	0.02
30 246	NIDEC CORP	JPY	2 116 943	1 221 811	0.03
74 549	NIKE INC - B	USD	8 757 980	8 093 785	0.22
65 450	NINTENDO CO LTD	JPY	2 876 407	3 416 418	0.09
134	NIPPON BUILDING FUND INC	JPY	673 615	580 749	0.02
2 512	NIPPON EXPRESS HOLDINGS INC	JPY	160 956	142 795	0.00
54 755	NIPPON PAINT HOLDINGS CO LTD	JPY	472 289	442 763	0.01
180	NIPPON PROLOGIS REIT INC	JPY	448 792	346 517	0.01
51 040	NIPPON STEEL CORP	JPY	841 434	1 169 380	0.03
1 727 000	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 851 044	2 110 669	0.06
23 928	NIPPON YUSEN KK	JPY	431 423	741 873	0.02
30 758	NISOURCE INC	USD	848 969	816 625	0.02
4 012	NISSAN CHEMICAL CORP	JPY	203 711	156 689	0.00
179 866	NISSAN MOTOR CO LTD	JPY	840 924	707 063	0.02
12 357	NISSIN FOODS HOLDINGS CO LTD	JPY	356 556	431 329	0.01
5 235	NITORI HOLDINGS CO LTD	JPY	661 175	701 070	0.02
11 050	NITTO DENKO CORP	JPY	718 529	826 908	0.02
1 527	NMC HEALTH PLC	USD	45 101	-	0.00
16 164	NN GROUP NV	EUR	696 410	638 336	0.02
371 348	NOKIA OYJ	EUR	1 760 948	1 251 960	0.03
161 428	NOMURA HOLDINGS INC	JPY	691 816	730 193	0.02
3 915	NOMURA REAL ESTATE HOLDINGS INC	JPY	89 662	102 999	0.00
375	NOMURA REAL ESTATE MASTER FUND INC	JPY	481 343	438 892	0.01
22 715	NOMURA RESEARCH INSTITUTE LTD	JPY	599 926	660 762	0.02
190 913	NORDEA BANK ABP	SEK	1 867 170	2 362 673	0.06
3 912	NORDSON CORP	USD	849 192	1 033 394	0.03
14 774	NORFOLK SOUTHERN CORP	USD	3 384 657	3 492 278	0.09
85 539	NORSK HYDRO ASA	NOK	467 911	576 116	0.02
59 514	NORTHERN STAR RESOURCES LTD	AUD	394 019	554 315	0.01
12 347	NORTHERN TRUST CORP	USD	1 109 887	1 041 840	0.03
23 243	NORTHLAND POWER INC	CAD	639 348	424 280	0.01
125 828	NOVARTIS AG - REG	CHF	10 631 366	12 688 590	0.34
199 172	NOVO NORDISK A/S	DKK	10 417 936	20 603 888	0.56
12 121	NOVOZYMES A/S - B	DKK	619 105	666 550	0.02
13 644	NRG ENERGY INC	USD	536 089	705 395	0.02
46 292	NTT DATA GROUP CORP	JPY	688 616	656 389	0.02
16 304	NUCOR CORP	USD	1 739 376	2 837 548	0.08
30 010	NUTRIEN LTD	CAD	2 036 896	1 698 948	0.05
152 105	NVIDIA CORP	USD	30 982 104	75 325 439	2.01
192	NVR INC	USD	834 651	1 344 086	0.04
15 011	NXP SEMICONDUCTORS NV	USD	2 450 531	3 447 726	0.09
58 834	OBAYASHI CORP	JPY	517 429	509 132	0.01

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 036	OBIC CO LTD	JPY	615 675	695 522	0.02
16 057	OCADO GROUP PLC	GBP	334 098	155 236	0.00
40 064	OCCIDENTAL PETROLEUM CORP	USD	1 290 799	2 392 221	0.06
8 822	OCI NV	EUR	283 036	255 715	0.01
9 706	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	220 951	148 089	0.00
26 664	OJI HOLDINGS CORP	JPY	145 642	102 699	0.00
12 052	OKTA INC	USD	1 396 689	1 091 068	0.03
6 255	OLD DOMINION FREIGHT LINE INC	USD	1 711 190	2 535 339	0.07
73 194	OLYMPUS CORP	JPY	1 302 971	1 059 387	0.03
10 032	OMNICOM GROUP INC	USD	738 662	867 868	0.02
9 368	OMRON CORP	JPY	601 306	437 435	0.01
5 230	OMV AG	EUR	265 705	229 764	0.01
27 580	ON SEMICONDUCTOR CORP	USD	1 664 969	2 303 757	0.06
37 842	ONEOK INC	USD	2 363 784	2 657 265	0.07
2 452	ONEX CORP	CAD	157 046	172 063	0.00
22 417	ONO PHARMACEUTICAL CO LTD	JPY	477 411	400 065	0.01
2 700	OPEN HOUSE CO LTD	JPY	148 493	80 111	0.00
16 045	OPEN TEXT CORP	CAD	631 326	677 644	0.02
102 484	ORACLE CORP	USD	8 158 375	10 804 888	0.29
1 297	ORACLE CORP JAPAN	JPY	112 566	100 003	0.00
107 614	ORANGE SA	EUR	1 289 571	1 224 896	0.03
3 731	O'REILLY AUTOMOTIVE INC	USD	2 308 325	3 544 748	0.09
39 672	ORICA LTD	AUD	428 336	431 496	0.01
69 800	ORIENTAL LAND	JPY	2 118 713	2 599 800	0.07
133 416	ORIGIN ENERGY LTD	AUD	663 875	771 074	0.02
8 096	ORION OYJ - B	EUR	323 575	351 201	0.01
73 012	ORIX CORP	JPY	1 259 400	1 375 513	0.04
24 693	ORKLA ASA	NOK	232 165	191 695	0.01
9 167	ORSTED AS	DKK	948 516	508 452	0.01
27 186	OSAKA GAS CO LTD	JPY	448 486	567 902	0.02
27 381	OTIS WORLDWIDE CORP	USD	2 123 425	2 449 778	0.07
3 748	OTSUKA CORP	JPY	168 277	154 541	0.00
27 992	OTSUKA HOLDINGS CO LTD	JPY	1 081 927	1 050 147	0.03
195 663	OVERSEA-CHINESE BANKING CORP LTD	SGD	1 685 291	1 928 291	0.05
16 201	OVINTIV INC	CAD	903 350	714 580	0.02
6 849	OWENS CORNING	USD	568 893	1 015 227	0.03
34 051	PACCAR INC	USD	2 042 709	3 325 080	0.09
5 330	PACKAGING CORP OF AMERICA	USD	714 565	868 310	0.02
118 783	PALANTIR TECHNOLOGIES INC	USD	1 966 199	2 039 504	0.05
18 579	PALO ALTO NETWORKS INC	USD	2 778 624	5 478 576	0.15
21 598	PAN AMERICAN SILVER CORP	CAD	412 189	354 286	0.01
26 897	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	459 540	641 804	0.02
144 258	PANASONIC HOLDINGS CORP	JPY	1 508 469	1 428 971	0.04
6 297	PANDORA A/S	DKK	496 741	870 787	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)					
22 985	PARAMOUNT GLOBAL - B	USD	805 796	339 948	0.01
8 302	PARKER-HANNIFIN CORP	USD	2 306 789	3 824 731	0.10
8 335	PARKLAND CORP/CANADA	CAD	252 011	269 973	0.01
1 345	PARTNERS GROUP HOLDING AG	CHF	1 509 422	1 938 496	0.05
20 396	PAYCHEX INC - AK9420	USD	2 215 740	2 429 368	0.06
2 829	PAYCOM SOFTWARE INC	USD	930 994	584 811	0.02
3 047	PAYLOCITY HOLDING CORP	USD	663 715	502 298	0.01
61 257	PAYPAL HOLDINGS INC	USD	8 052 067	3 761 792	0.10
52 853	PEARSON PLC	GBP	568 196	649 633	0.02
32 616	PEMBINA PIPELINE CORP	CAD	1 077 461	1 128 419	0.03
12 909	PENTAIR PLC	USD	682 903	938 613	0.02
84 314	PEPSICO INC	USD	13 372 256	14 319 890	0.38
11 819	PERNOD RICARD SA	EUR	2 272 038	2 085 673	0.06
10 491	PERSIMMON PLC	GBP	358 171	185 759	0.00
352 767	PFIZER INC	USD	14 776 111	10 156 162	0.27
134 547	PG&E CORP	USD	1 946 239	2 425 882	0.06
93 720	PHILIP MORRIS INTERNATIONAL INC	USD	8 736 598	8 817 178	0.23
26 519	PHILLIPS 66	USD	2 447 764	3 530 740	0.09
23 002	PHOENIX GROUP HOLDINGS PLC	GBP	217 204	156 932	0.00
196 024	PILBARA MINERALS LTD	AUD	611 744	528 337	0.01
33 512	PINTEREST INC - A	USD	1 138 456	1 241 284	0.03
15 077	PIONEER NATURAL RESOURCES CO	USD	2 943 170	3 390 516	0.09
23 215	PNC FINANCIAL SERVICES GROUP INC	USD	3 654 524	3 594 843	0.10
2 060	POOL CORP	USD	763 894	821 343	0.02
7 537	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	639 145	385 649	0.01
17 176	POSTE ITALIANE SPA	EUR	197 314	194 952	0.01
79 908	POWER ASSETS HOLDINGS LTD	HKD	457 401	463 059	0.01
36 645	POWER CORP OF CANADA	CAD	988 786	1 052 989	0.03
15 517	PPG INDUSTRIES INC	USD	2 078 498	2 320 567	0.06
43 681	PPL CORP	USD	1 202 194	1 183 755	0.03
14 388	PRINCIPAL FINANCIAL GROUP INC	USD	915 542	1 131 904	0.03
143 756	PROCTER & GAMBLE CO	USD	19 755 394	21 066 004	0.57
36 460	PROGRESSIVE CORP	USD	3 987 429	5 807 349	0.15
56 289	PROLOGIS INC	USD	6 361 635	7 503 324	0.20
92 680	PROSUS NV	EUR	3 072 870	2 762 696	0.07
21 095	PRUDENTIAL FINANCIAL INC	USD	2 028 794	2 187 762	0.06
181 618	PRUDENTIAL PLC	GBP	2 670 940	2 054 052	0.05
15 177	PRYSMIAN SPA	EUR	504 088	690 226	0.02
7 771	PTC INC	USD	891 767	1 359 614	0.04
29 570	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	1 825 111	1 808 206	0.05
9 110	PUBLIC STORAGE	USD	2 604 374	2 778 550	0.07
14 436	PUBLICIS GROUPE SA	EUR	938 340	1 339 525	0.04
15 489	PULTEGROUP INC	USD	781 592	1 598 775	0.04
9 111	PUMA SE	EUR	644 870	508 457	0.01

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
89 797	QANTAS AIRWAYS LTD	AUD	333 760	329 034	0.01
106 998	QBE INSURANCE GROUP LTD	AUD	998 991	1 081 273	0.03
13 514	QIAGEN NV	EUR	565 355	588 173	0.02
5 844	QORVO INC	USD	652 569	658 093	0.02
68 806	QUALCOMM INC	USD	8 452 640	9 951 412	0.26
9 890	QUANTA SERVICES INC	USD	1 308 960	2 134 262	0.06
16 821	QUEBECOR INC	CAD	377 266	402 089	0.01
7 417	QUEST DIAGNOSTICS INC	USD	955 290	1 022 656	0.03
86 345	RAKUTEN GROUP INC	JPY	489 580	384 627	0.01
15 976	RAMSAY HEALTH CARE LTD	AUD	618 299	573 510	0.02
3 931	RANDSTAD NV	EUR	244 505	246 300	0.01
565	RATIONAL AG	EUR	347 400	436 577	0.01
11 931	RAYMOND JAMES FINANCIAL INC	USD	1 017 328	1 330 307	0.04
10 513	RB GLOBAL INC	USD	604 997	703 215	0.02
1 737	REA GROUP LTD	AUD	158 387	214 705	0.01
46 811	REALTY INCOME CORP	USD	2 956 231	2 687 888	0.07
42 522	RECKITT BENCKISER GROUP PLC	GBP	3 351 141	2 937 948	0.08
9 430	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	399 942	508 655	0.01
92 540	RECRUIT HOLDINGS CO LTD	JPY	3 566 885	3 914 144	0.10
24 930	REDEIA CORP SA	EUR	462 135	410 605	0.01
27 271	REECE LTD	AUD	363 521	416 639	0.01
9 848	REGENCY CENTERS CORP	USD	595 370	659 816	0.02
6 738	REGENERON PHARMACEUTICALS INC	USD	4 247 085	5 917 918	0.16
67 849	REGIONS FINANCIAL CORP	USD	1 296 369	1 314 914	0.03
3 924	RELIANCE STEEL & ALUMINUM CO	USD	972 495	1 097 464	0.03
120 593	RELX PLC	GBP	3 457 780	4 780 943	0.13
752	REMY COINTREAU SA	EUR	127 253	95 530	0.00
11 109	RENAULT SA	EUR	465 521	452 882	0.01
90 216	RENESAS ELECTRONICS CORP	JPY	1 108 829	1 631 158	0.04
145 642	RENTOKIL INITIAL PLC	GBP	878 187	818 388	0.02
3 814	REPLIGEN CORP	USD	682 082	685 757	0.02
77 312	REPSOL SA	EUR	987 478	1 148 666	0.03
14 703	REPUBLIC SERVICES INC	USD	1 848 817	2 424 672	0.06
8 708	RESMED INC	USD	1 686 756	1 497 950	0.04
124 312	RESONA HOLDINGS INC	JPY	496 518	631 789	0.02
18 790	RESTAURANT BRANDS INTERNATIONAL INC	CAD	1 171 306	1 475 290	0.04
6 301	REVVITY INC	USD	835 680	688 762	0.02
22 014	RICOH CO LTD	JPY	211 185	169 110	0.00
24 925	RIO TINTO LTD	AUD	1 910 375	2 307 234	0.06
68 623	RIO TINTO PLC	GBP	4 420 839	5 110 487	0.14
22 097	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	353 693	312 031	0.01
47 016	RIVIAN AUTOMOTIVE INC	USD	1 777 937	1 102 995	0.03
6 800	ROBERT HALF INC	USD	534 151	597 856	0.02
46 762	ROBINHOOD MARKETS INC - A	USD	509 224	595 748	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)					
24 299	ROBLOX CORP - A	USD	716 812	1 110 950	0.03
43 149	ROCHE HOLDING AG	CHF	14 211 390	12 535 206	0.33
1 897	ROCHE HOLDING AG - BR	CHF	632 536	589 189	0.02
7 709	ROCKWELL AUTOMATION INC	USD	1 928 124	2 393 490	0.06
1 240	ROCKWOOL A/S	DKK	299 031	363 088	0.01
21 934	ROGERS COMMUNICATIONS INC - B	CAD	1 063 887	1 031 820	0.03
20 228	ROHM CO LTD	JPY	401 855	387 758	0.01
7 129	ROKU INC	USD	1 073 815	653 444	0.02
22 275	ROLLINS INC	USD	782 420	972 749	0.03
567 478	ROLLS-ROYCE HOLDINGS PLC	GBP	913 731	2 168 038	0.06
6 890	ROPER TECHNOLOGIES INC	USD	2 952 291	3 756 221	0.10
19 688	ROSS STORES INC	USD	2 049 123	2 724 622	0.07
87 751	ROYAL BANK OF CANADA	CAD	8 008 572	8 917 462	0.24
15 724	ROYAL CARIBBEAN CRUISES LTD	USD	1 273 404	2 036 101	0.05
22 577	ROYALTY PHARMA PLC	USD	848 288	634 188	0.02
9 532	RPM INTERNATIONAL INC	USD	899 116	1 064 057	0.03
91 609	RTX CORP	USD	7 951 807	7 707 981	0.20
39 303	RWE AG	EUR	1 560 237	1 787 873	0.05
8 056	SAAB AB	SEK	425 662	485 701	0.01
20 998	SAFRAN SA	EUR	2 774 196	3 698 745	0.10
19 727	SAGAX AB	SEK	534 445	543 000	0.01
65 535	SAGE GROUP PLC	GBP	680 821	979 529	0.03
60 555	SALESFORCE INC	USD	11 977 577	15 934 443	0.43
7 589	SALMAR ASA	NOK	398 012	425 343	0.01
25 363	SAMPO OYJ	EUR	1 024 676	1 109 763	0.03
23 691	SANDOZ GROUP AG	CHF	536 102	761 716	0.02
140 259	SANDS CHINA LTD	HKD	491 038	410 435	0.01
74 457	SANDVIK AB	SEK	1 470 821	1 611 362	0.04
69 927	SANOFI SA	EUR	6 726 050	6 933 499	0.18
192 473	SANTOS LTD	AUD	999 156	998 132	0.03
64 351	SAP SE	EUR	7 940 987	9 914 982	0.26
23 210	SAPUTO INC	CAD	574 516	472 259	0.01
1 053	SARTORIUS AG (ISIN DE0007165631)	EUR	391 078	387 577	0.01
1 843	SARTORIUS STEDIM BIOTECH	EUR	575 688	487 591	0.01
6 421	SBA COMMUNICATIONS CORP	USD	1 759 313	1 628 943	0.04
21 845	SBI HOLDINGS INC	JPY	440 166	491 505	0.01
269 640	SCENTRE GROUP	AUD	609 217	550 123	0.01
2 901	SCHINDLER HOLDING AG	CHF	626 000	724 885	0.02
2 226	SCHINDLER HOLDING AG - REG	CHF	440 188	527 655	0.01
85 701	SCHLUMBERGER NV	USD	3 647 946	4 459 880	0.12
32 936	SCHNEIDER ELECTRIC SE	EUR	4 705 029	6 613 657	0.18
24 041	SCHRODERS PLC	GBP	169 737	131 750	0.00
2 748	SCOUT24 SE	EUR	207 412	194 763	0.01
5 100	SCSK CORP	JPY	91 309	101 146	0.00

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
21 623	SEA LTD	USD	2 812 258	875 732	0.02
10 771	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	743 020	919 520	0.02
1 915 030	SEATRIUM LTD	SGD	160 492	171 308	0.00
910	SEB SA	EUR	138 880	113 591	0.00
10 692	SECOM CO LTD	JPY	781 106	770 161	0.02
49 530	SECURITAS AB - B	SEK	440 502	484 495	0.01
11 054	SEEK LTD	AUD	205 974	201 615	0.01
61 400	SEGRO PLC	GBP	732 764	693 792	0.02
3 934	SEI INVESTMENTS CO	USD	232 515	250 006	0.01
9 212	SEIKO EPSON CORP	JPY	147 225	137 906	0.00
12 432	SEKISUI CHEMICAL CO LTD	JPY	206 737	179 231	0.00
38 465	SEKISUI HOUSE LTD	JPY	691 873	854 535	0.02
98 100	SEMBCORP INDUSTRIES LTD	SGD	371 502	394 897	0.01
36 370	SEMPRA	USD	2 590 136	2 717 930	0.07
12 363	SERVICENOW INC	USD	5 758 150	8 734 336	0.23
45 218	SEVEN & I HOLDINGS CO LTD	JPY	1 875 631	1 794 543	0.05
16 157	SEVERN TRENT PLC	GBP	497 942	531 182	0.01
10 520	SG HOLDINGS CO LTD	JPY	201 517	151 032	0.00
10 050	SGS SA	CHF	1 025 872	866 215	0.02
7 032	SHARP CORP/JAPAN	JPY	96 263	50 154	0.00
410 938	SHELL PLC	GBP	10 656 250	13 470 816	0.36
14 969	SHERWIN-WILLIAMS CO	USD	3 642 276	4 668 831	0.12
13 652	SHIMADZU CORP	JPY	412 321	381 729	0.01
4 357	SHIMANO INC	JPY	802 406	674 813	0.02
45 163	SHIMIZU CORP	JPY	317 747	300 040	0.01
112 845	SHIN-ETSU CHEMICAL CO LTD	JPY	3 088 859	4 736 160	0.13
15 076	SHIONOGI & CO LTD	JPY	795 662	726 959	0.02
26 118	SHISEIDO CO LTD	JPY	1 507 485	787 727	0.02
14 634	SHIZUOKA FINANCIAL GROUP INC	JPY	112 123	124 043	0.00
75 332	SHOPIFY INC	CAD	4 816 377	5 893 526	0.16
47 746	SIEMENS AG - REG	EUR	6 329 624	8 962 026	0.24
47 136	SIEMENS ENERGY AG	EUR	777 203	624 825	0.02
20 275	SIEMENS HEALTHINEERS AG	EUR	1 114 457	1 178 071	0.03
20 098	SIG GROUP AG	CHF	473 194	462 078	0.01
8 878	SIKA AG	CHF	2 347 276	2 887 166	0.08
18 898	SIMON PROPERTY GROUP INC	USD	2 309 632	2 695 611	0.07
99 097	SINGAPORE AIRLINES LTD	SGD	378 580	492 816	0.01
50 787	SINGAPORE EXCHANGE LTD	SGD	348 126	378 466	0.01
143 759	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	408 227	423 941	0.01
562 958	SINGAPORE TELECOMMUNICATIONS LTD	SGD	1 098 605	1 054 128	0.03
116 714	SINO LAND CO LTD	HKD	167 239	126 899	0.00
32 873	SIRIUS XM HOLDINGS INC	USD	205 764	179 815	0.00
44 000	SITC INTERNATIONAL HOLDINGS CO LTD	HKD	184 336	75 957	0.00
95 421	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	1 082 270	1 314 212	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)					
21 226	SKANSKA AB - B	SEK	446 271	384 066	0.01
26 235	SKF AB - B	SEK	492 514	524 031	0.01
7 993	SKYWORKS SOLUTIONS INC	USD	926 677	898 573	0.02
3 839	SMC CORP	JPY	1 892 110	2 063 006	0.05
58 519	SMITH & NEPHEW PLC	GBP	966 960	804 541	0.02
29 362	SMITHS GROUP PLC	GBP	608 936	660 073	0.02
15 035	SMURFIT KAPPA GROUP PLC	EUR	577 259	595 910	0.02
119 505	SNAM SPA	EUR	597 867	614 512	0.02
58 717	SNAP INC	USD	1 537 896	994 079	0.03
3 900	SNAP-ON INC	USD	833 143	1 126 476	0.03
18 241	SNOWFLAKE INC - A	USD	4 060 769	3 629 959	0.10
44 024	SOCIETE GENERALE SA	EUR	1 233 317	1 168 362	0.03
3 987	SODEXO SA	EUR	409 071	438 750	0.01
1 543	SODEXO SA - PF 2026	EUR	151 542	169 800	0.00
1 091	SOFINA SA	EUR	280 595	271 646	0.01
166 078	SOFTBANK CORP	JPY	2 000 362	2 072 736	0.06
60 140	SOFTBANK GROUP CORP	JPY	2 943 499	2 684 502	0.07
21 367	SOMPO HOLDINGS INC	JPY	891 112	1 045 161	0.03
26 506	SONIC HEALTHCARE LTD	AUD	567 759	580 207	0.02
3 279	SONOVA HOLDING AG	CHF	927 292	1 069 073	0.03
79 417	SONY GROUP CORP	JPY	6 764 586	7 554 135	0.20
68 436	SOUTHERN CO	USD	4 534 683	4 798 732	0.13
13 412	SOUTHWEST AIRLINES CO	USD	551 973	387 339	0.01
268 348	SOUTH32 LTD	AUD	691 546	609 744	0.02
19 888	S&P GLOBAL INC	USD	6 800 000	8 761 062	0.23
140 987	SPARK NEW ZEALAND LTD	NZD	445 901	462 395	0.01
6 008	SPIRAX-SARCO ENGINEERING PLC	GBP	833 090	804 557	0.02
10 498	SPLUNK INC	USD	1 237 599	1 599 370	0.04
2 787	SQUARE ENIX HOLDINGS CO LTD	JPY	144 733	100 089	0.00
16 762	SS&C TECHNOLOGIES HOLDINGS INC	USD	1 048 439	1 024 326	0.03
74 692	SSE PLC	GBP	1 454 992	1 767 190	0.05
17 761	ST JAMES'S PLACE PLC	GBP	300 160	154 775	0.00
123 728	STANDARD CHARTERED PLC	GBP	911 923	1 051 391	0.03
11 359	STANLEY BLACK & DECKER INC	USD	1 476 788	1 114 318	0.03
9 262	STANTEC INC	CAD	617 871	747 221	0.02
69 611	STARBUCKS CORP	USD	6 394 398	6 683 352	0.18
19 809	STATE STREET CORP	USD	1 483 571	1 534 405	0.04
10 780	STEEL DYNAMICS INC	USD	847 431	1 273 118	0.03
128 852	STELLANTIS NV	EUR	2 024 235	3 010 414	0.08
5 846	STERIS PLC	USD	1 114 644	1 285 243	0.03
45 156	STMICROELECTRONICS NV	EUR	1 696 507	2 256 892	0.06
184 801	STOCKLAND	AUD	551 519	561 137	0.01
47 808	STORA ENSO OYJ - R	EUR	647 217	661 459	0.02
6 517	STRAUMANN HOLDING AG	CHF	798 312	1 050 000	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)					
21 600	STRYKER CORP	USD	5 241 140	6 468 336	0.17
34 182	SUBARU CORP	JPY	663 214	627 001	0.02
10 915	SUMCO CORP	JPY	204 371	163 710	0.00
49 010	SUMITOMO CHEMICAL CO LTD	JPY	232 301	119 587	0.00
72 002	SUMITOMO CORP	JPY	1 162 537	1 570 990	0.04
57 229	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	759 901	728 860	0.02
19 593	SUMITOMO METAL MINING CO LTD	JPY	745 227	590 097	0.02
81 545	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	3 018 278	3 979 498	0.11
36 282	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	599 163	696 404	0.02
18 931	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	560 315	563 176	0.01
7 373	SUN COMMUNITIES INC	USD	1 053 936	985 401	0.03
85 075	SUN HUNG KAI PROPERTIES LTD	HKD	1 074 971	920 088	0.02
35 440	SUN LIFE FINANCIAL INC	CAD	1 669 244	1 846 976	0.05
76 218	SUNCOR ENERGY INC	CAD	2 196 803	2 453 690	0.07
95 765	SUNCORP GROUP LTD	AUD	809 535	905 026	0.02
4 595	SUNTORY BEVERAGE & FOOD LTD	JPY	183 369	151 559	0.00
2 845	SUPER MICRO COMPUTER INC	USD	782 579	808 720	0.02
19 097	SUZUKI MOTOR CORP	JPY	752 010	817 224	0.02
35 906	SVENSKA CELLULOSA AB SCA - B	SEK	513 225	538 348	0.01
92 032	SVENSKA HANDELSBANKEN AB	SEK	856 109	999 509	0.03
2 112	SWATCH GROUP AG	CHF	561 569	573 657	0.02
6 479	SWATCH GROUP AG - REG	CHF	312 501	339 106	0.01
57 062	SWEDBANK AB - A	SEK	1 071 504	1 151 109	0.03
13 299	SWEDISH ORPHAN BIOVITRUM AB	SEK	286 269	352 340	0.01
16 427	SWIRE PACIFIC LTD - A	HKD	129 836	139 055	0.00
38 557	SWIRE PROPERTIES LTD	HKD	117 489	78 017	0.00
1 749	SWISS LIFE HOLDING AG - REG	CHF	977 806	1 213 625	0.03
4 551	SWISS PRIME SITE AG - REG	CHF	435 525	485 855	0.01
19 645	SWISS RE AG	CHF	1 877 302	2 207 198	0.06
1 685	SWISSCOM AG - REG	CHF	977 339	1 013 053	0.03
5 672	SYENSQO SA	EUR	459 418	590 593	0.02
8 157	SYMRISE AG	EUR	918 199	897 819	0.02
25 398	SYNCHRONY FINANCIAL	USD	913 714	969 950	0.03
9 538	SYNOPSIS INC	USD	2 736 948	4 911 212	0.13
29 283	SYSCO CORP	USD	2 178 630	2 141 466	0.06
9 660	SYSMEX CORP	JPY	683 357	538 433	0.01
14 950	T ROWE PRICE GROUP INC	USD	2 002 344	1 609 966	0.04
15 187	TAISEI CORP	JPY	527 254	519 448	0.01
4 977	TAIYO NIPPON SANZO CORP	JPY	98 646	133 304	0.00
91 412	TAKEDA PHARMACEUTICAL CO LTD	JPY	3 003 185	2 628 630	0.07
11 375	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	1 588 556	1 830 806	0.05
3 754	TALANX AG	EUR	238 950	268 094	0.01
14 981	TARGA RESOURCES CORP	USD	1 072 870	1 301 399	0.03
29 491	TARGET CORP	USD	4 790 014	4 200 108	0.11

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
119 890	TAYLOR WIMPEY PLC	GBP	258 356	224 739	0.01
58 834	TC ENERGY CORP	CAD	2 760 784	2 309 442	0.06
29 654	T&D HOLDINGS INC	JPY	424 137	471 271	0.01
23 019	TDK CORP	JPY	832 685	1 096 742	0.03
18 137	TE CONNECTIVITY LTD	USD	2 154 739	2 548 249	0.07
84 719	TECHTRONIC INDUSTRIES CO LTD	HKD	1 070 650	1 009 543	0.03
26 160	TECK RESOURCES LTD - B	CAD	724 179	1 111 188	0.03
327 589	TELECOM ITALIA SPA/MILANO	EUR	165 468	106 463	0.00
2 591	TELEDYNE TECHNOLOGIES INC	USD	973 158	1 156 337	0.03
2 784	TELEFLEX INC	USD	766 930	694 163	0.02
174 027	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	1 458 823	1 089 800	0.03
299 106	TELEFONICA SA	EUR	1 336 944	1 167 660	0.03
50 844	TELENOR ASA	NOK	744 969	583 752	0.02
2 753	TELEPERFORMANCE SE	EUR	825 710	401 577	0.01
16 466	TELE2 AB	SEK	229 125	141 396	0.00
87 395	TELIA CO AB	SEK	368 037	223 130	0.01
276 585	TELSTRA GROUP LTD	AUD	732 433	747 358	0.02
31 685	TELUS CORP	CAD	680 283	566 607	0.02
3 780	TEMENOS AG - REG	CHF	373 096	351 311	0.01
30 018	TENARIS SA	EUR	399 471	526 074	0.01
8 148	TERADYNE INC	USD	805 602	884 221	0.02
83 383	TERNA - RETE ELETTRICA NAZIONALE	EUR	606 118	695 792	0.02
46 684	TERUMO CORP	JPY	1 542 203	1 530 525	0.04
414 291	TESCO PLC	GBP	1 396 722	1 534 203	0.04
176 199	TESLA INC	USD	37 403 756	43 781 928	1.17
68 857	TEVA PHARMACEUTICAL INDUSTRIES LTD - ADR	USD	633 992	718 867	0.02
56 093	TEXAS INSTRUMENTS INC	USD	8 822 585	9 561 613	0.25
345	TEXAS PACIFIC LAND CORP	USD	634 936	542 495	0.01
14 462	TEXTRON INC	USD	1 100 146	1 163 034	0.03
4 463	TFI INTERNATIONAL INC	CAD	489 283	610 046	0.02
5 353	THALES SA	EUR	598 843	792 072	0.02
24 071	THERMO FISHER SCIENTIFIC INC	USD	11 597 178	12 776 646	0.34
11 045	THOMSON REUTERS CORP	CAD	1 105 066	1 622 733	0.04
7 000	TIS INC	JPY	164 832	154 270	0.00
72 256	TJX COS INC	USD	4 841 361	6 778 335	0.18
33 707	T-MOBILE US INC	USD	4 149 353	5 404 243	0.14
9 210	TMX GROUP LTD	CAD	188 143	223 858	0.01
23 655	TOAST INC	USD	547 613	431 940	0.01
6 241	TOBU RAILWAY CO LTD	JPY	178 814	167 734	0.00
3 664	TOHO CO LTD/TOKYO	JPY	146 782	123 944	0.00
106 888	TOKIO MARINE HOLDINGS INC	JPY	1 972 415	2 675 612	0.07
118 099	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	402 468	618 642	0.02
29 078	TOKYO ELECTRON LTD	JPY	3 471 096	5 209 001	0.14
24 300	TOKYO GAS CO LTD	JPY	489 858	558 117	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)					
16 447	TOKYU CORP	JPY	253 255	200 775	0.01
8 612	TOPPAN INC	JPY	149 263	240 376	0.01
8 517	TORO CO	USD	918 537	817 547	0.02
7 190	TOROMONT INDUSTRIES LTD	CAD	574 965	633 061	0.02
108 952	TORONTO-DOMINION BANK	CAD	6 947 288	7 074 485	0.19
8 558	TOSOH CORP	JPY	135 213	109 327	0.00
140 780	TOTALENERGIES SE	EUR	7 431 981	9 579 578	0.25
11 027	TOTO LTD	JPY	373 021	290 419	0.01
19 096	TOURMALINE OIL CORP	CAD	826 888	862 979	0.02
11 093	TOYOTA INDUSTRIES CORP	JPY	730 231	904 877	0.02
660 950	TOYOTA MOTOR CORP	JPY	10 340 083	12 144 922	0.32
16 225	TOYOTA TSUSHO CORP	JPY	647 235	956 145	0.03
7 477	TRACTOR SUPPLY CO	USD	1 420 018	1 607 779	0.04
26 348	TRADE DESK INC - A	USD	1 543 926	1 896 002	0.05
6 459	TRADEWEB MARKETS INC	USD	510 879	586 994	0.02
14 821	TRANE TECHNOLOGIES PLC	USD	2 228 429	3 614 842	0.10
11 505	TRANSUNION	USD	959 040	790 509	0.02
195 733	TRANSURBAN GROUP	AUD	1 923 121	1 831 075	0.05
13 349	TRAVELERS COS INC	USD	2 050 356	2 542 851	0.07
49 037	TREASURY WINE ESTATES LTD	AUD	374 022	360 701	0.01
8 233	TREND MICRO INC/JAPAN	JPY	428 245	440 791	0.01
12 123	TRIMBLE INC	USD	719 716	644 944	0.02
78 273	TRUIST FINANCIAL CORP	USD	3 729 035	2 889 839	0.08
26 998	TRYG A/S	DKK	635 027	587 701	0.02
8 472	TWILIO INC - A	USD	1 534 768	642 771	0.02
2 370	TYLER TECHNOLOGIES INC	USD	878 134	990 944	0.03
15 456	TYSON FOODS INC - A	USD	1 149 465	830 760	0.02
116 113	UBER TECHNOLOGIES INC	USD	4 459 000	7 149 077	0.19
208 708	UBS GROUP AG	CHF	3 488 763	6 472 342	0.17
7 493	UCB SA	EUR	667 985	653 067	0.02
21 840	UDR INC	USD	994 136	836 254	0.02
9 252	U-HAUL HOLDING CO	USD	450 653	651 711	0.02
31 742	UIPATH INC	USD	567 836	788 471	0.02
2 747	ULTA BEAUTY INC	USD	955 724	1 346 003	0.04
11 665	UMICORE SA	EUR	525 747	320 855	0.01
7 153	UNIBAIL RODAMCO REITS	EUR	609 025	528 772	0.01
20 566	UNICHARM CORP	JPY	722 835	743 690	0.02
105 142	UNICREDIT SPA	EUR	1 407 882	2 853 105	0.08
157 269	UNILEVER PLC	GBP	8 286 822	7 618 295	0.20
38 235	UNION PACIFIC CORP	USD	7 967 513	9 391 281	0.25
74 959	UNITED OVERSEAS BANK LTD	SGD	1 462 945	1 616 689	0.04
45 599	UNITED PARCEL SERVICE INC - B	USD	7 659 642	7 169 531	0.19
4 581	UNITED RENTALS INC	USD	1 302 642	2 626 837	0.07
3 260	UNITED THERAPEUTICS CORP	USD	802 066	716 841	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
43 461	UNITED UTILITIES GROUP PLC	GBP	507 182	586 991	0.02
56 657	UNITEDHEALTH GROUP INC	USD	24 230 006	29 828 211	0.80
11 570	UNITY SOFTWARE INC	USD	587 574	473 097	0.01
3 729	UNIVERSAL HEALTH SERVICES INC - B	USD	485 856	568 449	0.02
43 960	UNIVERSAL MUSIC GROUP NV	EUR	1 023 918	1 253 344	0.03
15 267	UOL GROUP LTD	SGD	81 512	72 683	0.00
31 631	UPM-KYMMENE OYJ	EUR	1 084 739	1 190 097	0.03
95 030	US BANCORP/MN	USD	4 463 290	4 112 898	0.11
7 216	USS CO LTD	JPY	127 561	145 159	0.00
2 390	VAIL RESORTS INC	USD	572 954	510 193	0.01
20 893	VALERO ENERGY CORP	USD	1 953 415	2 716 090	0.07
1 993	VAT GROUP AG	CHF	695 418	998 129	0.03
8 422	VEEVA SYSTEMS INC	USD	1 694 426	1 621 403	0.04
23 509	VENTAS INC	USD	1 191 572	1 171 689	0.03
39 277	VEOLIA ENVIRONNEMENT SA	EUR	1 083 553	1 239 142	0.03
13 107	VERALTO CORP	USD	1 063 840	1 078 182	0.03
5 966	VERBUND AG	EUR	526 863	553 918	0.01
5 399	VERISIGN INC	USD	1 037 528	1 111 978	0.03
9 469	VERISK ANALYTICS INC - A	USD	1 772 892	2 261 765	0.06
262 957	VERIZON COMMUNICATIONS INC	USD	12 660 053	9 913 479	0.26
16 038	VERTEX PHARMACEUTICALS INC	USD	4 155 200	6 525 702	0.17
25 202	VERTIV HOLDINGS CO	USD	1 100 282	1 210 452	0.03
68 852	VESTAS WIND SYSTEMS A/S	DKK	1 788 255	2 186 462	0.06
19 921	VF CORP	USD	1 129 175	374 515	0.01
79 018	VIATRIS INC	USD	1 115 411	855 765	0.02
59 514	VICI PROPERTIES INC	USD	1 668 609	1 897 306	0.05
127 214	VICINITY LTD	AUD	176 234	177 080	0.00
32 166	VINCI SA	EUR	3 388 597	4 040 008	0.11
98 627	VISA INC	USD	20 426 760	25 677 539	0.69
19 896	VISTRA CORP	USD	486 062	766 394	0.02
25 512	VIVENDI SE	EUR	257 751	272 687	0.01
1 276 625	VODAFONE GROUP PLC	GBP	2 084 279	1 115 746	0.03
12 817	VOESTALPINE AG	EUR	318 642	404 361	0.01
1 067	VOLKSWAGEN AG	EUR	256 611	139 612	0.00
11 560	VOLKSWAGEN AG - PFD	EUR	1 992 655	1 427 659	0.04
6 583	VOLVO AB	SEK	168 931	174 408	0.00
100 357	VOLVO AB - B	SEK	1 924 539	2 606 054	0.07
83 473	VOLVO CAR AB	SEK	334 357	269 688	0.01
47 874	VONOVIA SE	EUR	1 954 158	1 509 310	0.04
7 886	VULCAN MATERIALS CO	USD	1 324 483	1 790 201	0.05
11 147	W R BERKLEY CORP - C	USD	603 203	788 316	0.02
37 738	WALGREENS BOOTS ALLIANCE INC	USD	1 762 201	985 339	0.03
90 652	WALMART INC	USD	12 477 141	14 291 288	0.38
114 308	WALT DISNEY CO	USD	13 968 210	10 320 869	0.27

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 820	WAREHOUSES DE PAUW CVA	EUR	264 582	309 158	0.01
137 153	WARNER BROS DISCOVERY INC	USD	2 985 543	1 560 801	0.04
42 032	WARTSILA OYJ ABP	EUR	420 573	609 402	0.02
13 905	WASHINGTON H SOUL PATTINSON & CO LTD	AUD	301 029	310 922	0.01
17 150	WASTE CONNECTIONS INC	USD	2 073 668	2 559 981	0.07
25 920	WASTE MANAGEMENT INC	USD	3 724 934	4 642 272	0.12
3 324	WATERS CORP	USD	910 136	1 094 361	0.03
2 526	WATSCO INC	USD	822 500	1 082 315	0.03
18 694	WEC ENERGY GROUP INC	USD	1 682 944	1 573 474	0.04
226 092	WELLS FARGO & CO	USD	10 352 725	11 128 248	0.30
33 836	WELLTOWER INC	USD	2 696 494	3 050 992	0.08
73 535	WESFARMERS LTD	AUD	2 449 582	2 862 057	0.08
3 101	WEST FRASER TIMBER CO LTD	CAD	237 283	266 591	0.01
15 900	WEST JAPAN RAILWAY CO	JPY	789 533	663 271	0.02
4 988	WEST PHARMACEUTICAL SERVICES INC	USD	1 403 399	1 756 375	0.05
21 112	WESTERN DIGITAL CORP	USD	1 059 420	1 105 635	0.03
12 533	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	1 095 648	1 590 438	0.04
3 404	WESTLAKE CHEMICAL CORP	USD	313 815	476 424	0.01
207 959	WESTPAC BANKING CORP	AUD	3 404 126	3 249 510	0.09
15 179	WESTROCK CO	USD	612 213	630 232	0.02
49 730	WEYERHAEUSER CO	USD	1 677 533	1 729 112	0.05
274 190	WH GROUP LTD	HKD	235 701	176 974	0.00
96 257	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	467 784	325 435	0.01
26 836	WHEATON PRECIOUS METALS CORP	CAD	982 722	1 330 395	0.04
11 437	WHITBREAD PLC	GBP	477 692	533 027	0.01
70 786	WILLIAMS COS INC	USD	1 978 042	2 465 476	0.07
6 999	WILLIS TOWERS WATSON PLC	USD	1 525 834	1 688 159	0.04
63 142	WILMAR INTERNATIONAL LTD	SGD	193 348	170 886	0.00
55 513	WISE PLC	GBP	545 076	618 496	0.02
14 216	WISETECH GLOBAL LTD	AUD	490 763	731 106	0.02
1 872	WIX.COM LTD	USD	325 049	230 293	0.01
15 636	WOLTERS KLUWER NV	EUR	1 563 930	2 222 946	0.06
109 736	WOODSIDE ENERGY GROUP LTD	AUD	2 427 845	2 325 708	0.06
82 723	WOOLWORTHS GROUP LTD	AUD	1 960 006	2 099 780	0.06
13 458	WORKDAY INC	USD	2 764 478	3 715 215	0.10
13 884	WORLDLINE SA	EUR	735 702	240 330	0.01
12 005	WP CAREY INC	USD	917 252	778 044	0.02
83 658	WPP PLC	GBP	985 048	803 033	0.02
8 953	WSP GLOBAL INC	CAD	980 849	1 261 126	0.03
2 991	WW GRAINGER INC	USD	1 451 419	2 478 612	0.07
8 031	WYNN RESORTS LTD	USD	882 778	731 704	0.02
36 766	XCEL ENERGY INC	USD	2 368 349	2 276 183	0.06
11 278	XERO LTD	AUD	913 833	864 204	0.02
60 000	XINYI GLASS HOLDINGS LTD	HKD	159 517	67 311	0.00

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)					
16 508	XYLEM INC/NY	USD	1 577 314	1 887 855	0.05
15 190	YAKULT HONSHA CO LTD	JPY	397 382	341 231	0.01
13 855	YAMAHA CORP	JPY	574 998	320 086	0.01
51 645	YAMAHA MOTOR CO LTD	JPY	407 142	461 391	0.01
9 582	YAMATO HOLDINGS CO LTD	JPY	217 079	177 088	0.00
12 547	YARA INTERNATIONAL ASA	NOK	554 563	446 249	0.01
15 191	YASKAWA ELECTRIC CORP	JPY	562 873	634 664	0.02
7 536	YOKOGAWA ELECTRIC CORP	JPY	134 007	143 739	0.00
16 187	YUM! BRANDS INC	USD	1 834 543	2 114 993	0.06
177 466	Z HOLDINGS CORP	JPY	657 577	629 024	0.02
7 321	ZALANDO SE	EUR	490 858	173 469	0.00
3 352	ZEBRA TECHNOLOGIES CORP - A	USD	1 055 498	916 202	0.02
5 500	ZENSHO HOLDINGS CO LTD	JPY	264 162	288 264	0.01
5 539	ZILLOW GROUP INC	USD	399 634	320 487	0.01
12 373	ZIMMER BIOMET HOLDINGS INC	USD	1 497 189	1 505 794	0.04
29 272	ZOETIS INC	USD	4 745 508	5 777 415	0.15
14 132	ZOOM VIDEO COMMUNICATIONS INC	USD	2 383 553	1 016 232	0.03
4 108	ZOZO INC	JPY	111 529	92 516	0.00
4 896	ZSCALER INC	USD	914 822	1 084 758	0.03
8 917	ZURICH INSURANCE GROUP AG	CHF	3 779 612	4 657 558	0.12
56 252	3I GROUP PLC	GBP	897 437	1 736 056	0.05
35 695	3M CO	USD	5 350 840	3 902 177	0.10
Total Shares			3 111 732 048	3 699 410 080	98.33
Warrants					
1 140	CONSTELLATION SOFTWARE / CONSTELLATION SOFTWARE INC/CANADA - 22/08/2028	CAD	-	-	0.00
Total Warrants			-	-	0.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			3 111 732 048	3 699 410 080	98.33
Total Investments			3 111 732 048	3 699 410 080	98.33

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	13.52	United States of America	66.34
Technology Hardware and Equipment	12.31	Japan	5.95
Pharmaceuticals and Biotechnology	6.90	United Kingdom	3.53
Banks	5.52	Canada	3.24
Retailers	5.36	Switzerland	2.99
Oil, Gas and Coal	4.42	France	2.85
Industrial Support Services	3.44	Germany	2.29
Investment Banking and Brokerage Services	3.31	Australia	1.99
Medical Equipment and Services	2.92	Netherlands	1.81
Non-life Insurance	2.87	Ireland	1.69
Automobiles and Parts	2.51	Denmark	0.90
Personal Care, Drug and Grocery Stores	2.08	Sweden	0.88
Industrial Transportation	2.07	Spain	0.66
Travel and Leisure	1.97	Italy	0.52
Real Estate Investment Trusts	1.95	Hong Kong (China)	0.42
Industrial Engineering	1.92	Jersey	0.32
Electricity	1.75	Singapore	0.32
Telecommunications Service Providers	1.68	Finland	0.31
General Industrials	1.66	Belgium	0.23
Chemicals	1.63	Norway	0.20
Health Care Providers	1.53	Israel	0.18
Beverages	1.51	Curacao	0.12
Food Producers	1.47	Bermuda	0.11
Personal Goods	1.41	Cayman Islands	0.11
Construction and Materials	1.34	New Zealand	0.10
Finance and Credit Services	1.19	Austria	0.06
Industrial Metals and Mining	1.17	Luxembourg	0.06
Media	1.16	Portugal	0.06
Electronic and Electrical Equipment	1.12	Liberia	0.05
Aerospace and Defense	1.06	Panama	0.03
Life Insurance	0.84	Isle of Man	0.01
Gas, Water and Multi-utilities	0.80		
Telecommunications Equipment	0.64		
Leisure Goods	0.57		
Consumer Services	0.56		
Tobacco	0.55		
Real Estate Investment and Services	0.41		
Household Goods and Home Construction	0.34		
Precious Metals and Mining	0.28		
Waste and Disposal Services	0.28		
Alternative Energy	0.14		
Industrial Materials	0.13		
Mortgage Real Estate Investment Trusts	0.02		
Open-end and Miscellaneous Investment Vehicles	0.02		
	98.33		98.33

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

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					
804 796	ADVANTEST CORP	JPY	2 365 563 634	3 860 606 412	0.72
686 873	AEON CO LTD	JPY	1 912 969 307	2 164 336 823	0.40
203 037	AGC INC	JPY	931 876 647	1 063 101 732	0.20
154 783	AISIN CORP	JPY	647 176 734	763 544 539	0.14
465 534	AJINOMOTO CO INC	JPY	1 836 695 238	2 532 504 960	0.47
167 834	ANA HOLDINGS INC	JPY	490 744 749	513 572 040	0.10
505 950	ASAHI GROUP HOLDINGS LTD	JPY	2 493 492 464	2 660 285 100	0.49
230 874	ASAHI INTECC CO LTD	JPY	627 945 047	662 262 069	0.12
1 391 478	ASAHI KASEI CORP	JPY	1 418 063 923	1 445 745 642	0.27
1 900 902	ASTELLAS PHARMA INC	JPY	3 575 192 854	3 204 920 772	0.59
120 800	AZBIL CORP	JPY	552 101 722	563 652 800	0.10
629 651	BANDAI NAMCO HOLDINGS INC	JPY	1 770 187 645	1 779 708 552	0.33
138 800	BAYCURRENT CONSULTING INC	JPY	711 734 815	687 198 800	0.13
599 759	BRIDGESTONE CORP	JPY	2 995 009 804	3 502 592 560	0.65
243 659	BROTHER INDUSTRIES LTD	JPY	533 985 210	548 354 580	0.10
1 050 726	CANON INC	JPY	3 227 922 346	3 803 628 120	0.71
183 100	CAPCOM CO LTD	JPY	787 034 193	834 203 600	0.15
757 295	CENTRAL JAPAN RAILWAY CO	JPY	2 625 732 353	2 714 145 280	0.50
556 799	CHIBA BANK LTD	JPY	473 536 355	567 099 782	0.11
679 601	CHUBU ELECTRIC POWER CO INC	JPY	1 045 305 052	1 237 893 222	0.23
705 423	CHUGAI PHARMACEUTICAL CO LTD	JPY	2 947 372 864	3 768 369 666	0.70
1 113 267	CONCORDIA FINANCIAL GROUP LTD	JPY	582 625 007	717 611 908	0.13
214 888	DAI NIPPON PRINTING CO LTD	JPY	673 241 584	896 727 624	0.17
319 139	DAIFUKU CO LTD	JPY	880 733 858	910 343 998	0.17
987 810	DAI-ICHI LIFE HOLDINGS INC	JPY	2 359 921 519	2 955 527 520	0.55
1 942 902	DAIICHI SANKYO CO LTD	JPY	7 213 933 180	7 522 916 544	1.40
277 085	DAIKIN INDUSTRIES LTD	JPY	6 071 398 327	6 368 798 725	1.18
65 203	DAITO TRUST CONSTRUCTION CO LTD	JPY	890 876 435	1 066 069 050	0.20
623 367	DAIWA HOUSE INDUSTRY CO LTD	JPY	2 158 773 728	2 663 023 824	0.49
2 437	DAIWA HOUSE REIT INVESTMENT CORP	JPY	683 734 507	613 392 900	0.11
1 401 160	DAIWA SECURITIES GROUP INC	JPY	937 744 107	1 329 840 956	0.25
1 986 356	DENSO CORP	JPY	3 709 612 191	4 224 979 212	0.78
212 950	DENTSU GROUP INC	JPY	857 065 994	770 453 100	0.14
96 756	DISCO CORP	JPY	1 672 639 154	3 384 524 880	0.63
317 561	EAST JAPAN RAILWAY CO	JPY	2 501 383 693	2 581 453 369	0.48
264 824	EISAI CO LTD	JPY	2 086 061 163	1 867 538 848	0.35
3 026 394	ENEOS HOLDINGS INC	JPY	1 503 739 195	1 695 991 198	0.31
1 000 995	FANUC CORP	JPY	4 329 424 707	4 151 126 265	0.77
183 863	FAST RETAILING CO LTD	JPY	5 320 515 438	6 433 366 370	1.19
133 320	FUJI ELECTRIC CO LTD	JPY	671 180 134	809 119 080	0.15
392 000	FUJIFILM HOLDINGS CORP	JPY	2 821 438 002	3 321 416 000	0.62
184 938	FUJITSU LTD	JPY	3 074 358 706	3 934 555 950	0.73
4 915	GLP J-REIT	JPY	736 401 306	690 557 500	0.13
147 375	HAMAMATSU PHOTONICS KK	JPY	884 865 784	854 775 000	0.16

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

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)					
240 356	HANKYU HANSHIN HOLDINGS INC	JPY	989 730 791	1 078 958 084	0.20
21 249	HIKARI TSUSHIN INC	JPY	455 949 037	496 801 620	0.09
32 395	HIROSE ELECTRIC CO LTD	JPY	535 484 993	517 186 175	0.10
113 265	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	391 080 703	422 138 655	0.08
973 854	HITACHI LTD	JPY	6 700 674 622	9 904 095 180	1.84
4 851 976	HONDA MOTOR CO LTD	JPY	5 905 883 224	7 112 996 816	1.32
114 162	HOSHIZAKI CORP	JPY	538 502 663	589 190 082	0.11
371 895	HOYA CORP	JPY	5 140 453 136	6 554 649 375	1.22
406 928	HULIC CO LTD	JPY	487 684 474	600 829 192	0.11
118 400	IBIDEN CO LTD	JPY	697 071 222	925 296 000	0.17
1 027 320	IDEMITSU KOSAN CO LTD	JPY	645 870 871	788 468 100	0.15
163 453	IIDA GROUP HOLDINGS CO LTD	JPY	359 410 920	345 131 010	0.06
1 019 608	INPEX CORP	JPY	1 425 750 310	1 941 843 436	0.36
612 442	ISUZU MOTORS LTD	JPY	932 033 679	1 112 194 672	0.21
1 248 562	ITOCHU CORP	JPY	5 176 119 593	7 200 457 054	1.34
151 666	JAPAN AIRLINES CO LTD	JPY	398 038 476	420 873 150	0.08
527 435	JAPAN EXCHANGE GROUP INC	JPY	1 263 470 889	1 573 338 605	0.29
7 341	JAPAN METROPOLITAN FUND INVEST	JPY	725 420 604	748 047 900	0.14
1 519 925	JAPAN POST BANK CO LTD	JPY	1 791 938 691	2 182 612 300	0.40
2 181 332	JAPAN POST HOLDINGS CO LTD	JPY	2 292 511 675	2 747 387 654	0.51
202 155	JAPAN POST INSURANCE CO LTD	JPY	449 675 991	506 196 120	0.09
1 345	JAPAN REAL ESTATE INVESTMENT CORP	JPY	795 903 524	785 480 000	0.15
1 260 520	JAPAN TOBACCO INC	JPY	3 535 449 802	4 594 595 400	0.85
638 830	JFE HOLDINGS INC	JPY	1 116 003 616	1 397 440 625	0.26
204 321	JSR CORP	JPY	651 321 878	821 370 420	0.15
444 277	KAJIMA CORP	JPY	783 537 048	1 046 938 751	0.19
739 581	KANSAI ELECTRIC POWER CO INC	JPY	1 089 307 767	1 384 495 632	0.26
489 375	KAO CORP	JPY	3 067 150 221	2 838 375 000	0.53
144 800	KAWASAKI KISEN KAISHA LTD	JPY	541 238 987	876 040 000	0.16
1 572 229	KDDI CORP	JPY	6 137 539 691	7 053 019 294	1.31
135 863	KEISEI ELECTRIC RAILWAY CO LTD	JPY	614 925 491	905 391 032	0.17
4 352	KENEDIX OFFICE INVESTMENT CORP	JPY	709 651 800	699 801 600	0.13
204 420	KEYENCE CORP	JPY	11 239 342 989	12 698 570 400	2.35
142 522	KIKKOMAN CORP	JPY	1 060 576 159	1 230 534 948	0.23
190 234	KINTETSU GROUP HOLDINGS CO LTD	JPY	852 238 024	850 726 448	0.16
816 066	KIRIN HOLDINGS CO LTD	JPY	1 747 661 977	1 685 992 356	0.31
158 100	KOBE BUSSAN CO LTD	JPY	558 856 050	658 644 600	0.12
123 580	KOEI TECMO HOLDINGS CO LTD	JPY	272 606 952	198 778 430	0.04
202 712	KOITO MANUFACTURING CO LTD	JPY	533 561 413	445 459 620	0.08
971 734	KOMATSU LTD	JPY	3 079 428 351	3 583 754 992	0.66
106 241	KONAMI GROUP CORP	JPY	709 397 701	784 377 303	0.15
35 224	KOSE CORP	JPY	487 135 412	372 493 800	0.07
1 054 527	KUBOTA CORP	JPY	2 144 470 651	2 238 233 558	0.42
1 348 740	KYOCERA CORP	JPY	2 420 662 389	2 775 706 920	0.51

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
283 655	KYOWA KIRIN CO LTD	JPY	775 193 519	672 262 350	0.12
79 200	LASERTEC	JPY	1 641 345 940	2 943 864 000	0.55
235 266	MAKITA CORP	JPY	927 012 585	915 184 740	0.17
1 504 337	MARUBENI CORP	JPY	2 260 878 359	3 352 415 005	0.62
362 600	MATSUKIYOCOCOKARA & CO	JPY	841 736 272	905 412 200	0.17
597 294	MAZDA MOTOR CORP	JPY	688 915 027	909 977 409	0.17
90 817	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	494 073 651	554 891 870	0.10
246 588	MEIJI HOLDINGS CO LTD	JPY	861 516 119	825 823 212	0.15
383 211	MINEBEA MITSUMI INC	JPY	921 418 070	1 110 737 084	0.21
299 051	MISUMI GROUP INC	JPY	874 229 025	714 582 365	0.13
1 425 084	MITSUBISHI CHEMICAL GROUP CORP	JPY	1 144 119 906	1 231 272 576	0.23
3 623 916	MITSUBISHI CORP	JPY	5 684 692 943	8 166 494 706	1.51
2 029 896	MITSUBISHI ELECTRIC CORP	JPY	3 332 466 729	4 057 762 104	0.75
1 182 403	MITSUBISHI ESTATE CO LTD	JPY	2 157 891 352	2 297 409 029	0.43
847 481	MITSUBISHI HC CAPITAL INC	JPY	637 892 348	802 395 011	0.15
336 696	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	1 798 372 851	2 774 711 736	0.51
11 994 408	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	10 059 857 988	14 531 225 292	2.69
1 359 534	mitsui & CO LTD	JPY	4 962 995 190	7 202 811 132	1.34
197 235	mitsui chemicals inc	JPY	649 007 130	824 836 770	0.15
934 871	mitsui fudosan co ltd	JPY	2 567 477 493	3 232 783 918	0.60
361 300	mitsui osk lines ltd	JPY	1 240 294 712	1 631 992 100	0.30
2 533 907	mizuho financial group inc	JPY	4 838 740 985	6 113 050 638	1.13
263 342	monotaro co ltd	JPY	513 881 470	405 415 009	0.08
450 422	ms&ad insurance group holdings inc	JPY	1 930 075 291	2 498 040 412	0.46
1 810 189	murata manufacturing co ltd	JPY	4 676 690 767	5 417 895 677	1.00
463 543	m3 inc	JPY	1 879 683 147	1 081 445 819	0.20
257 973	NEC CORP	JPY	1 572 593 308	2 154 074 550	0.40
359 402	NEXON CO LTD	JPY	979 893 669	923 483 439	0.17
438 482	NIDEC CORP	JPY	3 568 716 451	2 497 154 990	0.46
1 091 270	NINTENDO CO LTD	JPY	6 287 760 015	8 030 655 930	1.49
1 617	NIPPON BUILDING FUND INC	JPY	1 012 675 398	987 987 000	0.18
76 107	NIPPON EXPRESS HOLDINGS INC	JPY	564 579 718	609 921 498	0.11
1 020 245	NIPPON PAINT HOLDINGS CO LTD	JPY	1 214 489 871	1 163 079 300	0.22
2 386	NIPPON PROLOGIS REIT INC	JPY	715 608 553	647 560 400	0.12
906 841	NIPPON STEEL CORP	JPY	2 201 730 517	2 929 096 430	0.54
31 387 575	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	4 469 704 838	5 408 079 173	1.00
509 075	NIPPON YUSEN KK	JPY	1 281 668 057	2 225 166 825	0.41
146 062	NISSAN CHEMICAL CORP	JPY	863 951 254	804 217 372	0.15
2 438 394	NISSAN MOTOR CO LTD	JPY	1 358 565 365	1 351 357 955	0.25
210 762	NISSIN FOODS HOLDINGS CO LTD	JPY	795 455 450	1 037 159 802	0.19
84 122	NITORI HOLDINGS CO LTD	JPY	1 452 660 188	1 588 223 360	0.29
157 974	NITTO DENKO CORP	JPY	1 367 836 392	1 666 625 700	0.31
3 156 899	NOMURA HOLDINGS INC	JPY	1 694 775 857	2 013 154 492	0.37
115 494	NOMURA REAL ESTATE HOLDINGS INC	JPY	350 345 563	428 367 246	0.08

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

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)					
4 458	NOMURA REAL ESTATE MASTER FUND INC	JPY	721 180 520	735 570 000	0.14
405 701	NOMURA RESEARCH INSTITUTE LTD	JPY	1 390 648 386	1 663 779 801	0.31
662 980	NTT DATA GROUP CORP	JPY	1 187 783 516	1 325 297 020	0.25
682 130	OBAYASHI CORP	JPY	743 461 974	832 198 600	0.15
73 197	OBIC CO LTD	JPY	1 483 565 880	1 778 321 115	0.33
328 974	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	753 020 956	707 623 074	0.13
1 045 648	OJI HOLDINGS CORP	JPY	590 644 675	567 786 864	0.11
1 263 539	OLYMPUS CORP	JPY	2 736 235 293	2 578 251 330	0.48
184 186	OMRON CORP	JPY	1 336 410 839	1 212 496 438	0.22
409 793	ONO PHARMACEUTICAL CO LTD	JPY	1 141 983 611	1 031 039 188	0.19
82 000	OPEN HOUSE CO LTD	JPY	463 039 452	343 006 000	0.06
40 464	ORACLE CORP JAPAN	JPY	417 353 189	439 843 680	0.08
1 146 095	ORIENTAL LAND	JPY	4 851 985 525	6 018 144 845	1.12
1 232 222	ORIX CORP	JPY	2 721 605 501	3 272 781 632	0.61
393 915	OSAKA GAS CO LTD	JPY	891 599 890	1 160 079 675	0.22
119 704	OTSUKA CORP	JPY	623 330 433	695 839 352	0.13
439 458	OTSUKA HOLDINGS CO LTD	JPY	2 132 431 974	2 324 293 362	0.43
399 964	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	1 015 155 799	1 345 478 896	0.25
2 320 110	PANASONIC HOLDINGS CORP	JPY	3 010 891 648	3 240 033 615	0.60
1 582 376	RAKUTEN GROUP INC	JPY	1 064 145 918	993 732 128	0.18
1 514 228	RECRUIT HOLDINGS CO LTD	JPY	6 889 234 974	9 029 341 564	1.67
1 542 910	RENASAS ELECTRONICS CORP	JPY	2 750 353 633	3 932 877 590	0.73
2 233 285	RESONA HOLDINGS INC	JPY	1 319 965 271	1 600 148 703	0.30
576 201	RICOH CO LTD	JPY	613 441 227	624 025 683	0.12
348 028	ROHM CO LTD	JPY	889 850 716	940 545 670	0.17
259 171	SBI HOLDINGS INC	JPY	722 772 853	822 090 412	0.15
164 300	SCSK CORP	JPY	359 742 875	459 382 800	0.09
220 584	SECOM CO LTD	JPY	2 050 434 946	2 240 030 520	0.42
303 308	SEIKO EPSON CORP	JPY	591 836 284	640 131 534	0.12
403 977	SEKISUI CHEMICAL CO LTD	JPY	773 721 682	821 083 253	0.15
626 632	SEKISUI HOUSE LTD	JPY	1 575 853 871	1 962 611 424	0.36
791 463	SEVEN & I HOLDINGS CO LTD	JPY	4 075 080 550	4 428 235 485	0.82
336 358	SG HOLDINGS CO LTD	JPY	693 817 343	680 788 592	0.13
274 936	SHARP CORP/JAPAN	JPY	303 970 098	276 448 148	0.05
248 806	SHIMADZU CORP	JPY	964 216 347	980 793 252	0.18
80 731	SHIMANO INC	JPY	1 782 804 869	1 762 761 385	0.33
546 777	SHIMIZU CORP	JPY	474 836 962	512 111 338	0.09
1 924 265	SHIN-ETSU CHEMICAL CO LTD	JPY	7 272 967 402	11 385 876 005	2.11
274 482	SHIONOGI & CO LTD	JPY	1 775 046 654	1 865 928 636	0.35
420 207	SHISEIDO CO LTD	JPY	2 571 221 661	1 786 720 164	0.33
491 702	SHIZUOKA FINANCIAL GROUP INC	JPY	485 486 582	587 583 890	0.11
60 123	SMC CORP	JPY	3 869 222 833	4 554 918 480	0.84
3 020 101	SOFTBANK CORP	JPY	4 596 413 998	5 313 867 710	0.99
1 080 828	SOFTBANK GROUP CORP	JPY	6 542 652 120	6 801 650 604	1.26

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

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)					
310 445	SOMPO HOLDINGS INC	JPY	1 673 466 388	2 140 828 720	0.40
1 324 604	SONY GROUP CORP	JPY	14 591 846 176	17 762 939 640	3.30
90 088	SQUARE ENIX HOLDINGS CO LTD	JPY	520 663 339	456 115 544	0.08
646 379	SUBARU CORP	JPY	1 567 488 374	1 671 536 094	0.31
367 812	SUMCO CORP	JPY	732 826 601	777 738 474	0.14
1 704 294	SUMITOMO CHEMICAL CO LTD	JPY	762 283 903	586 277 136	0.11
1 091 995	SUMITOMO CORP	JPY	2 456 262 471	3 358 976 620	0.62
753 605	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	1 196 661 933	1 353 097 778	0.25
277 153	SUMITOMO METAL MINING CO LTD	JPY	1 214 633 394	1 176 791 638	0.22
1 334 652	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	6 811 989 619	9 182 405 760	1.70
688 346	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	1 534 974 078	1 862 664 276	0.35
300 042	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	1 088 853 484	1 258 376 148	0.23
146 053	SUNTORY BEVERAGE & FOOD LTD	JPY	674 827 313	679 146 450	0.13
386 881	SUZUKI MOTOR CORP	JPY	1 937 864 684	2 334 053 073	0.43
176 253	SYSMEX CORP	JPY	1 556 350 386	1 384 996 074	0.26
178 437	TAISEI CORP	JPY	770 114 299	860 423 214	0.16
187 776	TAIYO NIPPON SANZO CORP	JPY	483 369 770	709 042 176	0.13
1 662 097	TAKEDA PHARMACEUTICAL CO LTD	JPY	6 785 655 066	6 738 141 238	1.25
528 312	T&D HOLDINGS INC	JPY	913 051 303	1 183 683 036	0.22
408 342	TDK CORP	JPY	1 999 671 221	2 742 833 214	0.51
706 838	TERUMO CORP	JPY	2 913 047 300	3 267 005 236	0.61
231 100	TIS INC	JPY	713 650 941	718 027 700	0.13
198 314	TOBU RAILWAY CO LTD	JPY	679 194 221	751 411 746	0.14
117 538	TOHO CO LTD/TOKYO	JPY	573 894 059	560 538 722	0.10
1 893 081	TOKIO MARINE HOLDINGS INC	JPY	4 959 529 883	6 680 682 849	1.24
1 605 850	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	820 764 182	1 185 920 225	0.22
495 426	TOKYO ELECTRON LTD	JPY	8 022 654 725	12 511 983 630	2.32
388 309	TOKYO GAS CO LTD	JPY	1 081 425 168	1 257 344 542	0.23
525 064	TOKYU CORP	JPY	884 892 725	903 635 144	0.17
260 411	TOPPAN INC	JPY	654 741 665	1 024 717 285	0.19
315 091	TOSOH CORP	JPY	550 379 748	567 478 891	0.11
139 419	TOTO LTD	JPY	630 233 687	517 662 747	0.10
154 045	TOYOTA INDUSTRIES CORP	JPY	1 355 158 574	1 771 517 500	0.33
11 139 200	TOYOTA MOTOR CORP	JPY	22 448 004 102	28 856 097 600	5.36
223 138	TOYOTA TSUSHO CORP	JPY	1 282 231 516	1 853 830 504	0.34
140 535	TREND MICRO INC/JAPAN	JPY	902 954 394	1 060 758 180	0.20
423 857	UNICHARM CORP	JPY	2 016 089 193	2 160 822 986	0.40
215 995	USS CO LTD	JPY	498 123 956	612 561 820	0.11
231 587	WEST JAPAN RAILWAY CO	JPY	1 387 550 485	1 361 963 147	0.25
271 206	YAKULT HONSHA CO LTD	JPY	960 107 379	858 909 402	0.16
137 701	YAMAHA CORP	JPY	689 852 775	448 492 157	0.08
937 968	YAMAHA MOTOR CO LTD	JPY	951 996 298	1 181 370 696	0.22
279 293	YAMATO HOLDINGS CO LTD	JPY	689 180 801	727 697 912	0.13
252 108	YASKAWA ELECTRIC CORP	JPY	1 242 432 513	1 484 916 120	0.28

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

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)					
239 860	YOKOGAWA ELECTRIC CORP	JPY	555 343 719	644 983 540	0.12
2 806 849	Z HOLDINGS CORP	JPY	1 271 614 688	1 402 582 445	0.26
97 600	ZENSHO HOLDINGS CO LTD	JPY	683 539 300	721 166 400	0.13
147 344	ZOZO INC	JPY	432 712 053	467 817 200	0.09
Total Shares			450 501 079 047	538 034 318 893	99.77
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			450 501 079 047	538 034 318 893	99.77
Total Investments			450 501 079 047	538 034 318 893	99.77

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	10.53	Japan	99.77
Automobiles and Parts	10.29		
Industrial Support Services	7.78		
Banks	6.93		
Leisure Goods	6.32		
Electronic and Electrical Equipment	6.01		
Industrial Engineering	5.56		
Pharmaceuticals and Biotechnology	5.45		
Chemicals	3.93		
Software and Computer Services	3.79		
Telecommunications Service Providers	3.39		
Industrial Transportation	3.26		
Retailers	3.16		
Travel and Leisure	3.08		
Non-life Insurance	2.10		
Real Estate Investment and Services	1.76		
Investment Banking and Brokerage Services	1.67		
Personal Care, Drug and Grocery Stores	1.55		
Medical Equipment and Services	1.46		
Food Producers	1.20		
Household Goods and Home Construction	1.18		
Real Estate Investment Trusts	1.11		
Industrial Metals and Mining	1.02		
Beverages	0.93		
Construction and Materials	0.90		
Life Insurance	0.86		
General Industrials	0.85		
Tobacco	0.85		
Oil, Gas and Coal	0.82		
Electricity	0.71		
Media	0.61		
Gas, Water and Multi-utilities	0.45		
Finance and Credit Services	0.15		
Industrial Materials	0.11		
	99.77		

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					
55 606	ABBVIE INC	USD	8 300 239	8 617 262	5.44
4 827	AKAMAI TECHNOLOGIES INC	USD	497 133	571 275	0.36
25 971	ALPHABET CLASS - A	USD	2 702 980	3 627 889	2.29
19 981	ALPHABET INC	USD	1 901 396	2 815 922	1.78
44 755	AMAZON.COM INC	USD	5 813 757	6 800 075	4.29
68 907	APPLE INC	USD	13 152 780	13 266 665	8.37
17 361	BIOGEN INC	USD	5 293 369	4 492 506	2.84
62 526	BNP PARIBAS SA	EUR	3 375 484	4 323 050	2.73
6 293	BROADCOM INC	USD	7 120 260	7 024 561	4.43
8 658	CATERPILLAR INC	USD	2 469 002	2 559 911	1.62
42 416	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	3 024 261	3 203 680	2.02
4 163	EDWARDS LIFESCIENCES CORP	USD	347 985	317 429	0.20
2 629	ENPHASE ENERGY INC	USD	405 734	347 396	0.22
35 737	EXXON MOBIL CORP	USD	3 605 863	3 572 985	2.26
27 493	HESS CORP	USD	3 979 337	3 963 391	2.50
6 302	INCYTE CORP	USD	473 910	395 703	0.25
116 289	INTEL CORP	USD	4 395 724	5 843 522	3.69
12 770	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 087 384	2 088 534	1.32
9 242	INTUITIVE SURGICAL INC	USD	2 785 908	3 117 881	1.97
31 997	JOHNSON & JOHNSON	USD	4 879 543	5 015 210	3.17
125 982	MERCK & CO INC	USD	13 302 752	13 734 557	8.66
18 033	MICROSOFT CORP	USD	6 785 126	6 781 129	4.28
13 911	NVIDIA CORP	USD	6 740 744	6 889 005	4.35
88 086	PFIZER INC	USD	2 541 281	2 535 996	1.60
44 318	PROCTER & GAMBLE CO	USD	6 629 106	6 494 360	4.10
7 582	QUALCOMM INC	USD	985 281	1 096 585	0.69
69	ROCHE HOLDING AG	CHF	20 291	20 045	0.01
25 463	SALESFORCE INC	USD	6 730 635	6 700 334	4.23
31 868	STARBUCKS CORP	USD	3 298 657	3 059 647	1.93
34	SWISSCOM AG - REG	CHF	21 957	20 441	0.01
22 107	THERMO FISHER SCIENTIFIC INC	USD	11 477 480	11 734 175	7.41
45 899	TJX COS INC	USD	4 056 095	4 305 785	2.72
16 523	UNITEDHEALTH GROUP INC	USD	9 101 269	8 698 864	5.49
24 892	WALMART INC	USD	3 884 715	3 924 224	2.48
Total Shares			152 187 438	157 959 994	99.71
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			152 187 438	157 959 994	99.71
Total Investments			152 187 438	157 959 994	99.71

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	21.96	United States of America	96.95
Technology Hardware and Equipment	21.54	France	2.73
Software and Computer Services	16.28	Switzerland	0.03
Medical Equipment and Services	9.58		
Retailers	9.49		
Health Care Providers	5.49		
Oil, Gas and Coal	4.76		
Personal Care, Drug and Grocery Stores	4.10		
Banks	2.73		
Travel and Leisure	1.93		
Industrial Engineering	1.62		
Alternative Energy	0.22		
Telecommunications Service Providers	0.01		
	99.71		99.71

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
301 403	ABRDN PLC	GBP	726 118	538 456	0.16
42 269	ADMIRAL GROUP PLC	GBP	1 067 560	1 134 500	0.33
130 285	AIRTEL AFRICA PLC	GBP	161 281	169 631	0.05
46 520	AJ BELL PLC	GBP	172 574	145 608	0.04
4 474	ALPHA FX GROUP PLC	GBP	79 714	78 295	0.02
48 560	ALPHAWAVE IP GROUP PLC	GBP	71 531	62 545	0.02
204 871	ANGLO AMERICAN PLC	GBP	6 043 503	4 037 188	1.18
61 525	ANTOFAGASTA PLC	GBP	933 149	1 033 312	0.30
63 914	ASCENTIAL PLC	GBP	199 621	187 524	0.05
63 856	ASHMORE GROUP PLC	GBP	217 359	142 271	0.04
73 849	ASHTREAD GROUP PLC	GBP	3 373 200	4 033 632	1.18
55 888	ASSOCIATED BRITISH FOODS PLC	GBP	1 148 449	1 322 869	0.39
460 722	ASSURA PLC	GBP	305 316	221 699	0.06
36 615	ASTON MARTIN LAGONDA GLOBAL HOLDINGS PLC	GBP	127 602	82 603	0.02
251 081	ASTRAZENECA PLC	GBP	23 067 226	26 614 586	7.78
12 742	AUCTION TECHNOLOGY GROUP PLC	GBP	154 010	66 513	0.02
147 580	AUTO TRADER GROUP PLC	GBP	875 204	1 064 642	0.31
445 110	AVIVA PLC	GBP	1 804 959	1 934 893	0.57
123 149	BABCOCK INTERNATIONAL GROUP PLC	GBP	404 423	486 439	0.14
141 370	BALFOUR BEATTY PLC	GBP	427 004	468 217	0.14
37 970	BALTIC CLASSIFIEDS GROUP PLC	GBP	70 698	89 799	0.03
60 800	BANK OF CYPRUS HOLDINGS PLC	GBP	164 544	184 832	0.05
5 221	BANK OF GEORGIA GROUP PLC	GBP	152 203	207 535	0.06
2 235 886	BARCLAYS PLC	GBP	3 827 996	3 438 345	1.00
157 880	BARRATT DEVELOPMENTS PLC	GBP	934 968	888 233	0.26
108 942	BEAZLEY PLC	GBP	537 575	568 677	0.17
19 350	BELLWAY PLC	GBP	534 250	496 908	0.15
17 345	BERKELEY GROUP HOLDINGS PLC	GBP	749 671	813 134	0.24
26 838	BIG TECHNOLOGIES PLC	GBP	48 321	47 503	0.01
30 243	BIG YELLOW GROUP PLC	GBP	372 504	369 569	0.11
148 816	B&M EUROPEAN VALUE RETAIL SA	GBP	762 910	833 667	0.24
59 768	BODYCOTE PLC	GBP	385 141	355 321	0.10
2 656 598	BP PLC	GBP	10 618 381	12 383 733	3.63
41 606	BREEDON GROUP PLC	GBP	167 092	150 614	0.04
95 273	BRIDGEPOINT GROUP PLC	GBP	274 748	266 002	0.08
362 290	BRITISH AMERICAN TOBACCO PLC	GBP	10 602 403	8 316 367	2.43
150 064	BRITISH LAND CO PLC	GBP	698 356	599 656	0.18
37 262	BRITVIC PLC	GBP	315 358	313 187	0.09
1 086 153	BT GROUP PLC	GBP	1 662 601	1 342 485	0.39
57 890	BUNZL PLC	GBP	1 524 895	1 846 691	0.54
56 595	BURBERRY GROUP PLC	GBP	1 154 946	801 385	0.23
35 808	BYTES TECHNOLOGY GROUP PLC	GBP	184 974	219 145	0.06
78 782	CAIRN HOMES PLC	GBP	77 110	91 230	0.03
237 765	CAPITAL & COUNTIES PROPERTIES PLC	GBP	329 653	328 353	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
22 177	CARNIVAL PLC	GBP	255 322	291 184	0.09
51 948	C&C GROUP PLC	GBP	89 398	79 273	0.02
170 909	CENTAMIN PLC	GBP	190 065	170 396	0.05
881 674	CENTRICA PLC	GBP	741 056	1 240 074	0.36
91 196	CHEMRING GROUP PLC	GBP	267 234	319 642	0.09
5 333	CLARKSON PLC	GBP	158 412	168 789	0.05
22 232	CLOSE BROTHERS GROUP PLC	GBP	258 837	176 522	0.05
237 424	COATS GROUP PLC	GBP	163 974	183 766	0.05
33 779	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	1 439 624	1 768 487	0.52
34 317	COCA-COLA HBC AG	GBP	704 917	791 007	0.23
277 554	COMPASS GROUP PLC	GBP	4 761 783	5 956 309	1.74
10 669	COMPUTACENTER PLC	GBP	253 540	297 878	0.09
23 041	CONDUIT HOLDINGS LTD	GBP	99 313	108 062	0.03
263 655	CONVATEC GROUP PLC	GBP	572 063	643 846	0.19
8 290	CRANSWICK PLC	GBP	287 299	315 683	0.09
21 489	CRODA INTERNATIONAL PLC	GBP	1 391 529	1 085 195	0.32
10 572	CVS GROUP PLC	GBP	183 388	177 927	0.05
46 301	DARKTRACE PLC	GBP	169 249	169 786	0.05
18 962	DCC PLC	GBP	980 379	1 095 624	0.32
17 823	DECHRA PHARMACEUTICALS PLC	GBP	628 990	687 611	0.20
140 747	DELIVEROO PLC	GBP	188 544	179 593	0.05
17 890	DERWENT LONDON PLC	GBP	545 955	422 204	0.12
362 927	DIAGEO PLC	GBP	12 100 098	10 365 196	3.04
26 419	DIPLOMA PLC	GBP	700 677	946 329	0.28
203 945	DIRECT LINE INSURANCE GROUP PLC	GBP	484 887	371 078	0.11
37 626	DISCOVERIE GROUP PLC	GBP	281 056	297 245	0.09
7 812	DIVERSIFIED ENERGY CO PLC	GBP	139 614	87 104	0.03
57 899	DOMINO'S PIZZA GROUP PLC	GBP	189 874	218 163	0.06
216 677	DOWLAIS GROUP PLC	GBP	270 592	231 519	0.07
72 794	DR. MARTENS PLC	GBP	219 853	64 495	0.02
62 300	DRAX GROUP PLC	GBP	317 730	305 083	0.09
216 448	DS SMITH PLC	GBP	758 761	665 145	0.19
17 158	DUNELM GROUP PLC	GBP	209 920	188 223	0.05
63 836	EASYJET PLC	GBP	399 651	325 564	0.10
81 558	ELEMENTIS PLC	GBP	110 256	104 068	0.03
30 160	ENDEAVOUR MINING PLC	GBP	514 264	529 911	0.15
20 769	ENERGEAN OIL & GAS PLC	GBP	205 546	216 828	0.06
102 197	ENTAIN PLC	GBP	1 406 252	1 016 043	0.30
67 469	EVRAZ PLC	GBP	212 537	-	0.00
149 792	EXPERIAN PLC	GBP	4 162 133	4 796 340	1.40
15 504	FEVERTREE DRINKS PLC	GBP	256 751	162 637	0.05
5 009	FINABLR PLC	GBP	8 227	-	0.00
107 789	FIRSTGROUP PLC	GBP	107 542	188 631	0.06
20 399	FRASERS GROUP PLC	GBP	126 823	185 733	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
29 844	FRESNILLO PLC	GBP	238 538	177 393	0.05
14 767	FUTURE PLC	GBP	245 979	117 471	0.03
5 332	GAMES WORKSHOP GROUP PLC	GBP	482 189	526 268	0.15
13 647	GAMMA COMMUNICATIONS PLC	GBP	166 934	153 665	0.04
34 617	GB GROUP PLC	GBP	184 344	94 851	0.03
84 598	GENUIT GROUP PLC	GBP	280 309	341 353	0.10
10 675	GENUS PLC	GBP	360 087	231 648	0.07
1 495 293	GLENCORE PLC	GBP	5 365 049	7 059 278	2.06
50 513	GLOBALDATA PLC	GBP	82 977	99 005	0.03
49 470	GRAFTON GROUP PLC	GBP	444 292	450 721	0.13
108 688	GRAINGER PLC	GBP	301 322	287 371	0.08
33 344	GREAT PORTLAND ESTATES PLC	GBP	223 071	140 045	0.04
16 565	GREGGS PLC	GBP	394 177	431 021	0.13
663 382	GSK PLC	GBP	9 682 780	9 620 366	2.81
894 540	HALEON PLC	GBP	2 538 021	2 877 288	0.84
65 122	HALMA PLC	GBP	1 484 696	1 487 386	0.43
616 537	HAMMERSON PLC	GBP	206 711	175 097	0.05
91 102	HARBOUR ENERGY PLC	GBP	302 304	281 141	0.08
57 244	HARGREAVES LANSDOWN PLC	GBP	692 822	420 171	0.12
256 664	HAYS PLC	GBP	346 165	280 277	0.08
108 909	HELIOS TOWERS PLC	GBP	90 864	96 929	0.03
25 786	HIKMA PHARMACEUTICALS PLC	GBP	520 474	461 312	0.13
12 987	HILL & SMITH HOLDINGS PLC	GBP	193 902	247 792	0.07
9 752	HILTON FOOD GROUP PLC	GBP	77 263	78 016	0.02
54 612	HISCOX LTD	GBP	534 325	575 610	0.17
109 383	HOWDEN JOINERY GROUP PLC	GBP	772 619	889 940	0.26
3 041 680	HSBC HOLDINGS PLC	GBP	15 652 801	19 329 877	5.66
87 203	HUTCHINSON CHINA MEDITECH LIMITED	GBP	264 393	246 784	0.07
60 217	IG GROUP HOLDINGS PLC	GBP	482 988	460 961	0.13
52 484	IMI PLC	GBP	750 349	883 831	0.26
144 875	IMPERIAL BRANDS PLC	GBP	2 515 038	2 617 167	0.76
60 617	INCHCAPE PLC	GBP	469 119	433 715	0.13
22 218	INDIVIOR PLC	GBP	251 875	263 283	0.08
218 584	INFORMA PLC	GBP	1 303 216	1 707 578	0.50
42 689	INGRAFIN HOLDINGS PLC	GBP	173 176	129 433	0.04
27 744	INTERCONTINENTAL HOTELS GROUP PLC	GBP	1 425 432	1 967 050	0.57
47 031	INTERMEDIATE CAPITAL GROUP PLC	GBP	775 586	790 356	0.23
108 351	INTERNATIONAL DISTRIBUTIONS SERVICES PLC	GBP	392 847	294 823	0.09
26 145	INTERTEK GROUP PLC	GBP	1 281 281	1 110 117	0.32
98 870	INVESTEC PLC	GBP	354 858	525 791	0.15
591 485	ITV PLC	GBP	584 767	374 292	0.11
106 581	IWG PLC	GBP	293 210	201 758	0.06
12 981	J D WETHERSPOON PLC	GBP	144 938	105 211	0.03
274 293	J SAINSBURY PLC	GBP	673 415	830 011	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
132 596	JAMES HALSTEAD PLC	GBP	282 730	270 496	0.08
458 239	JD SPORTS FASHION PLC	GBP	726 317	760 448	0.22
26 637	JET2 PLC	GBP	320 133	332 696	0.10
112 076	JOHN WOOD GROUP PLC	GBP	246 289	192 883	0.06
29 719	JOHNSON MATTHEY PLC	GBP	722 325	504 480	0.15
148 570	JRP GROUP PLC	GBP	124 796	127 622	0.04
22 955	JTC PLC	GBP	163 095	187 198	0.05
11 822	KAINOS GROUP PLC	GBP	161 097	132 288	0.04
12 022	KEYWORDS STUDIOS PLC	GBP	308 250	199 806	0.06
304 829	KINGFISHER PLC	GBP	888 610	741 649	0.22
35 530	LANCASHIRE HOLDINGS LTD	GBP	200 916	221 707	0.06
112 216	LAND SECURITIES GROUP PLC	GBP	804 506	790 898	0.23
976 756	LEGAL & GENERAL GROUP PLC	GBP	2 541 780	2 452 634	0.72
10 023 712	LLOYDS BANKING GROUP PLC	GBP	4 672 380	4 782 313	1.40
70 387	LONDON STOCK EXCHANGE GROUP PLC	GBP	5 439 751	6 527 690	1.91
160 978	LONDONMETRIC PROPERTY PLC	GBP	356 486	308 273	0.09
262 185	LXI REIT PLC	GBP	338 829	274 770	0.08
186 317	MAN GROUP PLC	GBP	377 689	433 373	0.13
319 573	MARKS & SPENCER GROUP PLC	GBP	550 781	870 517	0.25
231 902	MELROSE INDUSTRIES PLC	GBP	823 394	1 315 812	0.38
367 221	M&G PLC	GBP	775 435	816 700	0.24
35 059	MITCHELLS & BUTLERS PLC	GBP	95 789	90 382	0.03
202 978	MITIE GROUP PLC	GBP	152 367	201 557	0.06
78 658	MONDI PLC	GBP	1 298 799	1 209 367	0.35
78 096	MONEYSUPERMARKET.COM GROUP PLC	GBP	198 055	218 825	0.06
107 076	MORGAN ADVANCED MATERIALS PLC	GBP	302 634	303 025	0.09
15 038	MORGAN SINDALL GROUP PLC	GBP	274 256	333 092	0.10
598 063	NATIONAL GRID PLC	GBP	5 827 998	6 327 507	1.85
804 090	NATWEST GROUP PLC	GBP	1 923 499	1 764 173	0.52
37 971	NETWORK INTERNATIONAL HOLDINGS PLC	GBP	115 550	148 011	0.04
11 237	NEXT FIFTEEN COMMUNICATIONS GROUP PLC	GBP	100 310	93 492	0.03
20 310	NEXT PLC	GBP	1 400 427	1 648 766	0.48
60 516	NINETY ONE PLC	GBP	129 411	111 047	0.03
1 810	NMC HEALTH PLC	USD	47 017	-	0.00
117 252	OCADO GROUP PLC	GBP	1 405 343	889 239	0.26
59 740	OSB GROUP PLC	GBP	264 100	277 552	0.08
7 827	OXFORD INSTRUMENTS PLC	GBP	160 149	179 630	0.05
94 588	OXFORD NANOPORE TECHNOLOGIES PLC	GBP	350 860	196 932	0.06
48 328	PAGEGROUP PLC	GBP	243 347	235 357	0.07
30 539	PARAGON BANKING GROUP PLC	GBP	158 283	213 010	0.06
109 528	PEARSON PLC	GBP	920 374	1 056 069	0.31
42 334	PENNON GROUP PLC	GBP	443 721	318 140	0.09
51 745	PERSIMMON PLC	GBP	1 176 046	718 738	0.21
67 796	PETS AT HOME GROUP PLC	GBP	236 865	215 727	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
121 359	PHOENIX GROUP HOLDINGS PLC	GBP	759 426	649 513	0.19
43 019	PLAYTECH PLC	GBP	217 298	192 983	0.06
12 679	PLUS500 LTD	GBP	204 404	210 852	0.06
93 793	PREMIER FOODS PLC	GBP	108 046	127 183	0.04
207 983	PRIMARY HEALTH PROPERTIES PLC	GBP	277 088	215 886	0.06
436 293	PRUDENTIAL PLC	GBP	5 670 350	3 870 792	1.13
47 991	PZ CUSSONS PLC	GBP	76 590	73 522	0.02
137 424	QINETIQ GROUP PLC	GBP	466 085	424 640	0.12
203 869	QUILTER PLC	GBP	268 348	209 577	0.06
8 687	RATHBONE BROTHERS PLC	GBP	164 666	151 328	0.04
115 920	RECKITT BENCKISER GROUP PLC	GBP	7 120 813	6 282 864	1.84
38 296	REDDE NORTHGATE PLC	GBP	152 372	139 206	0.04
46 038	REDROW PLC	GBP	266 347	283 364	0.08
305 751	RELX PLC	GBP	6 556 795	9 508 856	2.78
365 609	RENEWABLES INFRASTRUCTURE GROUP	GBP	470 086	416 063	0.12
5 566	RENISHAW PLC	GBP	261 099	199 151	0.06
426 884	RENTOKIL INITIAL PLC	GBP	2 122 611	1 881 705	0.55
3 863	RHI MAGNESITA NV	GBP	100 351	133 660	0.04
130 059	RIGHTMOVE PLC	GBP	777 132	748 620	0.22
173 101	RIO TINTO PLC	GBP	9 749 713	10 112 560	2.95
1 416 610	ROLLS-ROYCE HOLDINGS PLC	GBP	1 754 202	4 245 580	1.24
192 929	ROTORK PLC	GBP	594 125	624 318	0.18
97 041	RS GROUP PLC	GBP	898 598	795 348	0.23
46 558	RWS HOLDINGS PLC	GBP	185 429	116 767	0.03
33 647	SAFESTORE HOLDINGS PLC	GBP	314 864	297 439	0.09
171 632	SAGE GROUP PLC	GBP	1 233 065	2 012 385	0.59
22 291	SAVILLS PLC	GBP	239 226	216 000	0.06
144 941	SCHRODERS PLC	GBP	693 674	623 101	0.18
195 334	SEGRO PLC	GBP	1 828 980	1 731 441	0.51
162 176	SENIOR PLC	GBP	274 782	288 025	0.08
178 771	SERCO GROUP PLC	GBP	261 471	289 788	0.08
41 203	SERICA ENERGY PLC	GBP	109 849	94 602	0.03
42 782	SEVERN TRENT PLC	GBP	1 113 172	1 103 348	0.32
1 064 727	SHELL PLC	GBP	20 299 814	27 379 456	8.01
212 036	SIRIUS REAL ESTATE LTD	GBP	203 502	199 950	0.06
20 414	SMART METERING SYSTEMS PLC	GBP	166 790	191 892	0.06
148 742	SMITH & NEPHEW PLC	GBP	1 940 377	1 604 182	0.47
65 993	SMITHS GROUP PLC	GBP	1 058 374	1 163 787	0.34
20 625	SOFTCAT PLC	GBP	305 390	280 500	0.08
16 253	SPECTRIS PLC	GBP	517 725	614 201	0.18
13 576	SPIRAX-SARCO ENGINEERING PLC	GBP	1 511 070	1 426 159	0.42
38 333	SPIRE HEALTHCARE GROUP PLC	GBP	88 577	86 824	0.03
76 456	SPIRENT COMMUNICATIONS PLC	GBP	162 494	94 270	0.03
179 809	SSE PLC	GBP	2 864 661	3 337 255	0.97

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
129 035	SSP GROUP PLC	GBP	353 834	302 974	0.09
87 542	ST JAMES'S PLACE PLC	GBP	1 049 713	598 437	0.17
366 381	STANDARD CHARTERED PLC	GBP	2 135 478	2 442 296	0.71
62 466	TATE & LYLE PLC	GBP	496 141	411 651	0.12
572 253	TAYLOR WIMPEY PLC	GBP	856 724	841 498	0.25
7 177	TBC BANK GROUP PLC	GBP	163 806	203 109	0.06
10 707	TELECOM PLUS PLC	GBP	175 841	172 597	0.05
1 135 537	TESCO PLC	GBP	2 822 679	3 298 735	0.96
130 441	THG PLC	GBP	338 197	111 084	0.03
116 943	TP ICAP GROUP PLC	GBP	241 706	228 390	0.07
70 969	TRAINLINE PLC	GBP	246 668	228 378	0.07
53 858	TRAVIS PERKINS PLC	GBP	603 334	446 267	0.13
298 565	TRITAX BIG BOX REIT PLC	GBP	538 646	504 276	0.15
119 143	UK COMMERCIAL PROPERTY TRUST LTD	GBP	83 203	73 869	0.02
405 059	UNILEVER PLC	GBP	16 493 124	15 392 242	4.51
63 906	UNITE GROUP PLC	GBP	667 515	667 179	0.19
110 464	UNITED UTILITIES GROUP PLC	GBP	1 094 480	1 170 366	0.34
70 839	VESUVIUS PLC	GBP	290 999	340 877	0.10
12 259	VICTREX PLC	GBP	251 273	186 582	0.05
175 485	VIRGIN MONEY UK PLC	GBP	301 172	288 585	0.08
56 009	VISTRY GROUP PLC	GBP	595 997	513 883	0.15
3 628 775	VODAFONE GROUP PLC	GBP	4 312 170	2 487 888	0.73
72 132	VOLUTION GROUP PLC	GBP	270 430	312 764	0.09
39 189	WAG PAYMENT SOLUTIONS PLC	GBP	35 260	35 270	0.01
35 158	WATCHES OF SWITZERLAND GROUP PLC	GBP	233 577	249 094	0.07
51 072	WEIR GROUP PLC	GBP	884 116	963 473	0.28
20 210	WH SMITH PLC	GBP	339 665	269 601	0.08
29 467	WHITBREAD PLC	GBP	920 056	1 077 314	0.31
119 345	WISE PLC	GBP	948 310	1 043 075	0.30
9 064	WIZZ AIR HOLDINGS PLC	GBP	224 620	200 405	0.06
21 427	WORKSPACE GROUP PLC	GBP	139 862	121 705	0.04
185 167	WPP PLC	GBP	1 716 276	1 394 308	0.41
62 830	YELLOW CAKE PLC	GBP	244 620	388 604	0.11
17 049	YOUGOV PLC	GBP	181 070	201 178	0.06
159 661	3I GROUP PLC	GBP	2 165 450	3 865 393	1.13
4 199	4IMPRINT GROUP	GBP	133 631	191 894	0.06
Total Shares			324 036 782	341 113 515	99.64
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			324 036 782	341 113 515	99.64
Total Investments			324 036 782	341 113 515	99.64

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	11.98	United Kingdom	93.07
Oil, Gas and Coal	11.92	Jersey	4.40
Banks	9.74	Ireland	0.56
Personal Care, Drug and Grocery Stores	7.99	Isle of Man	0.35
Industrial Metals and Mining	5.49	Bermuda	0.26
Industrial Support Services	4.97	Luxembourg	0.24
Investment Banking and Brokerage Services	4.93	Cayman Islands	0.23
Media	4.73	Switzerland	0.23
Beverages	3.85	Guernsey	0.20
Tobacco	3.19	Israel	0.06
Gas, Water and Multi-utilities	2.97	Netherlands	0.04
General Industrials	2.91		
Life Insurance	2.78		99.64
Real Estate Investment Trusts	2.18		
Consumer Services	1.81		
Travel and Leisure	1.75		
Retailers	1.74		
Aerospace and Defense	1.42		
Industrial Transportation	1.41		
Household Goods and Home Construction	1.36		
Industrial Engineering	1.35		
Telecommunications Service Providers	1.32		
Software and Computer Services	1.15		
Electricity	1.06		
Non-life Insurance	0.87		
Food Producers	0.75		
Medical Equipment and Services	0.66		
Electronic and Electrical Equipment	0.56		
Chemicals	0.55		
Construction and Materials	0.46		
Industrial Materials	0.35		
Technology Hardware and Equipment	0.35		
Personal Goods	0.25		
Precious Metals and Mining	0.21		
Leisure Goods	0.15		
Finance and Credit Services	0.14		
Real Estate Investment and Services	0.14		
Close-end Investments	0.12		
Health Care Providers	0.03		
Telecommunications Equipment	0.03		
Automobiles and Parts	0.02		
	99.64		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
101	A O SMITH CORP	USD	6 432	8 326	0.04
982	ABBOTT LABORATORIES	USD	70 924	108 089	0.45
989	ABBVIE INC	USD	103 251	153 265	0.64
356	ACCENTURE PLC - A	USD	66 155	124 924	0.53
257	ADOBE INC	USD	71 917	153 326	0.65
911	ADVANCED MICRO DEVICES INC	USD	35 374	134 291	0.56
104	AECOM	USD	5 000	9 613	0.04
343	AES CORP	USD	5 674	6 603	0.03
315	AFLAC INC	USD	15 478	25 988	0.11
53	AGCO CORP	USD	6 530	6 435	0.03
175	AGILENT TECHNOLOGIES INC	USD	15 620	24 330	0.10
124	AIR PRODUCTS AND CHEMICALS INC	USD	23 796	33 951	0.14
237	AIRBNB INC	USD	39 087	32 265	0.14
91	AKAMAI TECHNOLOGIES INC	USD	7 123	10 770	0.05
65	ALBEMARLE CORP	USD	7 083	9 391	0.04
141	ALBERTSONS COMPANIES INC	USD	4 348	3 243	0.01
83	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	11 983	10 522	0.04
41	ALIGN TECHNOLOGY INC	USD	12 673	11 234	0.05
70	ALLEGION PLC	USD	6 877	8 868	0.04
112	ALLIANT ENERGY CORP	USD	4 842	5 746	0.02
145	ALLSTATE CORP	USD	14 617	20 297	0.09
67	ALNYLAM PHARMACEUTICALS INC	USD	8 499	12 824	0.05
3 343	ALPHABET CLASS - A	USD	222 173	466 983	1.96
2 814	ALPHABET INC	USD	182 271	396 576	1.67
1 029	ALTRIA GROUP INC	USD	58 836	41 510	0.17
5 271	AMAZON.COM INC	USD	513 667	800 875	3.38
1 001	AMCOR PLC	USD	10 803	9 650	0.04
6	AMERCO	USD	-	431	0.00
145	AMEREN CORP	USD	8 821	10 489	0.04
325	AMERICAN ELECTRIC POWER CO INC	USD	24 259	26 393	0.11
328	AMERICAN EXPRESS CO	USD	35 413	61 448	0.26
41	AMERICAN FINANCIAL GROUP INC/OH	USD	4 562	4 874	0.02
175	AMERICAN HOMES 4 RENT	USD	4 191	6 293	0.03
410	AMERICAN INTERNATIONAL GROUP INC	USD	21 510	27 778	0.12
267	AMERICAN TOWER CORP	USD	45 943	57 640	0.24
120	AMERICAN WATER WORKS CO INC	USD	12 539	15 839	0.07
58	AMERIPRISE FINANCIAL INC	USD	11 029	22 030	0.09
148	AMETEK INC	USD	14 683	24 404	0.10
303	AMGEN INC	USD	57 693	87 270	0.37
308	AMPHENOL CORP - A	USD	16 657	30 532	0.13
280	ANALOG DEVICES INC	USD	35 477	55 597	0.23
171	ANNALY CAPITAL MANAGEMENT INC	USD	6 893	3 312	0.01
49	ANSYS INC	USD	9 409	17 781	0.07
160	ANTERO RESOURCES CORP	USD	3 518	3 629	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
111	AON PLC - A	USD	17 146	32 303	0.14
138	APA CORP	USD	4 004	4 951	0.02
243	APOLLO GLOBAL MANAGEMENT INC	USD	14 422	22 645	0.10
8 267	APPLE INC	USD	526 495	1 591 645	6.71
482	APPLIED MATERIALS INC	USD	33 814	78 118	0.33
77	APPLOVIN CORP	USD	3 076	3 068	0.01
152	APTIV PLC	USD	14 197	13 637	0.06
209	ARCH CAPITAL GROUP LTD	USD	6 307	15 522	0.07
326	ARCHER-DANIELS-MIDLAND CO	USD	16 437	23 544	0.10
90	ARES MANAGEMENT CORP - A	USD	5 859	10 703	0.05
137	ARISTA NETWORKS INC	USD	9 453	32 265	0.14
117	ARTHUR J GALLAGHER & CO	USD	10 769	26 311	0.11
16	ASPEN TECHNOLOGY INC	USD	3 636	3 522	0.01
78	ATLISSIAN CORP	USD	11 640	18 553	0.08
79	ATMOS ENERGY CORP	USD	6 971	9 156	0.04
4 041	AT&T INC	USD	99 744	67 808	0.29
112	AUTODESK INC	USD	17 434	27 270	0.11
235	AUTOMATIC DATA PROCESSING INC	USD	32 489	54 748	0.23
10	AUTOZONE INC	USD	7 586	25 856	0.11
78	AVALONBAY COMMUNITIES INC	USD	13 330	14 603	0.06
384	AVANTOR INC	USD	9 348	8 767	0.04
46	AVERY DENNISON CORP	USD	5 491	9 299	0.04
49	AXON ENTERPRISE INC	USD	7 738	12 658	0.05
567	BAKER HUGHES CO	USD	14 572	19 380	0.08
178	BALL CORP	USD	8 717	10 239	0.04
3 922	BANK OF AMERICA CORP	USD	122 258	132 054	0.56
409	BANK OF NEW YORK MELLON CORP	USD	21 397	21 288	0.09
281	BAXTER INTERNATIONAL INC	USD	19 883	10 863	0.05
166	BECTON DICKINSON & CO	USD	37 375	40 476	0.17
119	BENTLEY SYSTEMS INC	USD	5 221	6 209	0.03
1 024	BERKSHIRE HATHAWAY INC - B	USD	224 783	365 219	1.54
134	BEST BUY CO INC	USD	10 084	10 490	0.04
40	BILL.COM HOLDINGS INC	USD	7 704	3 264	0.01
88	BIOGEN INC	USD	25 102	22 772	0.10
105	BIOMARIN PHARMACEUTICAL INC	USD	8 852	10 124	0.04
8	BIO-RAD LABORATORIES INC	USD	2 530	2 583	0.01
64	BIO-TECHNE CORP	USD	3 014	4 938	0.02
78	BJ'S WHOLESALE CLUB HOLDINGS INC	USD	4 687	5 199	0.02
79	BLACKROCK INC	USD	45 761	64 132	0.27
393	BLACKSTONE INC - A	USD	25 376	51 452	0.22
295	BLOCK INC - A	USD	28 766	22 818	0.10
351	BOEING CO	USD	102 108	91 492	0.38
19	BOOKING HOLDINGS INC	USD	40 133	67 397	0.28
78	BOOZ ALLEN HAMILTON HOLDING CORP	USD	3 618	9 977	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
171	BORGLWARNER INC	USD	7 033	6 130	0.03
82	BOSTON PROPERTIES INC	USD	9 955	5 754	0.02
841	BOSTON SCIENTIFIC CORP	USD	27 735	48 618	0.20
1 189	BRISTOL-MYERS SQUIBB CO	USD	73 452	61 008	0.26
249	BROADCOM INC	USD	92 150	277 946	1.17
66	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	7 490	13 580	0.06
134	BROWN & BROWN INC	USD	4 050	9 529	0.04
10	BROWN FORMAN A	USD	575	596	0.00
172	BROWN-FORMAN CORP - B	USD	9 886	9 821	0.04
52	BRUKER CORP	USD	2 894	3 821	0.02
89	BUILDERS FIRSTSOURCE INC	USD	4 291	14 858	0.06
66	BUNGE GLOBAL SA	USD	4 684	6 663	0.03
45	BURLINGTON STORES INC	USD	8 068	8 752	0.04
152	CADENCE DESIGN SYSTEMS INC	USD	11 008	41 400	0.17
120	CAESARS ENTERTAINMENT INC	USD	8 254	5 626	0.02
61	CAMDEN PROPERTY TRUST	USD	5 741	6 057	0.03
117	CAMPBELL SOUP CO	USD	5 041	5 058	0.02
226	CAPITAL ONE FINANCIAL CORP	USD	22 491	29 633	0.12
126	CARDINAL HEALTH INC	USD	7 813	12 701	0.05
36	CARLISLE COS INC	USD	6 017	11 247	0.05
65	CARLYLE GROUP INC	USD	2 250	2 645	0.01
91	CARMAX INC	USD	6 393	6 983	0.03
575	CARNIVAL CORP	USD	24 382	10 661	0.04
526	CARRIER GLOBAL CORP	USD	16 176	30 219	0.13
19	CASEY'S GENERAL STORES INC	USD	4 562	5 220	0.02
299	CATERPILLAR INC	USD	49 001	88 405	0.37
180	CBRE GROUP INC	USD	9 310	16 756	0.07
75	CDW CORP/DE	USD	7 664	17 049	0.07
58	CELANESE CORP - A	USD	6 239	9 011	0.04
82	CELSIUS HOLDINGS INC	USD	4 074	4 471	0.02
87	CENCORA INC	USD	7 868	17 868	0.08
292	CENTENE CORP	USD	14 476	21 669	0.09
324	CENTERPOINT ENERGY INC	USD	8 607	9 257	0.04
90	CERIDIAN HCM HOLDING INC	USD	5 439	6 041	0.03
83	CF INDUSTRIES HOLDINGS INC	USD	3 301	6 599	0.03
71	CH ROBINSON WORLDWIDE INC	USD	6 686	6 134	0.03
20	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	2 831	4 728	0.02
844	CHARLES SCHWAB CORP	USD	44 387	58 067	0.24
59	CHARTER COMMUNICATIONS INC	USD	21 987	22 932	0.10
5	CHEMED CORP	USD	1 705	2 924	0.01
138	CHENIERE ENERGY INC	USD	8 201	23 558	0.10
56	CHESAPEAKE ENERGY CORP	USD	4 495	4 309	0.02
992	CHEVRON CORP	USD	117 375	147 967	0.62
15	CHIPOTLE MEXICAN GRILL INC	USD	8 787	34 304	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)					
225	CHUBB LTD	USD	32 696	50 850	0.21
126	CHURCH & DWIGHT CO INC	USD	7 636	11 915	0.05
40	CHURCHILL DOWNS INC	USD	4 032	5 397	0.02
165	CIGNA GROUP	USD	28 010	49 409	0.21
71	CINCINNATI FINANCIAL CORP	USD	5 709	7 346	0.03
52	CINTAS CORP	USD	14 709	31 338	0.13
2 280	CISCO SYSTEMS INC	USD	102 357	115 186	0.48
1 111	CITIGROUP INC	USD	75 579	57 150	0.24
266	CITIZENS FINANCIAL GROUP INC	USD	10 162	8 815	0.04
29	CLEAN HARBORS INC	USD	5 068	5 061	0.02
308	CLEVELAND-CLIFFS INC	USD	6 425	6 289	0.03
57	CLOROX CO	USD	7 754	8 128	0.03
160	CLOUDFLARE INC	USD	15 930	13 322	0.06
200	CME GROUP INC	USD	34 500	42 120	0.18
135	CMS ENERGY CORP	USD	6 431	7 839	0.03
536	CNH INDUSTRIAL NV	EUR	6 153	6 560	0.03
2 255	COCA-COLA CO	USD	106 279	132 887	0.56
288	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	22 548	21 753	0.09
87	COINBASE GLOBAL INC - A	USD	9 276	15 131	0.06
489	COLGATE-PALMOLIVE CO	USD	34 670	38 978	0.16
2 305	COMCAST CORP	USD	84 915	101 074	0.43
272	CONAGRA BRANDS INC	USD	8 906	7 796	0.03
683	CONOCOPHILLIPS	USD	46 394	79 276	0.33
215	CONSOLIDATED EDISON INC	USD	17 406	19 559	0.08
98	CONSTELLATION BRANDS INC - A	USD	21 362	23 692	0.10
182	CONSTELLATION ENERGY CORP	USD	8 901	21 274	0.09
28	COOPER COS INC	USD	7 128	10 596	0.04
488	COPART INC	USD	7 842	23 912	0.10
366	CORNING INC	USD	10 858	11 145	0.05
426	CORTEVA INC	USD	15 062	20 414	0.09
223	COSTAR GROUP INC	USD	10 277	19 488	0.08
249	COSTCO WHOLESALE CORP	USD	60 452	164 360	0.69
405	COTERRA ENERGY INC	USD	9 370	10 336	0.04
225	COTY INC - A	USD	2 799	2 795	0.01
595	COUPANG INC	USD	9 153	9 633	0.04
137	CROWDSTRIKE HOLDINGS INC - A	USD	23 854	34 979	0.15
230	CROWN CASTLE INC	USD	28 766	26 494	0.11
70	CROWN HOLDINGS INC	USD	3 946	6 446	0.03
1 124	CSX CORP	USD	23 754	38 969	0.16
131	CUBESMART	USD	6 128	6 072	0.03
89	CUMMINS INC	USD	16 157	21 322	0.09
735	CVS HEALTH CORP	USD	44 922	58 036	0.24
391	DANAHER CORP	USD	50 373	90 454	0.38
55	DARDEN RESTAURANTS INC	USD	5 210	9 037	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)					
167	DATADOG INC	USD	18 220	20 270	0.09
15	DECKERS OUTDOOR CORP	USD	5 217	10 026	0.04
157	DEERE & CO	USD	31 553	62 780	0.26
137	DELL TECHNOLOGIES INC	USD	5 822	10 481	0.04
361	DELTA AIR LINES INC	USD	18 263	14 523	0.06
362	DEVON ENERGY CORP	USD	9 810	16 399	0.07
230	DEXCOM INC	USD	12 580	28 541	0.12
98	DIAMONDBACK ENERGY INC	USD	9 200	15 198	0.06
162	DIGITAL REALTY TRUST INC	USD	19 257	21 802	0.09
130	DISCOVER FINANCIAL SERVICES	USD	10 180	14 612	0.06
81	DOCUSIGN INC	USD	10 238	4 815	0.02
120	DOLLAR GENERAL CORP	USD	13 353	16 314	0.07
104	DOLLAR TREE INC	USD	9 923	14 773	0.06
428	DOMINION ENERGY INC	USD	29 659	20 116	0.08
15	DOMINO'S PIZZA INC	USD	4 402	6 183	0.03
149	DOORDASH INC	USD	26 010	14 741	0.06
94	DOVER CORP	USD	9 516	14 458	0.06
425	DOW INC	USD	21 504	23 307	0.10
177	DR HORTON INC	USD	8 646	26 900	0.11
257	DRAFTKINGS INC	USD	6 299	9 059	0.04
108	DTE ENERGY CO	USD	9 944	11 908	0.05
436	DUKE ENERGY CORP	USD	36 230	42 309	0.18
245	DUPONT DE NEMOURS INC	USD	22 160	18 848	0.08
120	DYNATRACE INC	USD	4 665	6 563	0.03
72	EASTMAN CHEMICAL CO	USD	7 389	6 467	0.03
238	EATON CORP PLC	USD	24 525	57 315	0.24
345	EBAY INC	USD	14 955	15 049	0.06
137	ECOLAB INC	USD	20 242	27 174	0.11
213	EDISON INTERNATIONAL	USD	13 358	15 227	0.06
320	EDWARDS LIFESCIENCES CORP	USD	18 970	24 400	0.10
131	ELECTRONIC ARTS INC	USD	16 431	17 922	0.08
127	ELEVANCE HEALTH INC	USD	33 532	59 888	0.25
481	ELI LILLY & CO	USD	74 680	280 384	1.18
37	EMCOR GROUP INC	USD	6 502	7 971	0.03
357	EMERSON ELECTRIC CO	USD	26 709	34 747	0.15
68	ENPHASE ENERGY INC	USD	11 312	8 986	0.04
85	ENTEGRIS INC	USD	4 972	10 185	0.04
114	ENTERGY CORP	USD	9 769	11 536	0.05
341	EOG RESOURCES INC	USD	35 446	41 244	0.17
32	EPAM SYSTEMS INC	USD	5 764	9 515	0.04
168	EQT CORP	USD	6 549	6 495	0.03
70	EQUIFAX INC	USD	10 026	17 310	0.07
54	EQUINIX INC	USD	28 291	43 491	0.18
203	EQUITABLE HOLDINGS INC	USD	4 733	6 760	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)					
101	EQUITY LIFESTYLE PROPERTIES INC	USD	4 992	7 125	0.03
211	EQUITY RESIDENTIAL	USD	13 285	12 905	0.05
15	ERIE INDEMNITY CO - A	USD	2 223	5 024	0.02
138	ESSENTIAL UTILITIES INC	USD	5 195	5 154	0.02
37	ESSEX PROPERTY TRUST INC	USD	9 143	9 174	0.04
122	ESTEE LAUDER COS INC - A	USD	21 319	17 843	0.08
55	ETSY INC	USD	3 724	4 458	0.02
27	EVEREST GROUP LTD	USD	7 775	9 547	0.04
102	EVERGY INC	USD	5 423	5 328	0.02
193	EVERSOURCE ENERGY	USD	12 361	11 912	0.05
100	EXACT SCIENCES CORP	USD	9 342	7 398	0.03
609	EXELON CORP	USD	18 972	21 863	0.09
67	EXPEDIA GROUP INC	USD	8 052	10 170	0.04
89	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	7 476	11 321	0.05
118	EXTRA SPACE STORAGE INC	USD	12 799	18 919	0.08
2 234	EXXON MOBIL CORP	USD	166 894	223 355	0.94
17	FACTSET RESEARCH SYSTEMS INC	USD	3 841	8 110	0.03
12	FAIR ISAAC CORP	USD	4 865	13 968	0.06
374	FASTENAL CO	USD	13 566	24 224	0.10
132	FEDEX CORP	USD	30 651	33 392	0.14
135	FERGUSON PLC	USD	20 440	26 064	0.11
160	FIDELITY NATIONAL FINANCIAL INC - A	USD	6 165	8 163	0.03
335	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	29 469	20 123	0.08
313	FIFTH THIRD BANCORP	USD	9 878	10 795	0.05
7	FIRST CITIZENS BANCSHARES INC/NC	USD	4 796	9 933	0.04
64	FIRST SOLAR INC	USD	8 385	11 026	0.05
304	FIRSTENERGY CORP	USD	11 157	11 145	0.05
326	FISERV INC	USD	27 040	43 306	0.18
33	FIVE BELOW INC	USD	5 339	7 034	0.03
41	FLEETCOR TECHNOLOGIES INC	USD	9 155	11 587	0.05
259	FLEX LTD	USD	4 594	7 889	0.03
63	FLOOR & DECOR HOLDINGS INC	USD	6 409	7 028	0.03
2 089	FORD MOTOR CO	USD	23 373	25 465	0.11
364	FORTINET INC	USD	5 749	21 305	0.09
246	FORTIVE CORP	USD	15 626	18 113	0.08
178	FOX CORP (ISIN US35137L1052)	USD	1 053	5 281	0.02
89	FOX CORP (ISIN US35137L2043)	USD	492	2 461	0.01
92	FRANKLIN RESOURCES INC	USD	3 245	2 741	0.01
755	FREEMPORT-MCMORAN INC - B	USD	15 513	32 140	0.14
35	F5 NETWORKS INC	USD	5 386	6 264	0.03
147	GAMING AND LEISURE PROPERTIES INC	USD	5 231	7 254	0.03
68	GARMIN LTD	USD	5 804	8 741	0.04
44	GARTNER INC	USD	5 974	19 849	0.08
188	GE HEALTHCARE TECHNOLOGIES INC	USD	13 701	14 546	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)					
303	GEN DIGITAL INC	USD	7 673	6 914	0.03
617	GENERAL ELECTRIC CO	USD	49 032	78 748	0.33
306	GENERAL MILLS INC	USD	14 620	19 933	0.08
769	GENERAL MOTORS CO	USD	31 089	27 622	0.12
79	GENUINE PARTS CO	USD	7 389	10 942	0.05
713	GILEAD SCIENCES INC	USD	53 426	57 760	0.24
154	GLOBAL PAYMENTS INC	USD	19 326	19 558	0.08
53	GLOBE LIFE INC	USD	4 546	6 451	0.03
90	GODADDY INC	USD	6 205	9 554	0.04
188	GOLDMAN SACHS GROUP INC	USD	49 611	72 525	0.31
124	GRACO INC	USD	6 632	10 758	0.05
502	HALLIBURTON CO	USD	20 906	18 147	0.08
152	HARTFORD FINANCIAL SERVICES GROUP INC	USD	8 077	12 218	0.05
114	HCA HEALTHCARE INC	USD	13 130	30 858	0.13
309	HEALTHPEAK PROPERTIES INC	USD	7 801	6 118	0.03
35	HEICO CORP (ISIN US4228061093)	USD	3 697	6 260	0.03
58	HEICO CORP (ISIN US4228062083)	USD	4 918	8 262	0.03
52	HENRY SCHEIN INC	USD	2 882	3 937	0.02
89	HERSHEY CO	USD	12 068	16 593	0.07
167	HESS CORP	USD	11 836	24 075	0.10
737	HEWLETT PACKARD ENTERPRISE CO	USD	12 743	12 514	0.05
69	HF SINCLAIR CORP	USD	3 502	3 834	0.02
141	HILTON WORLDWIDE HOLDINGS INC	USD	12 165	25 675	0.11
112	HOLOGIC INC	USD	4 741	8 002	0.03
563	HOME DEPOT INC	USD	113 820	195 108	0.82
388	HONEYWELL INTERNATIONAL INC	USD	60 640	81 367	0.34
165	HORMEL FOODS CORP	USD	5 946	5 298	0.02
412	HOST HOTELS & RESORTS INC	USD	7 563	8 022	0.03
266	HOWMET AEROSPACE INC	USD	6 580	14 396	0.06
438	HP INC	USD	10 184	13 179	0.06
37	HUBBELL INC	USD	5 490	12 170	0.05
27	HUBSPOT INC	USD	5 304	15 675	0.07
70	HUMANA INC	USD	22 111	32 047	0.13
674	HUNTINGTON BANCSHARES INC/OH	USD	10 105	8 573	0.04
32	HUNTINGTON INGALLS INDUSTRIES INC	USD	7 442	8 308	0.03
53	IDEX CORP	USD	8 746	11 507	0.05
50	IDEXX LABORATORIES INC	USD	14 402	27 753	0.12
168	ILLINOIS TOOL WORKS INC	USD	29 449	44 006	0.19
81	ILLUMINA INC	USD	21 966	11 278	0.05
95	INCYTE CORP	USD	7 828	5 965	0.03
254	INGERSOLL RAND INC	USD	9 683	19 644	0.08
39	INSULET CORP	USD	5 310	8 462	0.04
2 350	INTEL CORP	USD	116 687	118 088	0.50
52	INTERACTIVE BROKERS GROUP INC - A	USD	3 679	4 311	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)					
319	INTERCONTINENTAL EXCHANGE INC	USD	26 001	40 969	0.17
523	INTERNATIONAL BUSINESS MACHINES CORP	USD	73 995	85 537	0.36
124	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	16 145	10 040	0.04
208	INTERNATIONAL PAPER CO	USD	10 504	7 519	0.03
162	INTERPUBLIC GROUP OF COS INC	USD	3 822	5 288	0.02
151	INTUIT INC	USD	38 899	94 380	0.40
190	INTUITIVE SURGICAL INC	USD	33 675	64 098	0.27
326	INVITATION HOMES INC REITS	USD	8 935	11 120	0.05
103	IQVIA HOLDINGS INC	USD	14 382	23 832	0.10
149	IRON MOUNTAIN INC	USD	5 562	10 427	0.04
48	J M SMUCKER CO	USD	5 751	6 066	0.03
81	JABIL INC	USD	4 559	10 319	0.04
32	JACK HENRY & ASSOCIATES INC	USD	4 146	5 229	0.02
37	JAZZ PHARMACEUTICALS PLC	USD	5 706	4 551	0.02
47	JB HUNT TRANSPORT SERVICES INC	USD	5 783	9 388	0.04
1 347	JOHNSON & JOHNSON	USD	182 378	211 129	0.89
441	JOHNSON CONTROLS INTERNATIONAL PLC	USD	20 020	25 419	0.11
1 622	JPMORGAN CHASE & CO	USD	189 913	275 902	1.16
241	JUNIPER NETWORKS INC	USD	6 917	7 105	0.03
109	KBR INC	USD	7 147	6 040	0.03
144	KELLANOVA	USD	-	8 051	0.03
1 062	KENVUE INC	USD	22 535	22 865	0.10
617	KEURIG DR PEPPER INC	USD	19 795	20 558	0.09
530	KEYCORP	USD	10 509	7 632	0.03
100	KEYSIGHT TECHNOLOGIES INC	USD	6 677	15 909	0.07
201	KIMBERLY-CLARK CORP	USD	23 146	24 424	0.10
356	KIMCO REALTY CORP	USD	7 405	7 586	0.03
1 100	KINDER MORGAN	USD	17 938	19 404	0.08
394	KKR & CO INC	USD	13 990	32 643	0.14
80	KLA CORP	USD	14 640	46 504	0.20
95	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	4 557	5 477	0.02
408	KRAFT HEINZ CO	USD	21 316	15 088	0.06
362	KROGER CO	USD	9 468	16 547	0.07
51	LABORATORY CORP OF AMERICA HOLDINGS	USD	7 948	11 592	0.05
77	LAM RESEARCH CORP	USD	21 444	60 311	0.25
83	LAMB WESTON HOLDINGS INC	USD	5 053	8 971	0.04
189	LAS VEGAS SANDS CORP	USD	12 762	9 301	0.04
77	LATTICE SEMICONDUCTOR CORP	USD	6 827	5 312	0.02
80	LEIDOS HOLDINGS INC	USD	5 847	8 659	0.04
141	LENNAR CORP (ISIN US5260571048)	USD	9 898	21 015	0.09
22	LENNAR CORP (ISIN US5260573028)	USD	1 108	2 949	0.01
24	LENNOX INTERNATIONAL INC	USD	5 346	10 740	0.05
49	LIBERTY BROADBAND CORP	USD	5 591	3 949	0.02
116	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	5 031	7 323	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)					
44	LINCOLN ELECTRIC HOLDINGS INC	USD	5 525	9 568	0.04
277	LINDE PLC	USD	52 104	113 506	0.48
82	LIVE NATION ENTERTAINMENT INC	USD	4 176	7 675	0.03
176	LKQ CORP	USD	7 983	8 411	0.04
116	LOEWS CORP	USD	5 859	8 072	0.03
334	LOWE'S COS INC	USD	35 978	74 332	0.31
45	LPL FINANCIAL HOLDINGS INC	USD	6 073	10 243	0.04
344	LUCID GROUP INC	USD	7 916	1 448	0.01
64	LULULEMON ATHLETICA INC	USD	11 135	32 723	0.14
143	LYONDELLBASELL INDUSTRIES NV - A	USD	14 926	13 596	0.06
35	MANHATTAN ASSOCIATES INC	USD	5 536	7 536	0.03
375	MARATHON OIL CORP	USD	7 205	9 060	0.04
227	MARATHON PETROLEUM CORP	USD	14 498	33 678	0.14
6	MARKEL CORP	USD	7 571	8 519	0.04
19	MARKETAXESS HOLDINGS INC	USD	5 531	5 564	0.02
140	MARRIOTT INTERNATIONAL INC/MD - A	USD	19 495	31 571	0.13
285	MARSH & MCLENNAN COS INC	USD	28 333	53 999	0.23
35	MARTIN MARIETTA MATERIALS INC	USD	7 784	17 462	0.07
508	MARVELL TECHNOLOGY INC	USD	18 213	30 637	0.13
168	MASCO CORP	USD	7 638	11 253	0.05
465	MASTERCARD INC	USD	99 878	198 327	0.83
123	MATCH GROUP INC	USD	19 008	4 490	0.02
141	MCCORMICK & CO INC/MD	USD	8 316	9 647	0.04
411	MCDONALD'S CORP	USD	73 295	121 866	0.51
77	MCKESSON CORP	USD	13 690	35 649	0.15
759	MEDTRONIC PLC	USD	65 123	62 526	0.26
26	MERCADOLIBRE INC	USD	14 414	40 860	0.17
1 418	MERCK & CO INC	USD	86 129	154 590	0.65
1 254	META PLATFORMS INC	USD	242 626	443 865	1.87
355	METLIFE INC	USD	16 800	23 476	0.10
11	METTLER-TOLEDO INTERNATIONAL INC	USD	7 722	13 343	0.06
163	MGM RESORTS INTERNATIONAL	USD	5 854	7 283	0.03
284	MICROCHIP TECHNOLOGY INC	USD	15 263	25 611	0.11
620	MICRON TECHNOLOGY INC	USD	37 454	52 911	0.22
4 205	MICROSOFT CORP	USD	564 532	1 581 247	6.66
59	MID-AMERICA APARTMENT COMMUNITIES INC	USD	6 685	7 933	0.03
177	MODERNA INC	USD	18 231	17 603	0.07
32	MOLINA HEALTHCARE INC	USD	5 288	11 562	0.05
110	MOLSON COORS BEVERAGE CO - B	USD	7 573	6 733	0.03
782	MONDELEZ INTERNATIONAL INC	USD	36 477	56 640	0.24
39	MONGODB INC	USD	9 535	15 945	0.07
25	MONOLITHIC POWER SYSTEMS INC	USD	3 951	15 770	0.07
453	MONSTER BEVERAGE CORP	USD	16 085	26 097	0.11
93	MOODY'S CORP	USD	19 356	36 322	0.15

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
718	MORGAN STANLEY	USD	43 534	66 954	0.28
15	MORNINGSTAR INC	USD	2 166	4 294	0.02
232	MOSAIC CO	USD	7 608	8 289	0.03
99	MOTOROLA SOLUTIONS INC	USD	15 343	30 996	0.13
47	MSCI INC	USD	12 083	26 586	0.11
97	M&T BANK CORP	USD	16 971	13 297	0.06
191	NASDAQ INC	USD	6 143	11 105	0.05
125	NETAPP INC	USD	8 009	11 020	0.05
252	NETFLIX INC	USD	84 610	122 694	0.52
38	NEUROCRINE BIOSCIENCES INC	USD	3 347	5 007	0.02
661	NEWMONT CORP	USD	27 119	27 359	0.12
233	NEWS CORP	USD	3 901	5 720	0.02
1 136	NEXTERA ENERGY INC	USD	56 678	69 001	0.29
688	NIKE INC - B	USD	55 876	74 696	0.31
169	NISOURCE INC	USD	4 100	4 487	0.02
40	NORDSON CORP	USD	6 979	10 566	0.04
124	NORFOLK SOUTHERN CORP	USD	19 625	29 311	0.12
107	NORTHERN TRUST CORP	USD	10 775	9 029	0.04
92	NRG ENERGY INC	USD	3 012	4 756	0.02
134	NUCOR CORP	USD	9 531	23 321	0.10
137	NUTANIX INC	USD	6 346	6 534	0.03
1 346	NVIDIA CORP	USD	128 725	666 565	2.81
2	NVR INC	USD	6 682	14 001	0.06
155	NXP SEMICONDUCTORS NV	USD	26 544	35 600	0.15
396	OCCIDENTAL PETROLEUM CORP	USD	1 747	23 645	0.10
79	OKTA INC	USD	8 920	7 152	0.03
51	OLD DOMINION FREIGHT LINE INC	USD	5 944	20 672	0.09
133	OMNICOM GROUP INC	USD	10 444	11 506	0.05
241	ON SEMICONDUCTOR CORP	USD	6 377	20 131	0.08
331	ONEOK INC	USD	19 401	23 243	0.10
898	ORACLE CORP	USD	52 933	94 676	0.40
34	O'REILLY AUTOMOTIVE INC	USD	12 592	32 303	0.14
265	OTIS WORLDWIDE CORP	USD	17 461	23 710	0.10
141	OVINTIV INC	USD	5 758	6 193	0.03
69	OWENS CORNING	USD	5 664	10 228	0.04
329	PACCAR INC	USD	16 961	32 127	0.14
54	PACKAGING CORP OF AMERICA	USD	6 223	8 797	0.04
1 001	PALANTIR TECHNOLOGIES INC	USD	27 372	17 187	0.07
178	PALO ALTO NETWORKS INC	USD	25 117	52 489	0.22
76	PARKER-HANNIFIN CORP	USD	16 769	35 013	0.15
201	PAYCHEX INC - AK9420	USD	15 494	23 941	0.10
22	PAYCOM SOFTWARE INC	USD	3 239	4 548	0.02
16	PAYLOCITY HOLDING CORP	USD	2 432	2 638	0.01
625	PAYPAL HOLDINGS INC	USD	65 008	38 381	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13	PENSKE AUTOMOTIVE GROUP INC	USD	2 141	2 087	0.01
128	PENTAIR PLC	USD	6 302	9 307	0.04
772	PEPSICO INC	USD	92 617	131 116	0.55
119	PERFORMANCE FOOD GROUP CO	USD	5 991	8 229	0.03
3 150	PFIZER INC	USD	110 691	90 689	0.38
1 289	PG&E CORP	USD	15 529	23 241	0.10
866	PHILIP MORRIS INTERNATIONAL INC	USD	83 171	81 473	0.34
259	PHILLIPS 66	USD	24 412	34 483	0.15
41	PINNACLE WEST CAPITAL CORP	USD	3 273	2 945	0.01
302	PINTEREST INC - A	USD	11 427	11 186	0.05
126	PIONEER NATURAL RESOURCES CO	USD	22 257	28 335	0.12
216	PNC FINANCIAL SERVICES GROUP INC	USD	33 557	33 448	0.14
17	POOL CORP	USD	3 199	6 778	0.03
131	PPG INDUSTRIES INC	USD	15 380	19 591	0.08
414	PPL CORP	USD	11 700	11 219	0.05
131	PRINCIPAL FINANCIAL GROUP INC	USD	7 827	10 306	0.04
36	PROCORE TECHNOLOGIES INC	USD	2 161	2 492	0.01
1 316	PROCTER & GAMBLE CO	USD	120 171	192 847	0.81
323	PROGRESSIVE CORP	USD	22 562	51 447	0.22
526	PROLOGIS INC	USD	41 055	70 116	0.29
206	PRUDENTIAL FINANCIAL INC	USD	21 174	21 364	0.09
61	PTC INC	USD	5 224	10 673	0.04
277	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	14 062	16 939	0.07
94	PUBLIC STORAGE	USD	21 417	28 670	0.12
135	PULTEGROUP INC	USD	4 462	13 935	0.06
157	PURE STORAGE INC - A	USD	5 744	5 599	0.02
38	QORVO INC	USD	3 377	4 279	0.02
632	QUALCOMM INC	USD	46 305	91 406	0.38
100	QUANTA SERVICES INC	USD	9 716	21 580	0.09
66	QUEST DIAGNOSTICS INC	USD	7 007	9 100	0.04
135	RANGE RESOURCES CORP	USD	4 039	4 109	0.02
109	RAYMOND JAMES FINANCIAL INC	USD	7 049	12 154	0.05
410	REALTY INCOME CORP	USD	24 786	23 542	0.10
54	REGAL REXNORD CORP	USD	8 186	7 993	0.03
94	REGENCY CENTERS CORP	USD	5 795	6 298	0.03
61	REGENERON PHARMACEUTICALS INC	USD	28 207	53 576	0.23
439	REGIONS FINANCIAL CORP	USD	8 210	8 508	0.04
39	REINSURANCE GROUP OF AMERICA INC	USD	5 572	6 309	0.03
35	RELIANCE STEEL & ALUMINUM CO	USD	4 415	9 789	0.04
28	RENAISSANCERE HOLDINGS LTD	USD	5 371	5 488	0.02
130	REPUBLIC SERVICES INC	USD	10 771	21 438	0.09
81	RESMED INC	USD	9 732	13 934	0.06
57	REVVITY INC	USD	5 498	6 231	0.03
100	REXFORD INDUSTRIAL REALTY INC	USD	7 565	5 610	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
67	ROBERT HALF INC	USD	5 781	5 891	0.02
323	ROBLOX CORP - A	USD	11 626	14 768	0.06
77	ROCKWELL AUTOMATION INC	USD	16 098	23 907	0.10
142	ROLLINS INC	USD	3 556	6 201	0.03
60	ROPER TECHNOLOGIES INC	USD	20 659	32 710	0.14
173	ROSS STORES INC	USD	15 210	23 941	0.10
114	ROYAL CARIBBEAN CRUISES LTD	USD	10 570	14 762	0.06
209	ROYALTY PHARMA PLC	USD	8 335	5 871	0.02
53	RPM INTERNATIONAL INC	USD	2 891	5 916	0.02
852	RTX CORP	USD	70 332	71 687	0.30
15	SAIA INC	USD	6 223	6 573	0.03
549	SALESFORCE INC	USD	77 235	144 464	0.61
60	SBA COMMUNICATIONS CORP	USD	11 464	15 221	0.06
824	SCHLUMBERGER NV	USD	46 914	42 881	0.18
113	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	6 997	9 647	0.04
330	SEMPRA	USD	19 921	24 661	0.10
92	SERVICE CORP INTERNATIONAL/US	USD	3 720	6 297	0.03
111	SERVICENOW INC	USD	28 907	78 420	0.33
140	SHERWIN-WILLIAMS CO	USD	23 489	43 666	0.18
198	SIMON PROPERTY GROUP INC	USD	26 928	28 243	0.12
154	SIRIUS XM HOLDINGS INC	USD	975	842	0.00
91	SKYWORKS SOLUTIONS INC	USD	10 326	10 230	0.04
597	SNAP INC	USD	15 353	10 107	0.04
38	SNAP-ON INC	USD	6 617	10 976	0.05
172	SNOWFLAKE INC - A	USD	45 622	34 228	0.14
616	SOUTHERN CO	USD	31 439	43 194	0.18
50	SOUTHERN COPPER CORP	USD	2 683	4 304	0.02
334	SOUTHWEST AIRLINES CO	USD	17 255	9 646	0.04
183	S&P GLOBAL INC	USD	41 318	80 615	0.34
85	SPLUNK INC	USD	9 767	12 950	0.05
128	SS&C TECHNOLOGIES HOLDINGS INC	USD	6 919	7 822	0.03
112	STANLEY BLACK & DECKER INC	USD	17 074	10 987	0.05
654	STARBUCKS CORP	USD	44 895	62 791	0.26
174	STATE STREET CORP	USD	16 912	13 478	0.06
91	STEEL DYNAMICS INC	USD	6 840	10 747	0.05
64	STERIS PLC	USD	9 428	14 070	0.06
193	STRYKER CORP	USD	36 317	57 796	0.24
57	SUN COMMUNITIES INC	USD	6 641	7 618	0.03
26	SUPER MICRO COMPUTER INC	USD	7 803	7 391	0.03
268	SYNCHRONY FINANCIAL	USD	9 558	10 235	0.04
27	SYNNEX CORP	USD	2 444	2 905	0.01
84	SYNOPSYS INC	USD	13 262	43 252	0.18
258	SYSCO CORP	USD	16 385	18 868	0.08
126	T ROWE PRICE GROUP INC	USD	15 252	13 569	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
88	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	10 224	14 164	0.06
123	TARGA RESOURCES CORP	USD	7 781	10 685	0.04
277	TARGET CORP	USD	26 939	39 450	0.17
177	TE CONNECTIVITY LTD	USD	18 319	24 869	0.10
30	TELEDYNE TECHNOLOGIES INC	USD	9 340	13 389	0.06
27	TELEFLEX INC	USD	7 666	6 732	0.03
81	TERADYNE INC	USD	5 472	8 790	0.04
1 562	TESLA INC	USD	151 787	388 125	1.63
511	TEXAS INSTRUMENTS INC	USD	61 820	87 105	0.37
3	TEXAS PACIFIC LAND CORP	USD	4 629	4 717	0.02
126	TEXTRON INC	USD	9 805	10 133	0.04
217	THERMO FISHER SCIENTIFIC INC	USD	59 561	115 181	0.48
638	TJX COS INC	USD	29 349	59 851	0.25
288	T-MOBILE US INC	USD	24 353	46 175	0.19
81	TORO CO	USD	6 111	7 775	0.03
62	TRACTOR SUPPLY CO	USD	4 815	13 332	0.06
248	TRADE DESK INC - A	USD	7 794	17 846	0.08
62	TRADEWEB MARKETS INC	USD	5 471	5 635	0.02
141	TRANE TECHNOLOGIES PLC	USD	14 821	34 390	0.14
113	TRANSUNION	USD	7 884	7 764	0.03
128	TRAVELERS COS INC	USD	18 215	24 383	0.10
141	TRIMBLE INC	USD	5 845	7 501	0.03
700	TRUIST FINANCIAL CORP	USD	36 988	25 844	0.11
73	TWILIO INC - A	USD	12 642	5 539	0.02
27	TYLER TECHNOLOGIES INC	USD	7 794	11 289	0.05
163	TYSON FOODS INC - A	USD	11 771	8 761	0.04
1 151	UBER TECHNOLOGIES INC	USD	43 950	70 867	0.30
175	UDR INC	USD	6 919	6 701	0.03
49	U-HAUL HOLDING CO	USD	2 414	3 452	0.01
29	ULTA BEAUTY INC	USD	6 859	14 210	0.06
348	UNION PACIFIC CORP	USD	52 325	85 476	0.36
223	UNITED AIRLINES HOLDINGS INC	USD	12 829	9 201	0.04
414	UNITED PARCEL SERVICE INC - B	USD	52 096	65 093	0.27
43	UNITED RENTALS INC	USD	10 905	24 657	0.10
18	UNITED THERAPEUTICS CORP	USD	3 231	3 958	0.02
526	UNITEDHEALTH GROUP INC	USD	141 854	276 923	1.17
108	UNITY SOFTWARE INC	USD	14 853	4 416	0.02
21	UNIVERSAL HEALTH SERVICES INC - B	USD	2 644	3 201	0.01
96	UNUM GROUP	USD	3 749	4 341	0.02
929	US BANCORP/MN	USD	45 303	40 207	0.17
179	US FOODS HOLDING CORP	USD	7 158	8 128	0.03
15	VAIL RESORTS INC	USD	3 532	3 202	0.01
205	VALERO ENERGY CORP	USD	20 338	26 650	0.11
78	VEEVA SYSTEMS INC	USD	9 022	15 017	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
205	VENTAS INC	USD	10 278	10 217	0.04
131	VERALTO CORP	USD	10 329	10 776	0.05
53	VERISIGN INC	USD	7 518	10 916	0.05
92	VERISK ANALYTICS INC - A	USD	12 390	21 975	0.09
2 373	VERIZON COMMUNICATIONS INC	USD	114 329	89 462	0.38
148	VERTEX PHARMACEUTICALS INC	USD	27 632	60 220	0.25
183	VERTIV HOLDINGS CO	USD	8 734	8 789	0.04
701	VIATRIS INC	USD	16 657	7 592	0.03
520	VICI PROPERTIES INC	USD	13 421	16 578	0.07
898	VISA INC	USD	129 015	233 794	0.98
228	VISTRA CORP	USD	4 897	8 783	0.04
83	VULCAN MATERIALS CO	USD	11 987	18 842	0.08
105	W R BERKLEY CORP - C	USD	4 614	7 426	0.03
342	WALGREENS BOOTS ALLIANCE INC	USD	21 627	8 930	0.04
809	WALMART INC	USD	82 198	127 539	0.54
1 029	WALT DISNEY CO	USD	94 212	92 908	0.39
209	WASTE MANAGEMENT INC	USD	21 593	37 432	0.16
27	WATERS CORP	USD	5 986	8 889	0.04
25	WATSCO INC	USD	5 369	10 712	0.05
175	WEC ENERGY GROUP INC	USD	11 799	14 730	0.06
2 052	WELLS FARGO & CO	USD	99 909	100 999	0.42
288	WELLTOWER INC	USD	17 816	25 969	0.11
41	WEST PHARMACEUTICAL SERVICES INC	USD	6 558	14 437	0.06
181	WESTERN DIGITAL CORP	USD	15 786	9 479	0.04
120	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	10 126	15 228	0.06
8	WESTLAKE CHEMICAL CORP	USD	929	1 120	0.00
150	WESTROCK CO	USD	8 424	6 228	0.03
415	WEYERHAEUSER CO	USD	14 413	14 430	0.06
690	WILLIAMS COS INC	USD	19 138	24 033	0.10
40	WILLIAMS-SONOMA INC	USD	4 638	8 071	0.03
53	WILLIS TOWERS WATSON PLC	USD	8 809	12 784	0.05
164	WILLSCOT MOBILE MINI HOLDINGS CORP	USD	5 113	7 298	0.03
122	WORKDAY INC	USD	20 138	33 679	0.14
94	WP CAREY INC	USD	6 298	6 092	0.03
29	WW GRAINGER INC	USD	10 618	24 032	0.10
62	WYNN RESORTS LTD	USD	9 791	5 649	0.02
332	XCEL ENERGY INC	USD	17 559	20 554	0.09
65	XPO INC	USD	5 547	5 693	0.02
168	XYLEM INC/NY	USD	15 208	19 212	0.08
169	YUM! BRANDS INC	USD	16 248	22 082	0.09
23	ZEBRA TECHNOLOGIES CORP - A	USD	4 403	6 287	0.03
84	ZILLOW GROUP INC	USD	4 243	4 860	0.02
131	ZIMMER BIOMET HOLDINGS INC	USD	15 400	15 943	0.07
260	ZOETIS INC	USD	27 004	51 316	0.22

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
125	ZOOM VIDEO COMMUNICATIONS INC	USD	50 042	8 989	0.04
48	ZSCALER INC	USD	4 587	10 635	0.04
343	3M CO	USD	68 180	37 497	0.16
Total Shares			14 728 401	23 697 534	99.69
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			14 728 401	23 697 534	99.69
Total Investments			14 728 401	23 697 534	99.69

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	18.02	United States of America	96.32
Technology Hardware and Equipment	15.23	Ireland	2.09
Retailers	7.08	Switzerland	0.38
Pharmaceuticals and Biotechnology	5.99	Netherlands	0.23
Oil, Gas and Coal	3.93	Jersey	0.21
Industrial Support Services	3.85	Curacao	0.18
Medical Equipment and Services	3.42	Bermuda	0.13
Investment Banking and Brokerage Services	3.16	Liberia	0.06
Non-life Insurance	3.12	Panama	0.04
Banks	3.08	Singapore	0.03
Real Estate Investment Trusts	2.33	United Kingdom	0.02
Travel and Leisure	2.21		
Health Care Providers	2.09		99.69
Automobiles and Parts	1.98		
Personal Care, Drug and Grocery Stores	1.95		
Electricity	1.67		
Finance and Credit Services	1.62		
General Industrials	1.62		
Industrial Transportation	1.60		
Industrial Engineering	1.59		
Beverages	1.48		
Telecommunications Service Providers	1.44		
Chemicals	1.18		
Media	1.07		
Food Producers	1.01		
Aerospace and Defense	0.94		
Construction and Materials	0.94		
Electronic and Electrical Equipment	0.86		
Telecommunications Equipment	0.81		
Consumer Services	0.72		
Personal Goods	0.58		
Gas, Water and Multi-utilities	0.57		
Tobacco	0.52		
Life Insurance	0.39		
Industrial Metals and Mining	0.36		
Household Goods and Home Construction	0.27		
Waste and Disposal Services	0.27		
Leisure Goods	0.26		
Real Estate Investment and Services	0.16		
Precious Metals and Mining	0.12		
Alternative Energy	0.08		
Industrial Materials	0.07		
Open-end and Miscellaneous Investment Vehicles	0.04		
Mortgage Real Estate Investment Trusts	0.01		
	99.69		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
58 672	ABB LTD	CHF	1 851 539	2 600 289	0.24
64 145	ABBOTT LABORATORIES	USD	7 086 528	7 060 440	0.64
66 556	ABBVIE INC	USD	8 268 763	10 314 183	0.94
53 882	ABRDN PLC	GBP	196 844	122 709	0.01
610	ACCIONA SA	EUR	117 291	89 822	0.01
7 231	ACCOR SA	EUR	251 296	276 375	0.03
5 859	ADIDAS AG - REG	EUR	1 514 776	1 191 910	0.11
12 403	ADMIRAL GROUP PLC	GBP	390 300	424 366	0.04
16 989	ADOBE INC	USD	8 447 823	10 135 637	0.92
29 116	ADVANTEST CORP	JPY	603 179	990 704	0.09
3 908	AECOM	USD	305 004	361 216	0.03
77 043	AEGON LTD	EUR	349 238	446 634	0.04
30 142	AEON CO LTD	JPY	665 050	673 694	0.06
879	AEROPORTS DE PARIS SA	EUR	133 158	113 800	0.01
21 058	AFLAC INC	USD	1 186 506	1 737 285	0.16
11 735	AGILENT TECHNOLOGIES INC	USD	1 521 950	1 631 517	0.15
18 150	AGNICO EAGLE MINES LTD	CAD	966 819	999 992	0.09
442 599	AIA GROUP LTD	HKD	4 753 778	3 857 149	0.35
505	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	57 862	98 248	0.01
19 037	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	3 033 825	3 703 667	0.34
16 306	AIRBNB INC	USD	1 829 376	2 219 899	0.20
14 435	AJINOMOTO CO INC	JPY	394 493	557 004	0.05
6 933	AKZO NOBEL NV	EUR	639 888	573 012	0.05
18 393	ALCON INC	CHF	1 335 813	1 434 508	0.13
16 815	ALGONQUIN POWER & UTILITIES CORP	CAD	227 720	106 607	0.01
3 183	ALIGN TECHNOLOGY INC	USD	1 306 097	872 142	0.08
3 226	ALLEGION PLC	USD	378 719	408 702	0.04
15 445	ALLIANZ SE - REG	EUR	3 593 809	4 127 986	0.37
9 270	ALLSTATE CORP	USD	1 045 837	1 297 615	0.12
8 233	ALLY FINANCIAL INC	USD	340 681	287 496	0.03
4 665	ALNYLAM PHARMACEUTICALS INC	USD	814 011	892 928	0.08
221 378	ALPHABET CLASS - A	USD	25 135 882	30 924 292	2.81
194 808	ALPHABET INC	USD	22 208 457	27 454 290	2.50
16 809	AMADEUS IT GROUP SA - A	EUR	1 171 848	1 204 696	0.11
23 286	AMERICAN EXPRESS CO	USD	3 430 577	4 362 399	0.40
26 563	AMERICAN INTERNATIONAL GROUP INC	USD	1 368 051	1 799 643	0.16
17 897	AMERICAN TOWER CORP	USD	4 086 250	3 863 604	0.35
6 618	AMERICAN WATER WORKS CO INC	USD	1 008 280	873 510	0.08
3 851	AMERIPRISE FINANCIAL INC	USD	981 867	1 462 725	0.13
8 711	AMETEK INC	USD	1 275 871	1 436 357	0.13
20 345	AMGEN INC	USD	4 813 564	5 859 767	0.53
3 077	AMPLIFON SPA	EUR	135 863	106 525	0.01
2 817	AMUNDI SA	EUR	197 973	191 687	0.02
3 919	ANA HOLDINGS INC	JPY	78 270	85 063	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
20 532	ANNALY CAPITAL MANAGEMENT INC	USD	446 569	397 705	0.04
3 295	ANSYS INC	USD	1 087 276	1 195 690	0.11
9 744	ANTOFAGASTA PLC	GBP	174 479	208 616	0.02
7 332	AON PLC - A	USD	2 003 478	2 133 759	0.19
78	AP MOLLER - MAERSK A/S - A	DKK	224 836	138 470	0.01
164	AP MOLLER - MAERSK A/S - B	DKK	415 146	295 030	0.03
13 799	APOLLO GLOBAL MANAGEMENT INC	USD	967 324	1 285 929	0.12
31 214	APPLIED MATERIALS INC	USD	3 672 643	5 058 853	0.46
11 856	APTIV PLC	USD	1 369 694	1 063 720	0.10
13 863	ARCH CAPITAL GROUP LTD	USD	763 386	1 029 605	0.09
7 844	ARTHUR J GALLAGHER & CO	USD	1 280 759	1 763 959	0.16
59 700	ASAHI KASEI CORP	JPY	475 387	439 979	0.04
17 422	ASHTREAD GROUP PLC	GBP	1 220 239	1 213 056	0.11
15 191	ASML HOLDING NV	EUR	9 347 117	11 439 429	1.04
35 979	ASSA ABLOY AB	SEK	939 749	1 036 402	0.09
39 291	ASSICURAZIONI GENERALI SPA	EUR	765 697	829 211	0.08
12 209	ASSOCIATED BRITISH FOODS PLC	GBP	341 736	368 391	0.03
2 454	ASSURANT INC	USD	367 984	413 474	0.04
68 089	ASTELLAS PHARMA INC	JPY	1 041 586	814 286	0.07
57 832	ASTRAZENECA PLC	GBP	6 972 589	7 814 571	0.71
9 781	ASX LTD	AUD	478 795	420 864	0.04
106 814	ATLAS COPCO AB	SEK	1 510 340	1 839 436	0.17
50 633	ATLAS COPCO AB - B	SEK	611 116	750 613	0.07
4 682	ATMOS ENERGY CORP	USD	479 158	542 644	0.05
59 638	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	312 760	332 284	0.03
79 718	AURIZON HOLDINGS LTD	AUD	208 000	206 702	0.02
27 193	AUTO TRADER GROUP PLC	GBP	212 316	250 072	0.02
8 164	AUTODESK INC	USD	1 973 866	1 987 771	0.18
15 826	AUTOMATIC DATA PROCESSING INC	USD	3 282 899	3 686 983	0.33
673	AUTOZONE INC	USD	1 315 782	1 740 116	0.16
22 186	AVANTOR INC	USD	442 367	506 506	0.05
2 824	AVERY DENNISON CORP	USD	573 415	570 900	0.05
108 904	AVIVA PLC	GBP	527 604	603 482	0.05
67 557	AXA SA	EUR	1 818 704	2 200 746	0.20
2 958	AXON ENTERPRISE INC	USD	602 887	764 140	0.07
3 200	AZBIL CORP	JPY	133 491	105 910	0.01
1 506	BACHEM HOLDING AG - B	CHF	138 343	116 311	0.01
10 535	BALL CORP	USD	853 821	605 973	0.05
1 356	BALOISE HOLDING AG - REG	CHF	207 519	212 352	0.02
50 785	BANK HAPOALIM BM	ILS	427 888	458 500	0.04
55 105	BANK LEUMI LE-ISRAEL BM	ILS	416 822	445 472	0.04
26 237	BANK OF MONTREAL	CAD	2 318 423	2 608 762	0.24
30 479	BANK OF NEW YORK MELLON CORP	USD	1 421 545	1 586 432	0.14
1 767	BANQUE CANTONALE VAUDOISE	CHF	187 989	227 797	0.02

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Schedule of Investments (continued)

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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)					
25 266	BARRATT DEVELOPMENTS PLC	GBP	224 722	181 204	0.02
21 198	BAXTER INTERNATIONAL INC	USD	1 349 149	819 515	0.07
3 817	BEIERSDORF AG	EUR	447 285	572 172	0.05
18 848	BEIJER REF AB	SEK	258 014	252 295	0.02
2 769	BERKELEY GROUP HOLDINGS PLC	GBP	165 235	165 479	0.02
8 104	BEST BUY CO INC	USD	767 992	634 381	0.06
5 155	BIODERMA INC	USD	1 397 805	1 333 959	0.12
1 879	BIOMERIEUX	EUR	221 415	208 809	0.02
5 994	BIO-TECHNE CORP	USD	595 908	462 497	0.04
5 513	BLACKROCK INC	USD	4 060 093	4 475 453	0.41
27 407	BLACKSTONE INC - A	USD	2 454 145	3 588 124	0.33
17 753	BLUESCOPE STEEL LTD	AUD	237 247	283 460	0.03
135 897	BOC HONG KONG HOLDINGS LTD	HKD	426 043	368 955	0.03
13 140	BOLIDEN AB	SEK	417 835	410 061	0.04
1 331	BOOKING HOLDINGS INC	USD	3 143 180	4 721 350	0.43
6 666	BOSTON PROPERTIES INC	USD	519 036	467 753	0.04
5 671	BOUYGUES SA	EUR	217 644	213 744	0.02
52 615	BRAMBLES LTD	AUD	440 672	488 262	0.04
5 467	BRENNTAG SE	EUR	442 948	502 576	0.05
21 200	BRIDGESTONE CORP	JPY	849 215	878 196	0.08
4 291	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	683 970	882 873	0.08
3 232	BROOKFIELD RENEWABLE CORP - A	CAD	137 167	93 484	0.01
7 000	BROTHER INDUSTRIES LTD	JPY	101 406	111 743	0.01
10 398	BROWN & BROWN INC	USD	653 805	739 402	0.07
241 160	BT GROUP PLC	GBP	451 627	379 975	0.03
4 085	BUILDERS FIRSTSOURCE INC	USD	473 632	681 950	0.06
11 826	BUNZL PLC	GBP	429 693	480 905	0.04
9 878	BURBERRY GROUP PLC	GBP	240 957	178 305	0.02
7 265	BUREAU VERITAS SA	EUR	209 109	183 538	0.02
2 909	BURLINGTON STORES INC	USD	640 665	565 742	0.05
10 141	CADENCE DESIGN SYSTEMS INC	USD	1 765 842	2 762 104	0.25
5 219	CAMPBELL SOUP CO	USD	239 295	225 617	0.02
4 841	CANADIAN APARTMENT PROPERTIES REIT	CAD	189 529	179 159	0.02
34 354	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	1 599 856	1 662 197	0.15
21 676	CANADIAN NATIONAL RAILWAY CO	CAD	2 473 449	2 737 841	0.25
2 301	CANADIAN TIRE CORP LTD - A	CAD	313 851	245 560	0.02
3 204	CANADIAN UTILITIES LTD	CAD	84 583	77 487	0.01
160 600	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	236 788	250 803	0.02
64 280	CAPITALAND INVESTMENT LTD/SINGAPORE	SGD	54 959	153 987	0.01
8 520	CARDINAL HEALTH INC	USD	520 588	858 816	0.08
2 430	CARL ZEISS MEDITEC AG	EUR	258 420	265 316	0.02
9 496	CARLYLE GROUP INC	USD	357 392	386 392	0.04
5 128	CARMAX INC	USD	535 108	393 523	0.04
20 534	CARREFOUR SA	EUR	371 404	375 742	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)					
33 137	CARRIER GLOBAL CORP	USD	1 472 861	1 903 721	0.17
18 904	CATERPILLAR INC	USD	3 923 608	5 589 346	0.51
3 892	CBOE GLOBAL MARKETS INC	USD	460 739	694 956	0.06
12 819	CBRE GROUP INC	USD	1 006 108	1 193 321	0.11
6 375	CENCORA INC	USD	941 826	1 309 298	0.12
19 004	CENTENE CORP	USD	1 297 286	1 410 287	0.13
4 334	CERIDIAN HCM HOLDING INC	USD	268 044	290 898	0.03
7 303	CF INDUSTRIES HOLDINGS INC	USD	688 447	580 589	0.05
4 559	CH ROBINSON WORLDWIDE INC	USD	427 009	393 852	0.04
1 612	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	473 923	381 077	0.03
57 769	CHARLES SCHWAB CORP	USD	3 525 241	3 974 507	0.36
9 079	CHENIERE ENERGY INC	USD	1 057 566	1 549 876	0.14
5 245	CHR HANSEN HOLDING A/S	DKK	441 442	440 067	0.04
14 867	CHUBB LTD	USD	2 654 033	3 359 942	0.30
10 013	CHURCH & DWIGHT CO INC	USD	905 015	946 829	0.09
22 574	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	756 155	809 435	0.07
10 966	CIGNA GROUP	USD	2 630 787	3 283 769	0.30
6 620	CINCINNATI FINANCIAL CORP	USD	742 871	684 905	0.06
3 608	CINTAS CORP	USD	1 497 955	2 174 397	0.20
149 524	CISCO SYSTEMS INC	USD	7 363 415	7 553 952	0.68
18 903	CITIZENS FINANCIAL GROUP INC	USD	629 487	626 445	0.06
11 064	CITY DEVELOPMENTS LTD	SGD	59 700	55 777	0.01
10 038	CLARIANT AG - REG	CHF	166 103	148 133	0.01
3 985	CLOROX CO	USD	709 468	568 221	0.05
153 287	COCA-COLA CO	USD	8 612 468	9 033 203	0.82
8 809	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	477 449	587 913	0.05
11 895	COCA-COLA HBC AG	GBP	338 097	349 516	0.03
2 334	COCHLEAR LTD	AUD	359 299	475 661	0.04
47 307	COLES GROUP LTD	AUD	588 714	520 027	0.05
28 300	COLGATE-PALMOLIVE CO	USD	2 213 167	2 255 793	0.20
153 569	COMCAST CORP	USD	6 131 741	6 734 001	0.61
40 940	COMMERZBANK AG	EUR	379 525	486 614	0.04
63 955	COMPASS GROUP PLC	GBP	1 387 518	1 749 586	0.16
14 988	COMPUTERSHARE LTD	AUD	198 759	249 437	0.02
15 852	CONAGRA BRANDS INC	USD	580 419	454 318	0.04
12 220	CONSOLIDATED EDISON INC	USD	1 029 751	1 111 653	0.10
4 259	CONTINENTAL AG	EUR	411 337	361 886	0.03
1 611	COOPER COS INC	USD	601 609	609 667	0.06
1 663	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	64 580	51 584	0.00
5 719	COVESTRO AG	EUR	219 852	332 806	0.03
1 265	COVIVIO SA/FRANCE	EUR	102 847	68 025	0.01
35 829	CREDIT AGRICOLE SA	EUR	408 394	508 663	0.05
28 013	CRH PLC	GBP	257 846	1 931 915	0.18
5 506	CRODA INTERNATIONAL PLC	GBP	486 477	354 453	0.03

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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)					
15 400	CROWN CASTLE INC	USD	2 371 312	1 773 926	0.16
73 392	CSX CORP	USD	2 293 170	2 544 501	0.23
5 605	CUMMINS INC	USD	1 255 188	1 342 790	0.12
11 100	DAI NIPPON PRINTING CO LTD	JPY	279 759	328 559	0.03
7 500	DAIFUKU CO LTD	JPY	157 799	151 750	0.01
70 034	DAIICHI SANKYO CO LTD	JPY	1 985 364	1 923 476	0.17
9 873	DAIKIN INDUSTRIES LTD	JPY	1 887 396	1 609 667	0.15
5 800	DAIWA HOUSE INDUSTRY CO LTD	JPY	151 114	175 753	0.02
64 500	DAIWA SECURITIES GROUP INC	JPY	329 954	434 224	0.04
26 651	DANAHER CORP	USD	5 935 270	6 165 442	0.56
24 025	DANONE SA	EUR	1 573 340	1 557 321	0.14
4 862	DARDEN RESTAURANTS INC	USD	767 049	798 827	0.07
4 734	DARLING INGREDIENTS INC	USD	300 026	235 943	0.02
1 428	DAVITA INC	USD	152 358	149 597	0.01
69 310	DBS GROUP HOLDINGS LTD	SGD	1 560 460	1 755 468	0.16
5 188	DCC PLC	GBP	332 581	382 128	0.03
1 097	DECKERS OUTDOOR CORP	USD	572 433	733 268	0.07
10 026	DEERE & CO	USD	3 361 535	4 009 097	0.36
7 213	DELIVERY HERO SE	EUR	298 361	199 276	0.02
5 610	DEMANT A/S	DKK	199 824	246 070	0.02
7 196	DEUTSCHE BOERSE AG	EUR	1 230 265	1 482 500	0.13
14 255	DEXCOM INC	USD	1 535 689	1 768 903	0.16
26 575	DEXUS	AUD	198 887	139 264	0.01
1 156	D'IETEREN GROUP	EUR	207 116	225 897	0.02
11 752	DIGITAL REALTY TRUST INC	USD	1 480 467	1 581 584	0.14
10 334	DISCOVER FINANCIAL SERVICES	USD	1 030 913	1 161 542	0.11
35 477	DNB BANK ASA	NOK	682 643	754 554	0.07
11 064	DOLLARAMA INC	CAD	681 349	801 225	0.07
5 739	DOVER CORP	USD	790 589	882 716	0.08
11 315	DR HORTON INC	USD	1 034 949	1 719 654	0.16
4 268	DR ING HC F PORSCHE AG	EUR	496 369	376 700	0.03
6 288	DSM-FIRMENICH AG	EUR	1 011 864	639 036	0.06
7 146	DSV A/S	DKK	1 329 516	1 255 359	0.11
11 674	EAST JAPAN RAILWAY CO	JPY	640 125	673 131	0.06
14 744	EATON CORP PLC	USD	2 321 801	3 550 650	0.32
20 622	EBAY INC	USD	1 075 986	899 532	0.08
7 862	EDENRED SE	EUR	506 931	470 193	0.04
15 241	EDP RENOVAVEIS SA	EUR	321 101	311 886	0.03
21 383	EDWARDS LIFESCIENCES CORP	USD	1 931 392	1 630 454	0.15
2 176	EIFFAGE SA	EUR	227 902	233 209	0.02
10 079	EISAI CO LTD	JPY	636 088	504 165	0.05
9 586	ELECTRONIC ARTS INC	USD	1 238 997	1 311 461	0.12
9 010	ELEVANCE HEALTH INC	USD	4 437 733	4 248 756	0.39
1 531	ELIA GROUP SA/NV	EUR	199 690	191 615	0.02

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 295	ELISA OYJ	EUR	397 866	337 406	0.03
4 123	EMPIRE CO LTD	CAD	120 948	109 594	0.01
6 150	ENAGAS SA	EUR	141 074	103 704	0.01
5 495	ENDEAVOUR MINING PLC	CAD	146 553	124 060	0.01
21 212	EPIROC AB - A	SEK	414 601	425 593	0.04
9 636	EPIROC AB - B	SEK	161 517	168 666	0.02
16 949	EQT AB	SEK	380 295	479 315	0.04
3 483	EQUINIX INC	USD	2 590 859	2 805 173	0.25
16 200	EQUITABLE HOLDINGS INC	USD	490 640	539 460	0.05
13 925	ERSTE GROUP BANK AG	EUR	507 193	564 990	0.05
8 859	ESSENTIAL UTILITIES INC	USD	400 513	330 884	0.03
10 731	ESSILORLUXOTTICA SA	EUR	1 875 340	2 152 686	0.20
24 819	ESSITY AB	SEK	698 346	615 682	0.06
1 077	EURAZEO SE	EUR	82 047	85 481	0.01
6 427	EUROFINS SCIENTIFIC SE	EUR	511 643	418 734	0.04
1 783	EVEREST GROUP LTD	USD	644 314	630 433	0.06
12 407	EVERSOURCE ENERGY	USD	962 879	765 760	0.07
9 466	EVONIK INDUSTRIES AG	EUR	228 450	193 447	0.02
6 218	EXACT SCIENCES CORP	USD	592 032	460 008	0.04
35 291	EXELON CORP	USD	1 424 934	1 266 947	0.11
4 949	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	525 466	629 513	0.06
1 388	FACTSET RESEARCH SYSTEMS INC	USD	537 661	662 145	0.06
35 800	FANUC CORP	JPY	1 339 522	1 053 076	0.10
7 200	FAST RETAILING CO LTD	JPY	1 673 517	1 786 977	0.16
22 989	FASTENAL CO	USD	1 246 062	1 488 998	0.14
7 130	FERGUSON PLC	GBP	1 052 610	1 371 090	0.12
4 987	FERRARI NV	EUR	1 275 137	1 681 313	0.15
11 245	FIDELITY NATIONAL FINANCIAL INC - A	USD	420 928	573 720	0.05
20 715	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	2 125 759	1 244 350	0.11
18 076	FINECOBANK BANCA FINECO SPA	EUR	239 143	271 261	0.02
394	FIRST CITIZENS BANCSHARES INC/NC	USD	507 704	559 074	0.05
3 640	FIRST SOLAR INC	USD	729 932	627 099	0.06
2 102	FIRSTSERVICE CORP	CAD	330 118	342 175	0.03
21 976	FISERV INC	USD	2 498 858	2 919 292	0.26
63 646	FORTESCUE LTD	AUD	889 379	1 260 298	0.11
11 830	FORTIVE CORP	USD	811 689	871 043	0.08
5 828	FORTUNE BRANDS INNOVATIONS INC	USD	375 338	443 744	0.04
8 789	FOX CORP (ISIN US35137L1052)	USD	274 203	260 770	0.02
4 221	FOX CORP (ISIN US35137L2043)	USD	123 289	116 711	0.01
7 444	FRANKLIN RESOURCES INC	USD	210 283	221 757	0.02
6 929	FRESENIUS MEDICAL CARE AG	EUR	468 563	290 550	0.03
15 133	FRESENIUS SE & CO KGAA	EUR	587 703	469 237	0.04
6 500	FUJI ELECTRIC CO LTD	JPY	295 231	279 816	0.03
13 100	FUJIFILM HOLDINGS CORP	JPY	827 135	787 320	0.07

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 900	FUJITSU LTD	JPY	1 053 286	1 041 265	0.09
2 869	GARTNER INC	USD	822 700	1 294 235	0.12
6 451	GEA GROUP AG	EUR	263 875	268 583	0.02
1 178	GEBERIT AG - REG	CHF	704 502	754 425	0.07
1 135	GECINA SA	EUR	164 439	138 041	0.01
18 165	GEN DIGITAL INC	USD	400 135	414 525	0.04
22 014	GENERAL MILLS INC	USD	1 499 954	1 433 992	0.13
2 292	GENMAB A/S	DKK	889 656	731 923	0.07
5 508	GENUINE PARTS CO	USD	694 602	762 858	0.07
12 194	GETINGE AB - B	SEK	293 705	271 399	0.02
8 884	GILDAN ACTIVEWEAR INC	CAD	270 051	295 233	0.03
46 699	GILEAD SCIENCES INC	USD	3 341 612	3 783 086	0.34
371	GIVAUDAN SA - REG	CHF	1 490 086	1 535 797	0.14
9 558	GJENSIDIGE FORSIKRING ASA	NOK	186 629	176 465	0.02
9 482	GLOBAL PAYMENTS INC	USD	937 434	1 204 214	0.11
64 253	GOODMAN GROUP	AUD	900 308	1 109 222	0.10
74 231	GPT GROUP	AUD	243 903	235 022	0.02
56 417	GRAB HOLDINGS LTD	USD	158 767	190 125	0.02
6 967	GRACO INC	USD	533 784	604 457	0.05
7 370	GRIFOLS SA	EUR	194 532	125 823	0.01
30 406	H & M HENNES & MAURITZ AB - B	SEK	516 876	532 882	0.05
20 552	HANG SENG BANK LTD	HKD	380 498	239 641	0.02
10 535	HANKYU HANSHIN HOLDINGS INC	JPY	331 003	335 449	0.03
11 889	HARTFORD FINANCIAL SERVICES GROUP INC	USD	830 865	955 638	0.09
5 072	HASBRO INC	USD	408 855	258 976	0.02
7 643	HCA HEALTHCARE INC	USD	1 672 478	2 068 807	0.19
24 153	HEALTHPEAK PROPERTIES INC	USD	629 252	478 229	0.04
4 683	HEIDELBERG MATERIALS AG	EUR	349 484	418 709	0.04
6 961	HELLOFRESH SE	EUR	431 879	110 036	0.01
2 568	HENKEL AG & CO KGAA	EUR	229 101	184 331	0.02
5 757	HENKEL AG & CO KGAA - PFD	EUR	542 360	463 351	0.04
5 991	HENRY SCHEIN INC	USD	418 846	453 579	0.04
1 137	HERMES INTERNATIONAL SCA	EUR	1 712 413	2 409 988	0.22
50 099	HEWLETT PACKARD ENTERPRISE CO	USD	710 140	850 681	0.08
7 410	HIKMA PHARMACEUTICALS PLC	GBP	211 856	168 989	0.02
9 376	HILTON WORLDWIDE HOLDINGS INC	USD	1 216 903	1 707 276	0.15
2 904	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	82 929	76 771	0.01
35 100	HITACHI LTD	JPY	2 058 684	2 532 040	0.23
102 000	HKT TRUST & HKT LTD	HKD	138 394	121 743	0.01
2 318	HOLMEN AB	SEK	118 741	97 915	0.01
7 928	HOLOGIC INC	USD	568 190	566 456	0.05
37 316	HOME DEPOT INC	USD	11 477 069	12 931 860	1.17
45 328	HONG KONG EXCHANGES & CLEARING LTD	HKD	2 209 370	1 555 712	0.14
11 697	HORMEL FOODS CORP	USD	516 027	375 591	0.03

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 800	HOSHIZAKI CORP	JPY	120 120	102 502	0.01
14 500	HOYA CORP	JPY	1 748 277	1 812 757	0.16
30 610	HP INC	USD	855 461	921 055	0.08
1 729	HUBSPOT INC	USD	935 439	1 003 754	0.09
19 200	HULIC CO LTD	JPY	175 281	201 084	0.02
4 678	HUMANA INC	USD	2 114 773	2 141 635	0.19
62 703	HUNTINGTON BANCSHARES INC/OH	USD	836 573	797 582	0.07
10 578	HUSQVARNA AB - B	SEK	112 243	87 098	0.01
1 405	HYATT HOTELS CORP - AB3905	USD	151 002	183 226	0.02
15 919	HYDRO ONE LTD	CAD	422 358	479 282	0.04
5 500	IBIDEN CO LTD	JPY	264 029	304 884	0.03
3 329	IDEX CORP	USD	695 479	722 759	0.07
3 064	IDEXX LABORATORIES INC	USD	1 515 066	1 700 673	0.15
29 321	IGO LTD	AUD	280 842	181 064	0.02
11 700	ILLINOIS TOOL WORKS INC	USD	2 625 107	3 064 698	0.28
5 173	ILLUMINA INC	USD	1 636 696	720 289	0.07
5 973	INCYTE CORP	USD	427 499	375 045	0.03
40 702	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 406 609	1 772 831	0.16
58 336	INFORMA PLC	GBP	452 427	580 938	0.05
8 304	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	96 319	105 031	0.01
138 974	ING GROEP NV	EUR	1 698 081	2 076 479	0.19
15 566	INGERSOLL RAND INC	USD	899 895	1 203 874	0.11
2 226	INSULET CORP	USD	612 139	482 997	0.04
103 980	INSURANCE AUSTRALIA GROUP LTD	AUD	370 124	401 579	0.04
6 667	INTACT FINANCIAL CORP	CAD	877 395	1 030 735	0.09
156 267	INTEL CORP	USD	6 868 483	7 852 417	0.71
22 271	INTERCONTINENTAL EXCHANGE INC	USD	2 496 303	2 860 265	0.26
6 592	INTERCONTINENTAL HOTELS GROUP PLC	GBP	439 164	595 792	0.05
33 992	INTERNATIONAL BUSINESS MACHINES CORP	USD	4 438 472	5 559 392	0.50
9 781	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	1 115 927	791 968	0.07
14 435	INTERNATIONAL PAPER CO	USD	621 025	521 825	0.05
14 147	INTERPUBLIC GROUP OF COS INC	USD	451 634	461 758	0.04
3 988	INTERTEK GROUP PLC	GBP	298 134	215 857	0.02
10 457	INTUIT INC	USD	4 816 237	6 535 939	0.59
6 631	IQVIA HOLDINGS INC	USD	1 371 500	1 534 281	0.14
11 786	IRON MOUNTAIN INC	USD	656 762	824 784	0.07
16 114	IVANHOE MINES LTD	CAD	130 974	157 033	0.01
3 157	J M SMUCKER CO	USD	462 762	398 982	0.04
43 232	J SAINSBURY PLC	GBP	146 766	166 765	0.02
16 131	JAMES HARDIE INDUSTRIES PLC	AUD	456 537	621 781	0.06
2 894	JAZZ PHARMACEUTICALS PLC	USD	408 028	355 962	0.03
3 254	JB HUNT TRANSPORT SERVICES INC	USD	554 654	649 954	0.06
7 295	JDE PEET'S NV	EUR	216 442	196 303	0.02
11 829	JERONIMO MARTINS SGPS SA	EUR	257 230	301 061	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)					
27 534	JFE HOLDINGS INC	JPY	368 713	427 228	0.04
26 518	JOHNSON CONTROLS INTERNATIONAL PLC	USD	1 552 434	1 528 498	0.14
9 227	JULIUS BAER GROUP LTD	CHF	538 847	516 921	0.05
20 516	KAO CORP	JPY	1 061 023	844 040	0.08
11 035	KBC GROUP NV	EUR	775 261	715 786	0.06
41 156	KDDI CORP	JPY	1 255 398	1 309 589	0.12
8 612	KELLANOVA	USD	-	481 497	0.04
4 696	KERRY GROUP PLC	EUR	590 287	408 044	0.04
12 903	KESKO OYJ - B	EUR	295 511	255 490	0.02
41 260	KEURIG DR PEPPER INC	USD	1 359 834	1 374 783	0.12
29 344	KEYCORP	USD	522 547	422 554	0.04
6 854	KEYSIGHT TECHNOLOGIES INC	USD	957 488	1 090 403	0.10
5 076	KIKKOMAN CORP	JPY	320 910	310 868	0.03
12 925	KIMBERLY-CLARK CORP	USD	1 731 884	1 570 517	0.14
50 643	KINGFISHER PLC	GBP	210 109	157 070	0.01
4 917	KINGSPAN GROUP PLC	EUR	444 859	425 835	0.04
46 495	KINROSS GOLD CORP	CAD	271 051	282 791	0.03
9 126	KINTETSU GROUP HOLDINGS CO LTD	JPY	279 760	289 484	0.03
5 316	KLEPIERRE SA	EUR	108 987	144 929	0.01
5 717	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	292 997	329 585	0.03
3 700	KOBE BUSSAN CO LTD	JPY	95 914	109 336	0.01
34 955	KOMATSU LTD	JPY	870 606	914 414	0.08
35 222	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 074 451	1 012 191	0.09
130 455	KONINKLIJKE KPN NV	EUR	420 154	449 326	0.04
30 347	KRAFT HEINZ CO	USD	1 066 670	1 122 232	0.10
40 771	KUBOTA CORP	JPY	731 089	613 821	0.06
2 326	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	639 292	800 922	0.07
11 800	KYOWA KIRIN CO LTD	JPY	318 909	198 369	0.02
3 042	LABORATORY CORP OF AMERICA HOLDINGS	USD	614 280	691 416	0.06
4 812	LAM RESEARCH CORP	USD	2 638 956	3 769 047	0.34
6 438	LAMB WESTON HOLDINGS INC	USD	699 604	695 883	0.06
17 405	LAND SECURITIES GROUP PLC	GBP	167 938	156 376	0.01
1 475	LEAR CORPORATION	USD	270 658	208 285	0.02
3 810	LEG IMMOBILIEN SE	EUR	308 496	333 835	0.03
225 053	LEGAL & GENERAL GROUP PLC	GBP	729 034	720 382	0.07
9 584	LEGRAND SA	EUR	910 905	996 233	0.09
1 259	LENNOX INTERNATIONAL INC	USD	405 218	563 428	0.05
7 627	LIBERTY GLOBAL LTD	USD	129 805	142 167	0.01
7 830	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	532 754	494 308	0.04
18 207	LINDE PLC	USD	5 693 674	7 487 265	0.68
9 735	LKQ CORP	USD	473 076	465 236	0.04
15 540	LONDON STOCK EXCHANGE GROUP PLC	GBP	1 606 455	1 837 169	0.17
2 808	LONZA GROUP AG - REG	CHF	1 676 341	1 180 087	0.11
8 757	L'OREAL SA	EUR	3 679 456	4 359 327	0.40

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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)					
243	L'OREAL SA - PF	EUR	63 788	120 968	0.01
26	LOTUS BAKERIES NV	EUR	226 375	236 373	0.02
21 035	LOWE'S COS INC	USD	4 057 467	4 681 339	0.42
4 304	LULULEMON ATHLETICA INC	USD	1 576 670	2 200 592	0.20
16 478	LUNDIN MINING CORP	CAD	135 139	135 462	0.01
13 769	MACQUARIE GROUP LTD	AUD	1 610 813	1 725 245	0.16
8 651	MAGNA INTERNATIONAL INC	CAD	607 078	513 638	0.05
64 371	MANULIFE FINANCIAL CORP	CAD	1 179 270	1 429 373	0.13
1 512	MARKETAXESS HOLDINGS INC	USD	577 383	442 789	0.04
18 256	MARSH & MCLENNAN COS INC	USD	2 788 490	3 458 964	0.31
2 212	MARTIN MARIETTA MATERIALS INC	USD	813 315	1 103 589	0.10
32 194	MARVELL TECHNOLOGY INC	USD	1 669 806	1 941 620	0.18
7 563	MASCO CORP	USD	423 603	506 570	0.05
10 500	MATSUKIYOCOCOKARA & CO	JPY	187 131	185 973	0.02
8 035	MCCORMICK & CO INC/MD	USD	701 328	549 755	0.05
16 341	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	179 345	202 262	0.02
12 936	MEIJI HOLDINGS CO LTD	JPY	363 670	307 297	0.03
1 704	MERCADOLIBRE INC	USD	2 226 483	2 677 904	0.24
5 284	MERCK KGAA	EUR	963 944	841 107	0.08
45 987	MERCURY NZ LTD	NZD	182 203	192 169	0.02
70 713	MERIDIAN ENERGY LTD	NZD	245 469	248 035	0.02
7 762	METRO INC/CN	CAD	385 122	403 756	0.04
19 632	METSO OYJ	EUR	214 209	198 865	0.02
883	METTLER-TOLEDO INTERNATIONAL INC	USD	1 085 870	1 071 044	0.10
263 366	MICROSOFT CORP	USD	74 044 244	99 036 150	8.99
9 790	MINEBEA MITSUMI INC	JPY	220 949	201 279	0.02
6 435	MINERAL RESOURCES LTD	AUD	301 014	307 363	0.03
106 130	MIRVAC GROUP	AUD	208 772	151 352	0.01
63 733	MITSUBISHI CHEMICAL GROUP CORP	JPY	436 172	390 590	0.04
4 550	mitsui chemicals inc	JPY	128 942	134 970	0.01
30 800	MITSUI FUDOSAN CO LTD	JPY	587 673	755 472	0.07
11 853	MODERNA INC	USD	1 612 140	1 178 781	0.11
1 946	MOLINA HEALTHCARE INC	USD	505 312	703 109	0.06
7 616	MONCLER SPA	EUR	472 153	468 605	0.04
18 117	MONDI PLC	GBP	396 000	355 085	0.03
6 700	MONOTARO CO LTD	JPY	123 847	73 164	0.01
6 162	MOODY'S CORP	USD	1 972 609	2 406 631	0.22
13 551	MOSAIC CO	USD	472 273	484 177	0.04
6 553	MOTOROLA SOLUTIONS INC	USD	1 593 812	2 051 679	0.19
13 979	MOWI ASA	NOK	258 159	250 517	0.02
16 902	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	540 718	664 906	0.06
6 751	M&T BANK CORP	USD	945 295	925 427	0.08
38 033	MTR CORP LTD	HKD	208 349	147 581	0.01

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 202	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 650 142	2 155 471	0.20
11 362	NASDAQ INC	USD	619 458	660 587	0.06
12 659	NATIONAL BANK OF CANADA	CAD	953 337	969 628	0.09
137 615	NATIONAL GRID PLC	GBP	1 780 748	1 856 019	0.17
10 870	NEC CORP	JPY	559 299	643 811	0.06
8 886	NETAPP INC	USD	655 268	783 390	0.07
12 954	NEWMONT CORP	AUD	617 233	536 888	0.05
28 666	NEWMONT CORP	USD	1 515 305	1 186 486	0.11
17 472	NEXI SPA	EUR	136 494	142 939	0.01
4 225	NEXT PLC	GBP	405 291	437 227	0.04
44 862	NIBE INDUSTRIER AB - B	SEK	426 819	315 169	0.03
9 900	NINTENDO CO LTD	JPY	443 154	516 769	0.05
1 949	NIPPON EXPRESS HOLDINGS INC	JPY	129 067	110 791	0.01
45 490	NIPPON PAINT HOLDINGS CO LTD	JPY	476 220	367 844	0.03
130	NIPPON PROLOGIS REIT INC	JPY	306 071	250 262	0.02
16 000	NIPPON YUSEN KK	JPY	265 899	496 070	0.04
3 200	NISSAN CHEMICAL CORP	JPY	181 088	124 977	0.01
8 700	NISSIN FOODS HOLDINGS CO LTD	JPY	227 668	303 679	0.03
5 302	NITTO DENKO CORP	JPY	374 105	396 766	0.04
238	NMC HEALTH PLC	USD	6 250	-	0.00
11 575	NN GROUP NV	EUR	486 967	457 111	0.04
7 638	NOMURA REAL ESTATE HOLDINGS INC	JPY	179 785	200 946	0.02
13 145	NOMURA RESEARCH INSTITUTE LTD	JPY	394 953	382 378	0.03
39 373	NORTHERN STAR RESOURCES LTD	AUD	323 258	366 721	0.03
6 746	NORTHERN TRUST CORP	USD	651 797	569 227	0.05
122 844	NOVO NORDISK A/S	DKK	7 287 184	12 707 931	1.15
8 762	NOVOZYMES A/S - B	DKK	421 801	481 834	0.04
20 959	NTT DATA GROUP CORP	JPY	330 471	297 184	0.03
19 663	NUTRIEN LTD	CAD	1 477 590	1 113 176	0.10
92 382	NVIDIA CORP	USD	23 475 815	45 749 413	4.16
127	NVR INC	USD	719 254	889 057	0.08
9 619	NXP SEMICONDUCTORS NV	USD	1 813 080	2 209 292	0.20
17 434	OBAYASHI CORP	JPY	149 675	150 869	0.01
12 071	OCADO GROUP PLC	GBP	315 558	116 700	0.01
3 623	OLD DOMINION FREIGHT LINE INC	USD	1 060 046	1 468 511	0.13
8 642	OMNICOM GROUP INC	USD	750 775	747 619	0.07
4 953	OMRON CORP	JPY	403 696	231 278	0.02
20 656	ONEOK INC	USD	1 189 968	1 450 464	0.13
10 003	ONO PHARMACEUTICAL CO LTD	JPY	252 861	178 519	0.02
9 759	OPEN TEXT CORP	CAD	386 745	412 161	0.04
69 478	ORANGE SA	EUR	840 828	790 820	0.07
2 248	O'REILLY AUTOMOTIVE INC	USD	2 048 887	2 135 780	0.19
16 958	ORICA LTD	AUD	190 992	184 445	0.02

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
37 900	ORIENTAL LAND	JPY	1 410 842	1 411 639	0.13
3 738	ORION OYJ - B	EUR	177 527	162 153	0.01
36 890	ORKLA ASA	NOK	300 279	286 382	0.03
15 649	OTIS WORLDWIDE CORP	USD	1 225 918	1 400 116	0.13
127 382	OVERSEA-CHINESE BANKING CORP LTD	SGD	1 082 311	1 255 370	0.11
3 839	OWENS CORNING	USD	379 408	569 055	0.05
3 990	PACKAGING CORP OF AMERICA	USD	544 980	650 011	0.06
89 595	PANASONIC HOLDINGS CORP	JPY	918 871	887 498	0.08
3 555	PANDORA A/S	DKK	349 051	491 606	0.04
11 975	PAYCHEX INC - AK9420	USD	1 281 617	1 426 342	0.13
1 238	PAYLOCITY HOLDING CORP	USD	213 854	204 084	0.02
16 839	PEARSON PLC	GBP	160 101	206 973	0.02
22 870	PEMBINA PIPELINE CORP	CAD	718 847	791 236	0.07
6 056	PENTAIR PLC	USD	363 233	440 332	0.04
51 300	PEPSICO INC	USD	8 214 013	8 712 792	0.79
7 887	PERSIMMON PLC	GBP	288 103	139 651	0.01
22 212	PHOENIX GROUP HOLDINGS PLC	GBP	152 064	151 543	0.01
108 646	PILBARA MINERALS LTD	AUD	327 346	292 830	0.03
14 495	PNC FINANCIAL SERVICES GROUP INC	USD	2 157 883	2 244 551	0.20
1 348	POOL CORP	USD	582 724	537 461	0.05
15 465	POSTE ITALIANE SPA	EUR	159 855	175 532	0.02
9 179	PPG INDUSTRIES INC	USD	1 327 072	1 372 719	0.12
8 483	PRINCIPAL FINANCIAL GROUP INC	USD	539 904	667 358	0.06
88 660	PROCTER & GAMBLE CO	USD	12 676 659	12 992 236	1.18
22 486	PROGRESSIVE CORP	USD	2 555 726	3 581 570	0.32
34 043	PROLOGIS INC	USD	4 153 522	4 537 932	0.41
52 417	PROSUS NV	EUR	2 045 563	1 562 497	0.14
13 095	PRUDENTIAL FINANCIAL INC	USD	1 200 445	1 358 082	0.12
94 618	PRUDENTIAL PLC	GBP	1 236 208	1 070 105	0.10
4 566	PTC INC	USD	636 501	798 867	0.07
9 269	PULTEGROUP INC	USD	610 313	956 746	0.09
3 877	PUMA SE	EUR	379 039	216 363	0.02
57 805	QBE INSURANCE GROUP LTD	AUD	498 663	584 151	0.05
10 622	QIAGEN NV	EUR	482 890	462 304	0.04
5 753	QUANTA SERVICES INC	USD	813 563	1 241 497	0.11
4 180	QUEST DIAGNOSTICS INC	USD	562 959	576 338	0.05
50 400	RAKUTEN GROUP INC	JPY	191 984	224 508	0.02
10 333	RAMSAY HEALTH CARE LTD	AUD	412 698	370 936	0.03
4 099	RANDSTAD NV	EUR	261 653	256 826	0.02
7 997	RAYMOND JAMES FINANCIAL INC	USD	723 780	891 666	0.08
5 888	RB GLOBAL INC	USD	342 594	393 848	0.04
2 316	REA GROUP LTD	AUD	244 021	286 274	0.03
25 756	RECKITT BENCKISER GROUP PLC	GBP	2 081 583	1 779 544	0.16
2 584	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	143 305	139 381	0.01

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
56 878	RECRUIT HOLDINGS CO LTD	JPY	2 054 273	2 405 756	0.22
10 027	REDEIA CORP SA	EUR	197 899	165 148	0.01
3 907	REGENERON PHARMACEUTICALS INC	USD	2 563 567	3 431 479	0.31
38 919	REGIONS FINANCIAL CORP	USD	725 051	754 250	0.07
67 977	RELX PLC	GBP	1 967 141	2 694 967	0.24
58 700	RENASAS ELECTRONICS CORP	JPY	972 137	1 061 330	0.10
93 245	RENTOKIL INITIAL PLC	GBP	648 894	523 960	0.05
1 565	REPLIGEN CORP	USD	262 782	281 387	0.03
77 574	RESONA HOLDINGS INC	JPY	321 527	394 253	0.04
4 009	REVVITY INC	USD	573 206	438 224	0.04
16 600	RICOH CO LTD	JPY	138 536	127 520	0.01
10 467	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	159 379	147 804	0.01
30 025	RIVIAN AUTOMOTIVE INC	USD	615 561	704 387	0.06
4 491	ROBERT HALF INC	USD	365 610	394 849	0.04
4 018	ROCKWELL AUTOMATION INC	USD	1 129 159	1 247 509	0.11
693	ROCKWOOL A/S	DKK	152 733	202 919	0.02
12 846	ROGERS COMMUNICATIONS INC - B	CAD	603 782	604 302	0.05
5 779	RPM INTERNATIONAL INC	USD	515 172	645 110	0.06
36 306	SALESFORCE INC	USD	8 187 747	9 553 561	0.87
1 455	SALMAR ASA	NOK	107 719	81 549	0.01
16 508	SAMPO OYJ	EUR	109 267	722 311	0.07
44 939	SANDVIK AB	SEK	982 733	972 548	0.09
39 615	SAP SE	EUR	5 250 290	6 103 744	0.55
9 555	SAPUTO INC	CAD	236 967	194 418	0.02
834	SARTORIUS AG (ISIN DE0007165631)	EUR	397 511	306 970	0.03
683	SARTORIUS STEDIM BIOTECH	EUR	294 919	180 697	0.02
3 682	SBA COMMUNICATIONS CORP	USD	1 141 411	934 087	0.08
167 379	SCENTRE GROUP	AUD	336 761	341 489	0.03
20 306	SCHNEIDER ELECTRIC SE	EUR	3 192 908	4 077 511	0.37
18 071	SCHRODERS PLC	GBP	133 090	99 033	0.01
11 100	SCSK CORP	JPY	207 976	220 142	0.02
7 664	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	613 423	654 276	0.06
615	SEB SA	EUR	97 725	76 768	0.01
8 700	SECOM CO LTD	JPY	578 912	626 674	0.06
17 895	SEEK LTD	AUD	312 004	326 389	0.03
36 594	SEGRO PLC	GBP	504 592	413 495	0.04
7 531	SEIKO EPSON CORP	JPY	118 746	112 741	0.01
19 390	SEKISUI CHEMICAL CO LTD	JPY	267 820	279 544	0.03
22 381	SEKISUI HOUSE LTD	JPY	443 803	497 214	0.05
7 623	SERVICENOW INC	USD	4 173 725	5 385 573	0.49
11 674	SEVERN TRENT PLC	GBP	386 308	383 797	0.03
8 400	SG HOLDINGS CO LTD	JPY	197 722	120 596	0.01
5 543	SGS SA	CHF	575 327	477 754	0.04
22 300	SHARP CORP/JAPAN	JPY	141 231	159 048	0.01

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 782	SHERWIN-WILLIAMS CO	USD	2 283 269	2 739 106	0.25
9 622	SHIMADZU CORP	JPY	337 005	269 045	0.02
13 624	SHIMIZU CORP	JPY	102 405	90 511	0.01
69 165	SHIN-ETSU CHEMICAL CO LTD	JPY	2 196 886	2 902 889	0.26
8 100	SHIONOGI & CO LTD	JPY	450 804	390 579	0.04
16 960	SHISEIDO CO LTD	JPY	940 313	511 519	0.05
43 791	SHOPIFY INC	CAD	3 802 629	3 425 947	0.31
9 885	SIEMENS HEALTHINEERS AG	EUR	573 541	574 364	0.05
12 582	SIG GROUP AG	CHF	342 697	289 276	0.03
5 500	SIKA AG	CHF	1 591 805	1 788 625	0.16
23 127	SINGAPORE EXCHANGE LTD	SGD	162 405	172 343	0.02
89 450	SINO LAND CO LTD	HKD	125 281	97 256	0.01
19 509	SIRIUS XM HOLDINGS INC	USD	120 161	106 714	0.01
53 732	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	638 611	740 039	0.07
13 236	SKF AB - B	SEK	273 728	264 382	0.02
28 072	SMITH & NEPHEW PLC	GBP	522 318	385 944	0.03
8 271	SMURFIT KAPPA GROUP PLC	EUR	371 522	327 820	0.03
88 622	SNAM SPA	EUR	457 257	455 707	0.04
37 360	SNAP INC	USD	409 709	632 505	0.06
2 842	SODEXO SA	EUR	289 345	312 749	0.03
1 134	SODEXO SA - PF 2026	EUR	99 550	124 791	0.01
115 600	SOFTBANK CORP	JPY	1 448 686	1 442 745	0.13
10 338	SOMPO HOLDINGS INC	JPY	418 935	505 681	0.05
22 458	SONIC HEALTHCARE LTD	AUD	558 129	491 598	0.04
1 655	SONOVA HOLDING AG	CHF	490 712	539 590	0.05
49 817	SONY GROUP CORP	JPY	4 674 146	4 738 587	0.43
12 014	S&P GLOBAL INC	USD	4 501 356	5 292 407	0.48
100 211	SPARK NEW ZEALAND LTD	NZD	321 863	328 662	0.03
2 800	SPIRAX-SARCO ENGINEERING PLC	GBP	448 314	374 960	0.03
5 539	SPLUNK INC	USD	786 188	843 867	0.08
13 359	ST JAMES'S PLACE PLC	GBP	232 642	116 414	0.01
42 115	STARBUCKS CORP	USD	4 328 776	4 043 461	0.37
13 032	STATE STREET CORP	USD	1 017 326	1 009 459	0.09
6 184	STEEL DYNAMICS INC	USD	379 272	730 330	0.07
3 260	STERIS PLC	USD	649 650	716 711	0.06
88 423	STOCKLAND	AUD	275 630	268 491	0.02
21 798	STORA ENSO OYJ - R	EUR	336 503	301 591	0.03
4 928	STRAUMANN HOLDING AG	CHF	710 894	793 985	0.07
12 603	STRYKER CORP	USD	3 491 680	3 774 094	0.34
36 831	SUMITOMO CHEMICAL CO LTD	JPY	165 493	89 870	0.01
9 042	SUMITOMO METAL MINING CO LTD	JPY	342 079	272 325	0.02
47 578	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 768 707	2 321 866	0.21
24 212	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	409 563	464 730	0.04
22 119	SUN LIFE FINANCIAL INC	CAD	1 091 531	1 152 744	0.10

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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)					
48 029	SUNCORP GROUP LTD	AUD	387 487	453 898	0.04
6 664	SUNTORY BEVERAGE & FOOD LTD	JPY	245 450	219 801	0.02
22 131	SVENSKA CELLULOSA AB SCA - B	SEK	336 692	331 816	0.03
55 900	SVENSKA HANDELSBANKEN AB	SEK	543 771	607 099	0.06
1 180	SWATCH GROUP AG	CHF	348 369	320 509	0.03
2 660	SWATCH GROUP AG - REG	CHF	167 178	139 223	0.01
12 500	SWIRE PACIFIC LTD - A	HKD	75 998	105 813	0.01
28 845	SWIRE PROPERTIES LTD	HKD	81 718	58 365	0.01
1 117	SWISS LIFE HOLDING AG - REG	CHF	638 346	775 082	0.07
11 694	SWISS RE AG	CHF	1 130 510	1 313 870	0.12
1 004	SWISSCOM AG - REG	CHF	588 282	603 623	0.05
5 451	SYMRISE AG	EUR	642 828	599 977	0.05
18 552	SYNCHRONY FINANCIAL	USD	701 261	708 501	0.06
5 535	SYNOPSIS INC	USD	2 551 932	2 850 027	0.26
7 818	SYSTEMEX CORP	JPY	507 453	435 763	0.04
8 363	T ROWE PRICE GROUP INC	USD	1 197 745	900 611	0.08
4 300	TAIYO NIPPON SANZO CORP	JPY	81 023	115 171	0.01
6 475	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	929 280	1 042 151	0.09
8 647	TARGA RESOURCES CORP	USD	643 983	751 165	0.07
16 935	TARGET CORP	USD	3 027 247	2 411 883	0.22
90 156	TAYLOR WIMPEY PLC	GBP	190 384	169 002	0.02
16 322	T&D HOLDINGS INC	JPY	216 293	259 395	0.02
12 638	TDK CORP	JPY	487 330	602 138	0.05
1 852	TELEFLEX INC	USD	586 400	461 778	0.04
17 640	TELENOR ASA	NOK	247 005	202 529	0.02
2 384	TELEPERFORMANCE SE	EUR	680 744	347 752	0.03
32 109	TELE2 AB	SEK	328 198	275 725	0.03
92 148	TELIA CO AB	SEK	341 498	235 265	0.02
167 007	TELSTRA GROUP LTD	AUD	431 102	451 268	0.04
17 463	TELUS CORP	CAD	349 461	312 282	0.03
57 891	TERNA - RETE ELETTRICA NAZIONALE	EUR	434 296	483 073	0.04
26 127	TERUMO CORP	JPY	877 063	856 568	0.08
106 588	TESLA INC	USD	23 014 874	26 484 986	2.41
33 229	TEXAS INSTRUMENTS INC	USD	5 613 605	5 664 215	0.51
14 613	THERMO FISHER SCIENTIFIC INC	USD	7 514 767	7 756 434	0.70
5 435	THOMSON REUTERS CORP	CAD	619 357	798 511	0.07
12 000	TIS INC	JPY	264 280	264 463	0.02
42 689	TJX COS INC	USD	3 047 653	4 004 655	0.36
10 695	TMX GROUP LTD	CAD	226 393	259 952	0.02
9 863	TOBU RAILWAY CO LTD	JPY	252 774	265 080	0.02
67 742	TOKIO MARINE HOLDINGS INC	JPY	1 308 230	1 695 712	0.15
17 694	TOKYO ELECTRON LTD	JPY	2 372 225	3 169 684	0.29
13 150	TOKYU CORP	JPY	181 734	160 527	0.01
3 087	TORO CO	USD	301 986	296 321	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 493	TOROMONT INDUSTRIES LTD	CAD	295 856	307 550	0.03
66 548	TORONTO-DOMINION BANK	CAD	4 176 979	4 321 103	0.39
3 469	TOTO LTD	JPY	133 703	91 363	0.01
404 200	TOYOTA MOTOR CORP	JPY	6 051 664	7 427 154	0.67
4 310	TRACTOR SUPPLY CO	USD	802 750	926 779	0.08
3 287	TRADEWEB MARKETS INC	USD	220 054	298 723	0.03
8 967	TRANE TECHNOLOGIES PLC	USD	1 561 771	2 187 051	0.20
8 480	TRANSUNION	USD	568 033	582 661	0.05
105 868	TRANSURBAN GROUP	AUD	1 035 597	990 391	0.09
7 990	TRAVELERS COS INC	USD	1 225 014	1 522 015	0.14
9 275	TRIMBLE INC	USD	595 105	493 430	0.04
48 692	TRUIST FINANCIAL CORP	USD	2 271 854	1 797 709	0.16
14 283	TRYG A/S	DKK	331 574	310 917	0.03
5 746	UCB SA	EUR	533 556	500 803	0.05
1 837	ULTA BEAUTY INC	USD	685 532	900 112	0.08
9 533	UMICORE SA	EUR	389 491	262 213	0.02
2 911	UNIBAIL RODAMCO REITS	EUR	220 630	215 190	0.02
14 667	UNICHARM CORP	JPY	505 423	530 376	0.05
22 332	UNION PACIFIC CORP	USD	4 683 600	5 485 186	0.50
48 895	UNITED OVERSEAS BANK LTD	SGD	946 247	1 054 550	0.10
26 991	UNITED PARCEL SERVICE INC - B	USD	4 741 732	4 243 795	0.38
2 758	UNITED RENTALS INC	USD	934 366	1 581 492	0.14
2 064	UNITED THERAPEUTICS CORP	USD	444 594	453 853	0.04
30 988	UNITED UTILITIES GROUP PLC	GBP	412 123	418 529	0.04
28 158	UNIVERSAL MUSIC GROUP NV	EUR	576 413	802 813	0.07
19 335	UPM-KYMMENE OYJ	EUR	656 841	727 467	0.07
56 366	US BANCORP/MN	USD	2 752 919	2 439 520	0.22
1 473	VAIL RESORTS INC	USD	399 462	314 441	0.03
799	VAT GROUP AG	CHF	328 024	400 153	0.04
5 476	VEEVA SYSTEMS INC	USD	972 580	1 054 240	0.10
3 098	VERBUND AG	EUR	268 370	287 636	0.03
155 693	VERIZON COMMUNICATIONS INC	USD	7 553 400	5 869 626	0.53
9 927	VERTEX PHARMACEUTICALS INC	USD	2 610 719	4 039 197	0.37
38 628	VESTAS WIND SYSTEMS A/S	DKK	1 192 095	1 226 670	0.11
8 325	VF CORP	USD	368 428	156 510	0.01
95 607	VICINITY LTD	AUD	114 348	133 084	0.01
60 361	VISA INC	USD	13 279 784	15 714 986	1.43
790 258	VODAFONE GROUP PLC	GBP	749 620	690 670	0.06
52 969	VOLVO AB - B	SEK	1 139 969	1 375 490	0.12
51 113	VOLVO CAR AB	SEK	206 071	165 138	0.01
6 652	W R BERKLEY CORP - C	USD	370 957	470 429	0.04
22 892	WARTSILA OYJ ABP	EUR	245 715	331 900	0.03
15 183	WASTE MANAGEMENT INC	USD	2 460 054	2 719 275	0.25
1 868	WATERS CORP	USD	545 160	615 002	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 505	WATSCO INC	USD	534 030	644 847	0.06
20 005	WELLTOWER INC	USD	1 545 571	1 803 851	0.16
1 510	WEST FRASER TIMBER CO LTD	CAD	128 058	129 814	0.01
8 000	WEST JAPAN RAILWAY CO	JPY	387 535	333 721	0.03
2 701	WEST PHARMACEUTICAL SERVICES INC	USD	889 188	951 076	0.09
6 840	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	651 527	867 996	0.08
1 134	WESTLAKE CHEMICAL CORP	USD	117 873	158 715	0.01
11 207	WESTROCK CO	USD	527 479	465 315	0.04
206 000	WH GROUP LTD	HKD	160 485	132 961	0.01
15 420	WHEATON PRECIOUS METALS CORP	CAD	651 027	764 447	0.07
7 119	WHITBREAD PLC	GBP	283 722	331 785	0.03
3 569	WILLIS TOWERS WATSON PLC	USD	793 261	860 843	0.08
5 541	WISETECH GLOBAL LTD	AUD	177 593	284 965	0.03
9 768	WOLTERS KLUWER NV	EUR	1 103 300	1 388 701	0.13
7 820	WORKDAY INC	USD	1 797 406	2 158 789	0.20
7 081	WORLDLINE SA	EUR	274 400	122 571	0.01
51 585	WPP PLC	GBP	553 538	495 164	0.04
5 070	WSP GLOBAL INC	CAD	596 352	714 164	0.06
1 809	WW GRAINGER INC	USD	989 793	1 499 100	0.14
6 807	XERO LTD	AUD	561 674	521 603	0.05
8 919	XYLEM INC/NY	USD	902 304	1 019 977	0.09
13 454	YAKULT HONSHA CO LTD	JPY	384 980	302 233	0.03
4 473	YAMAHA CORP	JPY	214 115	103 338	0.01
34 200	YAMAHA MOTOR CO LTD	JPY	269 784	305 539	0.03
7 800	YAMATO HOLDINGS CO LTD	JPY	134 967	144 155	0.01
7 635	YARA INTERNATIONAL ASA	NOK	301 231	271 548	0.02
10 856	YASKAWA ELECTRIC CORP	JPY	442 136	453 553	0.04
6 134	YOKOGAWA ELECTRIC CORP	JPY	107 876	116 998	0.01
10 199	YUM! BRANDS INC	USD	1 216 363	1 332 601	0.12
87 011	Z HOLDINGS CORP	JPY	389 480	308 408	0.03
7 527	ZALANDO SE	EUR	432 274	178 350	0.02
7 184	ZIMMER BIOMET HOLDINGS INC	USD	903 004	874 293	0.08
16 760	ZOETIS INC	USD	2 950 796	3 307 921	0.30
7 700	ZOZO INC	JPY	155 613	173 411	0.02
5 401	ZURICH INSURANCE GROUP AG	CHF	2 333 840	2 821 069	0.26
35 426	3I GROUP PLC	GBP	663 033	1 093 322	0.10
Total Shares			943 823 001	1 083 848 724	98.28
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			943 823 001	1 083 848 724	98.28
Total Investments			943 823 001	1 083 848 724	98.28

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	20.68	United States of America	67.16
Technology Hardware and Equipment	8.88	Japan	6.70
Pharmaceuticals and Biotechnology	6.25	United Kingdom	3.04
Medical Equipment and Services	4.30	Canada	2.86
Non-life Insurance	3.93	France	2.53
Investment Banking and Brokerage Services	3.92	Netherlands	2.23
Automobiles and Parts	3.76	Switzerland	2.19
Retailers	3.61	Ireland	2.15
Banks	3.25	Germany	2.14
Industrial Support Services	2.92	Denmark	1.68
Industrial Transportation	2.88	Australia	1.27
Industrial Engineering	2.82	Sweden	1.11
Personal Care, Drug and Grocery Stores	2.58	Hong Kong (China)	0.59
Finance and Credit Services	2.28	Singapore	0.43
Chemicals	2.21	Spain	0.35
Real Estate Investment Trusts	2.14	Italy	0.31
Telecommunications Service Providers	1.95	Finland	0.28
Beverages	1.89	Jersey	0.27
Travel and Leisure	1.82	Bermuda	0.20
Construction and Materials	1.80	Belgium	0.19
Electronic and Electrical Equipment	1.52	Norway	0.18
Health Care Providers	1.48	New Zealand	0.15
Life Insurance	1.36	Austria	0.08
Personal Goods	1.20	Israel	0.08
Food Producers	1.08	Cayman Islands	0.04
General Industrials	0.91	Luxembourg	0.04
Leisure Goods	0.87	Portugal	0.03
Telecommunications Equipment	0.87		
Media	0.80		98.28
Consumer Services	0.55		
Electricity	0.51		
Household Goods and Home Construction	0.45		
Oil, Gas and Coal	0.45		
Gas, Water and Multi-utilities	0.42		
Industrial Metals and Mining	0.42		
Precious Metals and Mining	0.39		
Real Estate Investment and Services	0.31		
Waste and Disposal Services	0.27		
Industrial Materials	0.25		
Alternative Energy	0.17		
Aerospace and Defense	0.09		
Mortgage Real Estate Investment Trusts	0.04		
	98.28		

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					
44 704	ABBVIE INC	USD	6 133 947	6 271 470	0.61
338 338	ADVANCED MICRO DEVICES INC	USD	35 058 871	45 149 509	4.37
82 720	AERCAP HOLDINGS NV	USD	4 653 131	5 565 338	0.54
66 863	ALIGN TECHNOLOGY INC	USD	12 307 223	16 584 857	1.60
603 002	ALPHABET CLASS - A	USD	74 810 339	76 253 427	7.38
533 181	AMAZON.COM INC	USD	63 852 772	73 336 823	7.10
276 690	AMETEK INC	USD	40 381 298	41 301 239	3.99
89 777	APPLE INC	USD	15 519 190	15 647 278	1.51
1 930	AUTOZONE INC	USD	4 771 792	4 517 474	0.44
300 422	BAKER HUGHES CO	USD	9 583 201	9 295 636	0.90
40 955	BIOGEN INC	USD	8 481 538	9 593 921	0.93
28 128	BOEING CO	USD	6 486 541	6 637 256	0.64
1 290	BROADCOM INC	USD	1 303 776	1 303 546	0.13
148 042	CADENCE DESIGN SYSTEMS INC	USD	31 611 281	36 502 240	3.53
10 486	CHIPOTLE MEXICAN GRILL INC	USD	21 071 980	21 709 195	2.10
106 096	CIGNA GROUP	USD	25 375 680	28 760 646	2.78
73 657	COLGATE-PALMOLIVE CO	USD	5 322 471	5 314 986	0.51
24 340	COOPER COS INC	USD	7 410 833	8 338 596	0.81
53 907	CROWDSTRIKE HOLDINGS INC - A	USD	10 424 507	12 459 634	1.20
49 610	CSX CORP	USD	1 543 962	1 557 035	0.15
271 149	CVS HEALTH CORP	USD	18 614 128	19 381 637	1.87
95 265	DR HORTON INC	USD	10 927 583	13 106 753	1.27
35 074	ELI LILLY & CO	USD	18 225 311	18 508 429	1.79
110 134	EMERSON ELECTRIC CO	USD	8 968 199	9 703 836	0.94
80 610	ETSY INC	USD	5 549 687	5 914 489	0.57
262 875	FREEMPORT-MCMORAN INC - B	USD	8 252 210	10 130 438	0.98
65 540	GENUINE PARTS CO	USD	8 321 347	8 217 345	0.79
22 435	JOHNSON & JOHNSON	USD	3 158 678	3 183 327	0.31
1 082 595	KENVUE INC	USD	20 671 765	21 100 141	2.04
100 427	MASTERCARD INC	USD	37 591 915	38 775 286	3.75
170 850	MCDONALD'S CORP	USD	45 433 791	45 859 533	4.43
2 624	META PLATFORMS INC	USD	710 341	840 801	0.08
199 947	MICROSOFT CORP	USD	68 000 528	68 065 061	6.58
26 928	MOTOROLA SOLUTIONS INC	USD	7 670 920	7 632 180	0.74
32 798	NVIDIA CORP	USD	13 830 112	14 703 504	1.42
52 894	OKTA INC	USD	3 250 429	4 334 852	0.42
7 692	O'REILLY AUTOMOTIVE INC	USD	6 724 134	6 615 684	0.64
18 311	PAYCOM SOFTWARE INC	USD	3 086 205	3 426 651	0.33
191 991	PPG INDUSTRIES INC	USD	26 059 814	25 992 173	2.51
208 914	PROCTER & GAMBLE CO	USD	29 572 928	27 713 989	2.68
63 907	RPM INTERNATIONAL INC	USD	5 626 906	6 458 098	0.62
44 880	SALESFORCE INC	USD	8 527 200	10 690 919	1.03
342 000	TARGET CORP	USD	41 096 271	44 093 278	4.26
157 674	TE CONNECTIVITY LTD	USD	18 889 172	20 054 494	1.94

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)					
18 805	TESLA INC	USD	4 060 628	4 229 997	0.41
61 954	THERMO FISHER SCIENTIFIC INC	USD	29 402 254	29 769 215	2.88
613 753	UBER TECHNOLOGIES INC	USD	34 041 349	34 208 819	3.31
21 188	UNITEDHEALTH GROUP INC	USD	10 295 582	10 098 082	0.98
54 384	VERISIGN INC	USD	10 515 486	10 139 799	0.98
570 821	VERIZON COMMUNICATIONS INC	USD	19 445 866	19 481 240	1.88
542 299	WALT DISNEY CO	USD	46 535 407	44 325 512	4.29
118 050	ZOETIS INC	USD	18 468 168	21 092 227	2.04
Total Shares			977 628 647	1 033 947 895	99.98
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			977 628 647	1 033 947 895	99.98
Total Investments			977 628 647	1 033 947 895	99.98

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	21.53	United States of America	97.50
Retailers	13.00	Switzerland	1.94
Technology Hardware and Equipment	9.37	Netherlands	0.54
Personal Care, Drug and Grocery Stores	7.11		
Travel and Leisure	6.53		
Pharmaceuticals and Biotechnology	5.67		
Medical Equipment and Services	5.29		
Electronic and Electrical Equipment	4.93		
Media	4.29		
Health Care Providers	3.76		
Industrial Support Services	3.75		
Consumer Services	3.31		
General Industrials	3.14		
Telecommunications Service Providers	1.88		
Industrial Transportation	1.48		
Household Goods and Home Construction	1.27		
Industrial Metals and Mining	0.98		
Oil, Gas and Coal	0.90		
Telecommunications Equipment	0.74		
Aerospace and Defense	0.64		
Automobiles and Parts	0.41		
	99.98		99.98

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					
333 901	ABBVIE INC	USD	44 895 999	46 842 564	1.67
2 577	ACCENTURE PLC - A	USD	724 315	818 626	0.03
190 070	ADOBE INC	USD	89 995 515	102 653 114	3.67
80 086	ADVANCED MICRO DEVICES INC	USD	8 267 899	10 687 075	0.38
307 591	AERCAP HOLDINGS NV	USD	16 037 837	20 694 485	0.74
9 186	ALIGN TECHNOLOGY INC	USD	2 978 971	2 278 517	0.08
1 033 501	ALPHABET CLASS - A	USD	117 344 427	130 692 758	4.67
233 854	ALPHABET INC	USD	25 622 241	29 834 829	1.07
1 497 434	AMAZON.COM INC	USD	180 939 697	205 965 801	7.35
53 000	AMERICAN WATER WORKS CO INC	USD	6 338 379	6 332 748	0.23
97 388	AMGEN INC	USD	23 540 802	25 392 379	0.91
1 112 047	APPLE INC	USD	198 817 647	193 819 227	6.92
239 147	APPLIED MATERIALS INC	USD	34 741 723	35 086 728	1.25
67 194	ATMOS ENERGY CORP	USD	6 884 004	7 050 002	0.25
4 851	AUTODESK INC	USD	910 216	1 069 227	0.04
164 544	AUTOMATIC DATA PROCESSING INC	USD	36 465 066	34 702 228	1.24
4 770	AUTOZONE INC	USD	10 873 210	11 164 948	0.40
58 160	AXA SA	EUR	1 169 016	1 715 138	0.06
67 303	AXFOOD AB	SEK	1 619 143	1 650 458	0.06
32 519	BAKER HUGHES CO	USD	1 030 504	1 006 201	0.04
20 966	BIOGEN INC	USD	5 104 368	4 911 394	0.18
25 978	BIOMARIN PHARMACEUTICAL INC	USD	2 085 296	2 267 504	0.08
2 802	BIO-RAD LABORATORIES INC	USD	976 513	819 027	0.03
28 654	BNP PARIBAS SA	EUR	1 359 632	1 793 454	0.06
83 526	BOEING CO	USD	18 783 764	19 709 308	0.70
4 553	BOOKING HOLDINGS INC	USD	12 653 721	14 620 461	0.52
1 178 609	BOSTON SCIENTIFIC CORP	USD	55 527 098	61 680 520	2.20
5 013	BROADCOM INC	USD	5 145 477	5 065 642	0.18
51 987	BUILDERS FIRSTSOURCE INC	USD	7 057 366	7 856 524	0.28
78 476	BURLINGTON STORES INC	USD	9 786 860	13 816 152	0.49
139 702	CADENCE DESIGN SYSTEMS INC	USD	32 610 443	34 445 873	1.23
67 246	CARLSBERG AS - B	DKK	7 576 486	7 638 813	0.27
109 243	CENTENE CORP	USD	6 579 814	7 338 906	0.26
1 103 119	CHARLES SCHWAB CORP	USD	56 249 196	68 704 646	2.45
9 271	CHIPOTLE MEXICAN GRILL INC	USD	16 938 671	19 193 777	0.69
155 786	CHR HANSEN HOLDING A/S	DKK	11 318 662	11 832 509	0.42
32 351	CIE DE SAINT-GOBAIN SA	EUR	947 723	2 156 518	0.08
154 724	CIGNA GROUP	USD	37 184 911	41 942 789	1.50
335 012	CITIGROUP INC	USD	13 809 080	15 600 432	0.56
269 717	COCA-COLA CO	USD	14 641 455	14 388 651	0.51
172 809	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	11 186 036	11 815 746	0.42
761 601	COLGATE-PALMOLIVE CO	USD	54 145 080	54 956 064	1.96
222 376	CSX CORP	USD	7 048 512	6 979 383	0.25
420 905	CVS HEALTH CORP	USD	26 694 930	30 086 144	1.07

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)					
29 870	DANONE SA	EUR	1 848 953	1 752 772	0.06
1 271 852	DEUTSCHE LUFTHANSA AG - REG	EUR	12 222 498	10 235 865	0.37
76 845	DSV A/S	DKK	11 052 777	12 220 690	0.44
175 625	DUKE ENERGY CORP	USD	14 545 807	15 428 099	0.55
217 770	ELECTRONIC ARTS INC	USD	27 686 766	26 970 637	0.96
361	ELEVANCE HEALTH INC	USD	160 233	154 106	0.01
69 022	EXPEDIA GROUP INC	USD	9 275 061	9 484 316	0.34
63 902	FIRST SOLAR INC	USD	9 008 190	9 966 086	0.36
191 309	FREEMPORT-MCMORAN INC - B	USD	6 402 631	7 372 493	0.26
22 307	GENMAB A/S	DKK	6 645 676	6 448 623	0.23
5 299	GODADDY INC	USD	378 187	509 249	0.02
287 604	HALLIBURTON CO	USD	9 307 079	9 411 926	0.34
7 807	HESS CORP	USD	1 020 503	1 018 836	0.04
149 613	HOLOGIC INC	USD	10 793 197	9 677 137	0.35
125 859	HOME DEPOT INC	USD	37 670 493	39 484 395	1.41
76 685	IDEXX LABORATORIES INC	USD	32 694 958	38 531 670	1.38
308 515	ILLUMINA INC	USD	27 727 139	38 887 999	1.39
292 985	INCYTE CORP	USD	16 636 127	16 653 717	0.59
15 679	INTEL CORP	USD	555 315	713 230	0.03
1 362	INTERCONTINENTAL EXCHANGE INC	USD	156 731	158 350	0.01
21 712	INTUITIVE SURGICAL INC	USD	6 147 810	6 630 843	0.24
330 512	JOHNSON & JOHNSON	USD	45 732 969	46 896 710	1.67
18 630	KEYSIGHT TECHNOLOGIES INC	USD	2 346 479	2 683 064	0.10
930 370	KINDER MORGAN	USD	14 649 028	14 856 947	0.53
24 504	KLA CORP	USD	12 209 379	12 894 741	0.46
36 920	LAM RESEARCH CORP	USD	26 273 730	26 178 391	0.93
116 255	LENNAR CORP (ISIN US5260571048)	USD	11 437 439	15 685 190	0.56
221 047	LKQ CORP	USD	9 052 439	9 563 062	0.34
15 692	LULULEMON ATHLETICA INC	USD	5 139 426	7 263 081	0.26
274 990	LYONDELLBASELL INDUSTRIES NV - A	USD	23 517 267	23 669 080	0.85
74 910	MARSH & MCLENNAN COS INC	USD	13 719 911	12 848 593	0.46
82 819	MASTERCARD INC	USD	30 994 398	31 976 763	1.14
110 838	MCDONALD'S CORP	USD	29 295 911	29 751 121	1.06
2 889	MCKESSON CORP	USD	1 233 268	1 210 835	0.04
123 004	META PLATFORMS INC	USD	36 975 189	39 413 838	1.41
9 454	METTLER-TOLEDO INTERNATIONAL INC	USD	9 702 589	10 380 957	0.37
43 635	MGM RESORTS INTERNATIONAL	USD	1 551 322	1 764 914	0.06
544 740	MICROSOFT CORP	USD	187 270 095	185 437 948	6.62
2 657	MODERNA INC	USD	934 864	239 206	0.01
128 433	MONSTER BEVERAGE CORP	USD	6 465 510	6 698 072	0.24
10 097	MORGAN STANLEY	USD	711 632	852 347	0.03
60 137	MOTOROLA SOLUTIONS INC	USD	17 131 094	17 044 578	0.61
439 266	NEXTERA ENERGY INC	USD	23 462 037	24 153 367	0.86
3 755	NIKE INC - B	USD	398 254	369 058	0.01

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)					
214 237	NOVO NORDISK A/S	DKK	19 737 610	20 062 760	0.72
486 490	NVIDIA CORP	USD	212 360 081	218 095 847	7.80
76 790	OKTA INC	USD	5 077 609	6 293 214	0.22
15 207	ON SEMICONDUCTOR CORP	USD	763 919	1 149 903	0.04
4 930	O'REILLY AUTOMOTIVE INC	USD	4 253 551	4 240 162	0.15
50 717	ORSTED AS	DKK	2 350 214	2 546 549	0.09
159 808	OTIS WORLDWIDE CORP	USD	12 384 341	12 943 486	0.46
25 251	PANDORA A/S	DKK	2 893 134	3 161 054	0.11
11 723	PARKER-HANNIFIN CORP	USD	4 553 512	4 889 138	0.17
77 923	PAYCOM SOFTWARE INC	USD	12 649 626	14 582 214	0.52
210 195	PEPSICO INC	USD	32 636 994	32 317 493	1.15
398 142	PFIZER INC	USD	10 975 944	10 376 597	0.37
20 888	PHILLIPS 66	USD	2 471 907	2 517 565	0.09
9 029	PPG INDUSTRIES INC	USD	1 233 505	1 222 366	0.04
243 093	PROCTER & GAMBLE CO	USD	34 074 430	32 248 086	1.15
104 464	QORVO INC	USD	9 635 325	10 649 247	0.38
40 120	REGENERON PHARMACEUTICALS INC	USD	29 878 351	31 898 787	1.14
27 901	ROCKWELL AUTOMATION INC	USD	6 841 221	7 842 034	0.28
42 960	ROCKWOOL A/S	DKK	10 352 060	11 387 536	0.41
48 553	ROKU INC	USD	4 573 299	4 028 758	0.14
166 082	SALESFORCE INC	USD	32 553 534	39 562 592	1.41
2 190	SERVICENOW INC	USD	870 753	1 400 636	0.05
4 030	STARBUCKS CORP	USD	390 202	350 265	0.01
52 320	SWEDBANK AB - A	SEK	932 097	955 460	0.03
52 700	SYNOPSIS INC	USD	22 506 170	24 565 027	0.88
13 085	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	1 884 889	1 906 514	0.07
81 624	TE CONNECTIVITY LTD	USD	9 778 466	10 381 725	0.37
5 326	TELEDYNE TECHNOLOGIES INC	USD	1 992 895	2 151 759	0.08
41 645	TESLA INC	USD	8 303 001	9 367 627	0.33
953	THERMO FISHER SCIENTIFIC INC	USD	452 813	457 921	0.02
239 334	TRIMBLE INC	USD	9 733 773	11 526 338	0.41
99 487	UBER TECHNOLOGIES INC	USD	5 655 498	5 545 118	0.20
24 722	ULTA BEAUTY INC	USD	9 830 488	10 965 946	0.39
85 019	VALERO ENERGY CORP	USD	9 696 548	10 005 404	0.36
11 239	VERISIGN INC	USD	2 008 918	2 095 491	0.07
57 574	VERTEX PHARMACEUTICALS INC	USD	18 151 342	21 206 975	0.76
195 356	VIVENDI SE	EUR	1 242 694	1 890 265	0.07
5 725	WALMART INC	USD	817 024	817 043	0.03
298 806	WARNER BROS DISCOVERY INC	USD	4 100 083	3 078 271	0.11
86 515	WASTE MANAGEMENT INC	USD	13 960 604	14 026 919	0.50
125 580	WELLS FARGO & CO	USD	5 405 696	5 595 481	0.20
73 600	WEST PHARMACEUTICAL SERVICES INC	USD	23 765 938	23 460 854	0.84
222 355	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	23 304 651	25 543 701	0.91
5 979	ZEBRA TECHNOLOGIES CORP - A	USD	2 315 895	1 479 419	0.05

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)					
184 039	ZOETIS INC	USD	28 428 798	32 882 612	1.17
Total Shares			2 634 527 469	2 806 292 351	100.20
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			2 634 527 469	2 806 292 351	100.20
Total Investments			2 634 527 469	2 806 292 351	100.20

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	22.43	United States of America	94.74
Technology Hardware and Equipment	19.10	Denmark	2.69
Pharmaceuticals and Biotechnology	10.88	Netherlands	1.58
Retailers	10.23	Germany	0.37
Medical Equipment and Services	5.13	Switzerland	0.37
Personal Care, Drug and Grocery Stores	4.29	France	0.33
Industrial Transportation	2.70	Sweden	0.09
Travel and Leisure	2.68	Ireland	0.03
Investment Banking and Brokerage Services	2.49		
Industrial Support Services	2.41		100.20
Beverages	2.18		
Health Care Providers	1.77		
Oil, Gas and Coal	1.39		
Gas, Water and Multi-utilities	1.03		
Leisure Goods	1.03		
Electricity	0.95		
Electronic and Electrical Equipment	0.92		
Banks	0.85		
Chemicals	0.85		
Construction and Materials	0.76		
Aerospace and Defense	0.70		
Automobiles and Parts	0.68		
Telecommunications Equipment	0.61		
Household Goods and Home Construction	0.56		
Non-life Insurance	0.52		
Waste and Disposal Services	0.50		
Food Producers	0.49		
Industrial Engineering	0.46		
Personal Goods	0.39		
Alternative Energy	0.36		
Industrial Metals and Mining	0.26		
General Industrials	0.22		
Consumer Services	0.20		
Media	0.18		
	100.20		

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					
649 847	ABN AMRO BANK NV	EUR	7 297 386	8 831 421	1.13
2 305 957	AIB GROUP PLC	EUR	7 880 270	8 947 113	1.15
1 138 067	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	3 398 268	3 466 552	0.45
8 868 696	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	44 791 899	72 953 893	9.37
2 252 577	BANCO BPM SPA	EUR	6 028 671	10 769 571	1.38
11 360 590	BANCO COMERCIAL PORTUGUES SA	EUR	3 190 054	3 117 346	0.40
8 365 445	BANCO DE SABADELL SA	EUR	6 489 854	9 310 740	1.20
24 060 500	BANCO SANTANDER SA	EUR	73 338 880	90 936 659	11.69
1 570 871	BANK OF IRELAND GROUP PLC	EUR	9 502 349	12 909 418	1.66
955 468	BANKINTER SA	EUR	4 791 153	5 537 893	0.71
122 650	BAWAG GROUP AG	EUR	4 628 110	5 884 747	0.76
1 611 925	BNP PARIBAS SA	EUR	82 367 386	100 890 385	12.97
1 471 328	BPER BANCA	EUR	3 314 547	4 452 239	0.57
5 624 559	CAIXABANK SA	EUR	17 137 752	20 957 107	2.69
1 553 405	COMMERZBANK AG	EUR	11 515 296	16 714 638	2.15
1 829 436	CREDIT AGRICOLE SA	EUR	19 758 393	23 511 911	3.02
3 033 170	DEUTSCHE BANK AG - REG	EUR	29 834 771	37 502 114	4.82
481 337	ERSTE GROUP BANK AG	EUR	14 936 664	17 679 508	2.27
907 808	FINECOBANK BANCA FINECO SPA	EUR	12 284 226	12 332 572	1.58
5 106 591	ING GROEP NV	EUR	52 161 972	69 071 750	8.87
23 984 079	INTESA SANPAOLO SPA	EUR	50 126 538	63 401 913	8.15
364 612	KBC GROUP NV	EUR	22 876 265	21 410 017	2.75
5 255 961	NORDEA BANK ABP	EUR	56 091 003	59 003 418	7.58
1 193 767	SOCIETE GENERALE SA	EUR	28 830 536	28 680 252	3.68
2 653 207	UNICREDIT SPA	EUR	31 299 501	65 176 030	8.37
Total Shares			603 871 744	773 449 207	99.37
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			603 871 744	773 449 207	99.37
Total Investments			603 871 744	773 449 207	99.37

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	99.37	Spain	25.65
	99.37	Italy	20.50
		France	19.67
		Netherlands	10.01
		Finland	7.58
		Germany	6.97
		Austria	3.03
		Ireland	2.81
		Belgium	2.75
		Portugal	0.40
			99.37

MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
500 000	AAREAL BANK AG 0.05% 02/09/2026	EUR	420 860	446 655	0.04
300 000	AAREAL BANK AG 0.25% 23/11/2027	EUR	257 487	256 269	0.02
200 000	AAREAL BANK AG 0.5% 07/04/2027	EUR	160 102	176 984	0.01
500 000	AAREAL BANK AG 0.75% 18/04/2028	EUR	450 704	431 375	0.03
500 000	AAREAL BANK AG 4.5% 25/07/2025	EUR	497 869	501 135	0.04
185 000	ABB FINANCE BV 0% 19/01/2030	EUR	156 415	155 787	0.01
700 000	ABBEY NATIONAL TREASURY SERVICES PLC/LONDON 1.125% 10/03/2025	EUR	666 731	678 720	0.05
400 000	ABBVIE INC 0.75% 18/11/2027	EUR	353 750	369 040	0.03
1 700 000	ABBVIE INC 1.25% 18/11/2031	EUR	1 414 239	1 484 236	0.12
200 000	ABBVIE INC 2.125% 01/06/2029	EUR	184 096	191 070	0.02
1 200 000	ABBVIE INC 2.125% 17/11/2028	EUR	1 116 579	1 156 392	0.09
200 000	ABERTIS INFRAESTRUCTURAS SA 1% 27/02/2027	EUR	183 070	188 036	0.01
400 000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	393 694	366 416	0.03
200 000	ABERTIS INFRAESTRUCTURAS SA 1.25% 07/02/2028	EUR	178 098	184 382	0.01
700 000	ABERTIS INFRAESTRUCTURAS SA 1.625% 15/07/2029	EUR	675 303	635 026	0.05
1 400 000	ABERTIS INFRAESTRUCTURAS SA 1.875% 26/03/2032	EUR	1 163 991	1 212 918	0.10
800 000	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	EUR	763 027	751 152	0.06
100 000	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	EUR	94 454	97 412	0.01
900 000	ABERTIS INFRAESTRUCTURAS SA 3% 27/03/2031	EUR	877 987	858 033	0.07
200 000	ABERTIS INFRAESTRUCTURAS SA 4.125% 07/08/2029	EUR	196 554	205 428	0.02
800 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	799 146	773 504	0.06
739 000	ABN AMRO BANK NV 0.5% 15/04/2026	EUR	716 757	699 375	0.06
1 000 000	ABN AMRO BANK NV 0.5% 23/09/2029	EUR	822 308	849 710	0.07
100 000	ABN AMRO BANK NV 1% 02/06/2033	EUR	77 801	82 742	0.01
100 000	ABN AMRO BANK NV 1.25% 20/01/2034	EUR	75 983	80 943	0.01
900 000	ABN AMRO BANK NV 2.375% 01/06/2027	EUR	865 498	876 006	0.07
800 000	ABN AMRO BANK NV 3% 01/06/2032	EUR	760 952	780 512	0.06
200 000	ABN AMRO BANK NV 3.625% 10/01/2026	EUR	198 773	201 600	0.02
200 000	ABN AMRO BANK NV 3.875% 21/12/2026	EUR	199 652	204 074	0.02
800 000	ABN AMRO BANK NV 4% 16/01/2028	EUR	802 036	820 384	0.07
1 200 000	ABN AMRO BANK NV 4.25% 21/02/2030	EUR	1 201 965	1 245 720	0.10
200 000	ABN AMRO BANK NV 5.5% 21/09/2033	EUR	209 794	209 262	0.02
1 700 000	ACCIONA ENERGIA FINANCIACION FILIALES SA 0.375% 07/10/2027	EUR	1 485 297	1 523 523	0.12
1 600 000	ACCIONA ENERGIA FINANCIACION FILIALES SA 1.375% 26/01/2032	EUR	1 356 821	1 341 072	0.11
1 500 000	ACCIONA ENERGIA FINANCIACION FILIALES SA 3.75% 25/04/2030	EUR	1 471 219	1 480 710	0.12
1 550 000	ACEF HOLDING SCA 0.75% 14/06/2028	EUR	1 230 795	1 333 279	0.11
1 300 000	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	976 540	1 042 327	0.08
2 000 000	ACHMEA BV FRN PERPETUAL	EUR	1 951 601	1 980 780	0.16
150 000	ACHMEA BV 1.5% 26/05/2027	EUR	146 507	142 349	0.01
500 000	ACHMEA BV 3.625% 29/11/2025	EUR	498 072	502 130	0.04
1 300 000	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	1 205 573	1 258 244	0.10
1 258 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV FRN 21/03/2082	EUR	1 038 064	1 091 806	0.09
1 425 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 0.125% 21/09/2028	EUR	1 187 171	1 262 593	0.10
1 498 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 0.5% 21/09/2031	EUR	1 168 937	1 244 314	0.10

MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
800 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 1.25% 20/11/2029	EUR	684 158	725 688	0.06
300 000	ADIDAS AG 0.625% 10/09/2035	EUR	214 367	231 249	0.02
500 000	AEDIFICA SA 0.75% 09/09/2031	EUR	347 225	397 735	0.03
900 000	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	760 801	825 948	0.07
1 400 000	AEROPORTI DI ROMA SPA 1.75% 30/07/2031	EUR	1 122 244	1 207 402	0.10
1 341 000	AEROPORTI DI ROMA SPA 4.875% 10/07/2033	EUR	1 332 330	1 411 349	0.11
400 000	AG INSURANCE SA/NV FRN 30/06/2047	EUR	370 128	383 920	0.03
700 000	AGEAS FRN 02/07/2049	EUR	611 932	653 422	0.05
2 550 000	AIA GROUP LTD FRN 09/09/2033	EUR	2 026 225	2 175 022	0.17
900 000	AIB GROUP PLC FRN 04/07/2026	EUR	882 271	900 036	0.07
749 000	AIB GROUP PLC FRN 16/02/2029	EUR	795 585	805 055	0.06
729 000	AIB GROUP PLC FRN 17/11/2027	EUR	648 536	668 916	0.05
800 000	AIB GROUP PLC FRN 23/10/2031	EUR	839 944	864 160	0.07
100 000	AIR LIQUIDE FINANCE SA 0.375% 27/05/2031	EUR	79 347	84 382	0.01
300 000	AIR PRODUCTS AND CHEMICALS INC 4% 03/03/2035	EUR	301 230	316 512	0.03
100 000	AKZO NOBEL NV 1.625% 14/04/2030	EUR	104 656	90 360	0.01
400 000	ALD SA 4.75% 13/10/2025	EUR	401 252	407 788	0.03
2 300 000	ALLIANZ FINANCE II BV 0% 22/11/2026	EUR	2 068 640	2 134 170	0.17
2 400 000	ALLIANZ FINANCE II BV 0.5% 14/01/2031	EUR	2 021 791	2 070 168	0.16
200 000	ALLIANZ FINANCE II BV 0.5% 22/11/2033	EUR	152 324	160 754	0.01
2 100 000	ALLIANZ FINANCE II BV 0.875% 06/12/2027	EUR	1 912 719	1 970 745	0.16
900 000	ALLIANZ FINANCE II BV 0.875% 15/01/2026	EUR	850 702	865 071	0.07
600 000	ALLIANZ FINANCE II BV 1.375% 21/04/2031	EUR	524 862	549 846	0.04
2 400 000	ALLIANZ FINANCE II BV 1.5% 15/01/2030	EUR	2 162 638	2 241 048	0.18
2 300 000	ALLIANZ FINANCE II BV 3% 13/03/2028	EUR	2 329 363	2 337 283	0.19
1 100 000	ALLIANZ SE FRN 05/07/2052	EUR	1 030 363	1 089 759	0.09
900 000	ALLIANZ SE FRN 06/07/2047	EUR	903 595	881 397	0.07
1 300 000	ALLIANZ SE FRN 07/07/2045	EUR	1 267 989	1 261 507	0.10
500 000	ALLIANZ SE FRN 07/09/2038	EUR	485 774	512 305	0.04
300 000	ALLIANZ SE FRN 08/07/2050	EUR	274 468	264 354	0.02
300 000	ALLIANZ SE FRN 25/09/2049	EUR	272 787	258 855	0.02
2 400 000	ALSTOM SA 0% 11/01/2029	EUR	1 932 907	1 976 880	0.16
1 500 000	ALSTOM SA 0.125% 27/07/2027	EUR	1 319 092	1 316 130	0.10
1 900 000	ALSTOM SA 0.25% 14/10/2026	EUR	1 714 784	1 721 134	0.14
2 000 000	ALSTOM SA 0.5% 27/07/2030	EUR	1 575 604	1 620 580	0.13
200 000	ALSTRIA OFFICE REIT-AG 1.5% 15/11/2027	EUR	145 607	149 444	0.01
300 000	ALSTRIA OFFICE REIT-AG 1.5% 23/06/2026	EUR	230 777	245 007	0.02
500 000	ALTAREA SCA 1.75% 16/01/2030	EUR	368 044	384 735	0.03
300 000	ALTAREA SCA 1.875% 17/01/2028	EUR	242 385	251 721	0.02
1 300 000	AMADEUS IT GROUP SA 1.5% 18/09/2026	EUR	1 223 645	1 262 365	0.10
1 300 000	AMADEUS IT GROUP SA 1.875% 24/09/2028	EUR	1 193 011	1 240 122	0.10
1 600 000	AMADEUS IT GROUP SA 2.875% 20/05/2027	EUR	1 567 647	1 586 000	0.13
1 438 000	AMERICAN INTERNATIONAL GROUP INC 1.875% 21/06/2027	EUR	1 380 134	1 376 454	0.11
200 000	AMERICAN MEDICAL SYSTEMS EUROPE BV 0.75% 08/03/2025	EUR	189 084	193 346	0.02

**MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition
PAB**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value 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	AMERICAN MEDICAL SYSTEMS EUROPE BV 1.875% 08/03/2034	EUR	82 713	86 992	0.01
100 000	AMERICAN TOWER CORP 0.5% 15/01/2028	EUR	94 739	89 182	0.01
100 000	AMERICAN TOWER CORP 0.95% 05/10/2030	EUR	81 641	83 869	0.01
798 000	AMERICAN TOWER CORP 1% 15/01/2032	EUR	605 439	652 860	0.05
688 000	AMERICAN TOWER CORP 1.25% 21/05/2033	EUR	544 664	553 874	0.04
200 000	AMERICAN TOWER CORP 4.125% 16/05/2027	EUR	196 868	204 360	0.02
2 200 000	AMGEN INC 2% 25/02/2026	EUR	2 112 656	2 148 564	0.17
600 000	ANIMA HOLDING SPA 1.5% 22/04/2028	EUR	507 036	539 982	0.04
2 250 000	ANZ NEW ZEALAND INT'L LTD/LONDON 0.2% 23/09/2027	EUR	1 938 937	2 012 265	0.16
1 300 000	ANZ NEW ZEALAND INT'L LTD/LONDON 0.375% 17/09/2029	EUR	1 061 327	1 114 087	0.09
1 400 000	ANZ NEW ZEALAND INT'L LTD/LONDON 1.125% 20/03/2025	EUR	1 343 782	1 358 980	0.11
400 000	AON GLOBAL LTD 2.875% 14/05/2026	EUR	386 943	393 440	0.03
499 000	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	397 634	408 721	0.03
100 000	AP MOLLER - MAERSK A/S 1.75% 16/03/2026	EUR	94 750	96 779	0.01
700 000	APPLE INC 0% 15/11/2025	EUR	647 041	663 698	0.05
400 000	APPLE INC 0.5% 15/11/2031	EUR	324 064	340 788	0.03
900 000	APPLE INC 0.875% 24/05/2025	EUR	860 339	872 028	0.07
900 000	APPLE INC 1.375% 24/05/2029	EUR	818 458	845 604	0.07
900 000	APPLE INC 1.625% 10/11/2026	EUR	856 358	874 152	0.07
400 000	APPLE INC 2% 17/09/2027	EUR	386 592	391 376	0.03
100 000	APRR SA 1.25% 18/01/2028	EUR	92 882	94 024	0.01
600 000	APRR SA 1.5% 17/01/2033	EUR	660 318	526 254	0.04
300 000	APRR SA 1.875% 03/01/2029	EUR	275 909	285 768	0.02
300 000	APRR SA 1.875% 06/01/2031	EUR	271 122	279 345	0.02
100 000	APRR SA 3.125% 24/01/2030	EUR	97 159	100 788	0.01
100 000	ARKEMA SA - EMTN - 1.5% 20/04/2027	EUR	93 052	95 259	0.01
700 000	AROUNDTOWN SA FRN PERPETUAL (ISIN XS2027946610)	EUR	253 792	245 399	0.02
100 000	AROUNDTOWN SA FRN PERPETUAL (ISIN XS2287744721)	EUR	29 874	32 272	0.00
100 000	AROUNDTOWN SA 0% 16/07/2026	EUR	81 442	83 945	0.01
700 000	AROUNDTOWN SA 0.375% 15/04/2027	EUR	499 930	562 625	0.04
100 000	AROUNDTOWN SA 1.45% 09/07/2028	EUR	73 549	77 934	0.01
400 000	ARVAL SERVICE LEASE SA/FRANCE 4% 22/09/2026	EUR	398 184	405 124	0.03
500 000	ASB FINANCE LTD 0.25% 08/09/2028	EUR	446 459	435 845	0.03
197 000	ASML HOLDING NV 1.625% 28/05/2027	EUR	219 049	189 266	0.02
500 000	ASML HOLDING NV 2.25% 17/05/2032	EUR	460 320	483 495	0.04
572 000	ASR NEDERLAND NV FRN 02/05/2049	EUR	518 855	530 467	0.04
200 000	ASR NEDERLAND NV FRN 07/12/2043	EUR	213 247	225 400	0.02
1 574 000	ASR NEDERLAND NV FRN 29/09/2045	EUR	1 596 889	1 590 558	0.13
581 000	ASSICURAZIONI GENERALI SPA FRN 08/06/2048	EUR	606 351	598 598	0.05
968 000	ASSICURAZIONI GENERALI SPA FRN 27/10/2047	EUR	1 046 270	1 005 675	0.08
213 000	ASSICURAZIONI GENERALI SPA 1.713% 30/06/2032	EUR	161 454	171 533	0.01
944 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	818 093	831 626	0.07
899 000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	801 755	785 088	0.06
300 000	ASSICURAZIONI GENERALI SPA 3.875% 29/01/2029	EUR	309 662	303 216	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
2 800 000	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	2 787 008	2 818 648	0.21
600 000	ASSICURAZIONI GENERALI SPA 5.272% 12/09/2033	EUR	594 228	632 508	0.05
500 000	ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	EUR	501 746	530 670	0.04
500 000	ASSICURAZIONI GENERALI SPA 5.8% 06/07/2032	EUR	520 540	539 280	0.04
800 000	ASTM SPA 1% 25/11/2026	EUR	714 184	745 720	0.06
745 000	ASTM SPA 1.5% 25/01/2030	EUR	664 433	647 755	0.05
1 383 000	ASTM SPA 1.625% 08/02/2028	EUR	1 289 865	1 297 185	0.10
3 051 000	ASTM SPA 2.375% 25/11/2033	EUR	2 370 544	2 559 910	0.19
505 000	ASTRAZENECA PLC 0.375% 03/06/2029	EUR	452 700	444 324	0.04
1 836 000	ASTRAZENECA PLC 1.25% 12/05/2028	EUR	1 696 878	1 727 290	0.14
300 000	ASTRAZENECA PLC 3.625% 03/03/2027	EUR	303 474	306 903	0.02
600 000	ATHENE GLOBAL FUNDING 0.366% 10/09/2026	EUR	520 106	549 252	0.04
800 000	ATHENE GLOBAL FUNDING 0.625% 12/01/2028	EUR	658 987	711 848	0.06
400 000	ATHENE GLOBAL FUNDING 0.832% 08/01/2027	EUR	349 322	369 480	0.03
800 000	ATHORA NETHERLANDS NV FRN 15/07/2031	EUR	682 622	712 488	0.06
100 000	ATHORA NETHERLANDS NV FRN 31/08/2032	EUR	92 917	95 865	0.01
500 000	AT&T INC 3.375% 15/03/2034	EUR	469 240	489 420	0.04
896 000	AT&T INC 0.25% 04/03/2026	EUR	805 468	841 138	0.07
700 000	AT&T INC 0.8% 04/03/2030	EUR	559 104	608 433	0.05
1 200 000	AT&T INC 1.6% 19/05/2028	EUR	1 079 526	1 126 332	0.09
1 200 000	AT&T INC 1.8% 05/09/2026	EUR	1 131 406	1 158 408	0.09
100 000	AT&T INC 1.8% 14/09/2039	EUR	66 178	76 167	0.01
800 000	AT&T INC 2.35% 05/09/2029	EUR	736 099	766 648	0.06
900 000	AT&T INC 2.45% 15/03/2035	EUR	745 190	800 262	0.06
900 000	AT&T INC 2.6% 17/12/2029	EUR	834 738	867 708	0.07
239 000	AT&T INC 2.6% 19/05/2038	EUR	188 459	205 029	0.02
1 300 000	AT&T INC 3.15% 04/09/2036	EUR	1 151 062	1 210 755	0.10
300 000	AT&T INC 3.5% 17/12/2025	EUR	297 652	300 681	0.02
1 400 000	AT&T INC 3.55% 17/12/2032	EUR	1 354 771	1 404 046	0.11
200 000	AT&T INC 3.55% 18/11/2025	EUR	197 692	201 092	0.02
300 000	AUCHAN HOLDING SADIR 2.375% 25/04/2025	EUR	289 734	292 899	0.02
100 000	AURIZON NETWORK PTY LTD 3.125% 01/06/2026	EUR	96 264	99 070	0.01
2 700 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 03/02/2033	EUR	2 671 444	2 774 871	0.21
1 800 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 05/05/2031	EUR	1 593 849	1 649 268	0.13
2 548 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.75% 29/09/2026	EUR	2 337 764	2 391 628	0.19
3 000 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 3.652% 20/01/2026	EUR	2 985 609	3 022 320	0.23
400 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.125% 20/04/2026	EUR	375 612	383 856	0.03
300 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.25% 18/01/2027	EUR	277 709	286 245	0.02
1 300 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 21/02/2031	EUR	1 199 007	1 168 141	0.09
1 200 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 22/01/2030	EUR	1 190 023	1 102 752	0.09
400 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 27/06/2028	EUR	383 507	377 020	0.03
200 000	AVERY DENNISON CORP 1.25% 03/03/2025	EUR	191 565	194 054	0.02
2 593 000	AVIVA PLC FRN 04/12/2045	EUR	2 539 619	2 528 096	0.19
1 350 000	AVIVA PLC 1.875% 13/11/2027	EUR	1 262 207	1 317 762	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 600 000	AXA SA FRN PERPETUAL	EUR	1 578 651	1 578 736	0.13
2 835 000	AXA SA FRN 06/07/2047	EUR	2 786 104	2 775 465	0.21
1 008 000	AXA SA FRN 07/10/2041	EUR	890 074	832 568	0.07
774 000	AXA SA FRN 10/03/2043	EUR	717 412	764 248	0.06
100 000	AXA SA FRN 10/07/2042	EUR	76 157	82 247	0.01
300 000	AXA SA FRN 11/07/2043	EUR	300 733	321 294	0.03
5 014 000	AXA SA FRN 28/05/2049	EUR	4 675 332	4 808 124	0.37
100 000	AXA SA 1.125% 15/05/2028	EUR	90 232	93 868	0.01
400 000	AXA SA 3.625% 10/01/2033	EUR	401 394	423 464	0.03
700 000	AXA SA 3.75% 12/10/2030	EUR	707 413	738 220	0.06
1 500 000	AZIMUT HOLDING SPA 1.625% 12/12/2024	EUR	1 456 160	1 466 745	0.12
100 000	BALDER FINLAND OYJ 1% 18/01/2027	EUR	78 200	84 710	0.01
24 000	BALDER FINLAND OYJ 2% 18/01/2031	EUR	15 483	17 586	0.00
800 000	BANCA MEDIOLANUM SPA FRN 22/01/2027	EUR	810 166	824 712	0.07
700 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 13/01/2031	EUR	713 623	734 244	0.06
700 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 14/01/2029	EUR	629 703	634 683	0.05
600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	561 200	577 080	0.05
700 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	627 359	651 819	0.05
600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 15/11/2026	EUR	535 862	555 630	0.04
700 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.5% 14/01/2027	EUR	633 038	645 701	0.05
600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	567 540	578 286	0.05
1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	932 842	949 770	0.08
1 300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	1 250 075	1 261 091	0.10
1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.75% 26/11/2025	EUR	949 194	972 830	0.08
800 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.375% 20/09/2027	EUR	785 283	807 568	0.06
1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.5% 10/02/2027	EUR	1 039 540	1 001 110	0.08
1 300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 4.375% 14/10/2029	EUR	1 326 325	1 380 834	0.11
600 000	BANCO BPM SPA 4.875% 18/01/2027	EUR	613 410	619 374	0.05
600 000	BANCO DE SABADELL SA FRN 07/06/2029	EUR	618 750	630 672	0.05
800 000	BANCO DE SABADELL SA FRN 10/11/2028	EUR	819 217	840 968	0.07
400 000	BANCO DE SABADELL SA FRN 11/03/2027	EUR	370 627	379 620	0.03
200 000	BANCO SANTANDER SA FRN 18/10/2027	EUR	199 386	204 906	0.02
600 000	BANCO SANTANDER SA FRN 23/08/2033	EUR	601 068	629 142	0.05
900 000	BANCO SANTANDER SA FRN 24/06/2029	EUR	787 193	796 833	0.06
100 000	BANCO SANTANDER SA FRN 27/09/2026	EUR	98 920	100 144	0.01
200 000	BANCO SANTANDER SA 0.2% 11/02/2028	EUR	184 204	176 876	0.01
1 200 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	1 082 618	1 114 860	0.09
200 000	BANCO SANTANDER SA 0.5% 04/02/2027	EUR	176 234	183 508	0.01
500 000	BANCO SANTANDER SA 1.125% 17/01/2025	EUR	513 645	486 480	0.04
1 000 000	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	969 566	933 250	0.07
200 000	BANCO SANTANDER SA 1.375% 05/01/2026	EUR	190 028	191 830	0.02
900 000	BANCO SANTANDER SA 1.625% 22/10/2030	EUR	718 018	775 197	0.06
900 000	BANCO SANTANDER SA 2.125% 08/02/2028	EUR	932 714	851 733	0.07
1 300 000	BANCO SANTANDER SA 2.5% 18/03/2025	EUR	1 328 448	1 282 060	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
800 000	BANCO SANTANDER SA 3.125% 19/01/2027	EUR	769 041	793 272	0.06
1 400 000	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	1 440 016	1 391 222	0.11
300 000	BANCO SANTANDER SA 3.75% 16/01/2026	EUR	298 218	302 541	0.02
200 000	BANCO SANTANDER SA 4.875% 18/10/2031	EUR	200 597	212 962	0.02
1 027 000	BANK OF AMERICA CORP - EMTN - FRN 04/05/2027	EUR	1 000 483	986 670	0.08
715 000	BANK OF AMERICA CORP FRN 09/05/2026	EUR	672 992	687 158	0.05
525 000	BANK OF AMERICA CORP FRN 09/05/2030	EUR	495 222	469 403	0.04
600 000	BANK OF AMERICA CORP FRN 22/03/2031	EUR	519 779	501 378	0.04
700 000	BANK OF AMERICA CORP FRN 24/05/2032	EUR	654 430	583 310	0.05
826 000	BANK OF AMERICA CORP FRN 25/04/2028	EUR	839 939	780 611	0.06
700 000	BANK OF AMERICA CORP FRN 26/10/2031	EUR	585 376	573 328	0.05
951 000	BANK OF AMERICA CORP FRN 27/04/2033	EUR	908 899	892 285	0.07
300 000	BANK OF AMERICA CORP FRN 27/10/2026	EUR	283 485	291 267	0.02
130 000	BANK OF AMERICA CORP FRN 31/03/2029	EUR	127 202	130 876	0.01
100 000	BANK OF AMERICA CORP 1.375% 26/03/2025	EUR	96 284	97 508	0.01
951 000	BANK OF AMERICA CORP 4.134% 12/06/2028	EUR	956 687	980 738	0.08
738 000	BANK OF IRELAND GROUP PLC FRN 04/07/2031	EUR	751 178	787 365	0.06
300 000	BANK OF IRELAND GROUP PLC FRN 05/06/2026	EUR	283 962	291 765	0.02
705 000	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	626 592	655 375	0.05
275 000	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	248 485	256 443	0.02
800 000	BANK OF IRELAND GROUP PLC FRN 13/11/2029	EUR	819 256	831 208	0.07
750 000	BANK OF IRELAND GROUP PLC FRN 16/07/2028	EUR	763 870	784 133	0.06
200 000	BANK OF NOVA SCOTIA 0.125% 04/09/2026	EUR	176 884	184 650	0.01
200 000	BANKINTER SA FRN 03/05/2030	EUR	196 562	207 430	0.02
700 000	BANKINTER SA 0.625% 06/10/2027	EUR	635 686	637 112	0.05
100 000	BANKINTER SA 0.875% 08/07/2026	EUR	93 684	94 055	0.01
1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA FRN 16/06/2032	EUR	1 112 517	1 086 503	0.09
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 11/05/2026	EUR	91 083	92 918	0.01
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.1% 08/10/2027	EUR	782 712	806 139	0.06
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 19/07/2028	EUR	80 983	86 564	0.01
1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	929 632	968 869	0.08
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 03/11/2028	EUR	82 662	87 470	0.01
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 21/02/2031	EUR	229 400	245 544	0.02
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/01/2030	EUR	239 667	253 926	0.02
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.125% 19/01/2032	EUR	316 282	333 396	0.03
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.125% 19/11/2031	EUR	1 017 959	1 051 128	0.08
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 03/06/2030	EUR	170 450	172 914	0.01
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 15/11/2027	EUR	182 376	185 782	0.01
1 700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 18/06/2029	EUR	1 511 213	1 550 876	0.12
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.5% 25/05/2028	EUR	277 997	287 817	0.02
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3% 11/09/2025	EUR	317 687	297 774	0.02
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.75% 01/02/2033	EUR	393 166	408 312	0.03
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 4% 21/11/2029	EUR	99 391	103 575	0.01
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 4.125% 13/03/2029	EUR	99 497	103 804	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)					
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 4.375% 02/05/2030	EUR	198 902	207 698	0.02
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 5.125% 13/01/2033	EUR	1 290 286	1 391 806	0.11
150 000	BARCLAYS PLC FRN 02/01/2034	EUR	150 161	160 596	0.01
300 000	BARCLAYS PLC FRN 09/08/2029	EUR	240 468	258 225	0.02
800 000	BARCLAYS PLC FRN 12/05/2032	EUR	600 303	652 240	0.05
700 000	BARCLAYS PLC FRN 22/03/2031	EUR	614 538	644 959	0.05
500 000	BARCLAYS PLC FRN 28/01/2028	EUR	432 520	458 995	0.04
700 000	BARCLAYS PLC 1.375% 24/01/2026	EUR	660 826	679 868	0.05
1 100 000	BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG 0.375% 03/09/2027	EUR	939 964	989 582	0.08
600 000	BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG 4.125% 18/01/2027	EUR	600 594	608 466	0.05
800 000	BAXTER INTERNATIONAL INC 1.3% 15/05/2029	EUR	761 113	718 048	0.06
1 300 000	BAXTER INTERNATIONAL INC 1.3% 30/05/2025	EUR	1 235 613	1 256 190	0.10
500 000	BECTON DICKINSON & CO 1.9% 15/12/2026	EUR	471 886	483 090	0.04
300 000	BECTON DICKINSON AND CO 0.034% 13/08/2025	EUR	275 252	284 091	0.02
900 000	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	EUR	829 469	859 131	0.07
1 186 000	BECTON DICKINSON EURO FINANCE SARL 1.213% 12/02/2036	EUR	841 011	917 573	0.07
1 799 000	BECTON DICKINSON EURO FINANCE SARL 1.336% 13/08/2041	EUR	1 128 381	1 237 262	0.10
300 000	BECTON DICKINSON EURO FINANCE SARL 3.553% 13/09/2029	EUR	294 182	306 243	0.02
100 000	BERKSHIRE HATHAWAY INC 0% 12/03/2025	EUR	92 934	96 208	0.01
100 000	BERKSHIRE HATHAWAY INC 1.125% 16/03/2027	EUR	91 674	94 258	0.01
100 000	BERKSHIRE HATHAWAY INC 2.15% 15/03/2028	EUR	93 089	97 236	0.01
100 000	BERLIN HYP AG 0.375% 21/04/2031	EUR	92 105	78 913	0.01
600 000	BERLIN HYP AG 0.375% 25/01/2027	EUR	544 269	552 948	0.04
400 000	BERLIN HYP AG 0.5% 05/11/2029	EUR	324 244	340 144	0.03
1 300 000	BERLIN HYP AG 1% 05/02/2026	EUR	1 216 830	1 232 881	0.10
900 000	BERLIN HYP AG 1.125% 25/10/2027	EUR	810 994	823 887	0.07
2 200 000	BERLIN HYP AG 1.25% 22/01/2025	EUR	2 116 781	2 129 534	0.17
800 000	BERLIN HYP AG 1.5% 18/04/2028	EUR	717 832	732 376	0.06
1 300 000	BERTELSMANN SE & CO KGAA 1.125% 27/04/2026	EUR	1 222 821	1 248 247	0.10
1 600 000	BERTELSMANN SE & CO KGAA 1.25% 29/09/2025	EUR	1 524 015	1 549 376	0.12
2 000 000	BERTELSMANN SE & CO KGAA 1.5% 15/05/2030	EUR	1 821 759	1 804 120	0.14
2 200 000	BERTELSMANN SE & CO KGAA 2% 01/04/2028	EUR	2 122 518	2 111 032	0.17
200 000	BERTELSMANN SE & CO KGAA 3.5% 29/05/2029	EUR	197 724	202 638	0.02
700 000	BLACKROCK INC 1.25% 06/05/2025	EUR	681 904	682 801	0.05
800 000	BLACKSTONE HOLDINGS FINANCE CO LLC - REGS - 1.5% 10/04/2029	EUR	676 119	724 008	0.06
1 479 000	BLACKSTONE HOLDINGS FINANCE CO LLC 3.5% 01/06/2034	EUR	1 287 290	1 430 444	0.11
365 000	BMW FINANCE NV 0.375% 14/01/2027	EUR	336 071	340 603	0.03
243 000	BMW FINANCE NV 0.375% 24/09/2027	EUR	224 223	224 014	0.02
24 000	BMW FINANCE NV 0.875% 14/01/2032	EUR	25 501	20 908	0.00
43 000	BMW FINANCE NV 1% 21/01/2025	EUR	43 585	41 867	0.00
199 000	BMW FINANCE NV 1.125% 22/05/2026	EUR	212 807	190 771	0.02
180 000	BMW FINANCE NV 1.5% 06/02/2029	EUR	166 754	168 332	0.01
7 000	BMW US CAPITAL LLC 1% 20/04/2027	EUR	6 932	6 603	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	BNP PARIBAS CARDIF SA FRN PERPETUAL	EUR	96 300	98 540	0.01
900 000	BNP PARIBAS SA FRN 04/06/2026	EUR	896 378	860 760	0.07
200 000	BNP PARIBAS SA FRN 10/01/2031	EUR	196 096	205 930	0.02
400 000	BNP PARIBAS SA FRN 11/07/2030	EUR	328 282	344 760	0.03
1 000 000	BNP PARIBAS SA FRN 13/01/2029	EUR	1 007 123	1 035 320	0.08
1 000 000	BNP PARIBAS SA FRN 13/04/2031	EUR	995 190	1 034 150	0.08
700 000	BNP PARIBAS SA FRN 14/10/2027	EUR	703 868	645 757	0.05
800 000	BNP PARIBAS SA FRN 15/01/2032	EUR	766 859	729 496	0.06
200 000	BNP PARIBAS SA FRN 17/04/2029	EUR	198 846	180 532	0.01
500 000	BNP PARIBAS SA FRN 19/01/2030	EUR	401 960	428 810	0.03
300 000	BNP PARIBAS SA FRN 19/02/2028	EUR	262 970	272 991	0.02
500 000	BNP PARIBAS SA FRN 20/11/2030	EUR	475 397	485 520	0.04
1 400 000	BNP PARIBAS SA FRN 23/01/2027	EUR	1 443 607	1 360 156	0.11
100 000	BNP PARIBAS SA FRN 23/02/2029	EUR	99 730	102 275	0.01
900 000	BNP PARIBAS SA FRN 30/05/2028	EUR	790 055	814 914	0.06
1 000 000	BNP PARIBAS SA FRN 31/03/2032	EUR	910 569	946 450	0.08
1 000 000	BNP PARIBAS SA FRN 31/08/2033	EUR	834 152	858 160	0.07
100 000	BNP PARIBAS SA 0.125% 04/09/2026	EUR	90 034	92 286	0.01
300 000	BNP PARIBAS SA 0.625% 03/12/2032	EUR	223 293	233 706	0.02
622 000	BNP PARIBAS SA 1.125% 11/06/2026	EUR	625 419	592 094	0.05
700 000	BNP PARIBAS SA 1.375% 28/05/2029	EUR	663 049	629 524	0.05
600 000	BNP PARIBAS SA 1.5% 17/11/2025	EUR	570 215	581 496	0.05
400 000	BNP PARIBAS SA 1.5% 23/05/2028	EUR	358 788	374 928	0.03
800 000	BNP PARIBAS SA 1.625% 02/07/2031	EUR	710 387	683 200	0.05
100 000	BNP PARIBAS SA 2.1% 07/04/2032	EUR	85 209	89 318	0.01
820 000	BNP PARIBAS SA 2.25% 11/01/2027	EUR	850 538	796 753	0.06
997 000	BNP PARIBAS SA 2.375% 17/02/2025	EUR	989 294	982 902	0.08
625 000	BNP PARIBAS SA 2.75% 27/01/2026	EUR	646 793	619 419	0.05
403 000	BNP PARIBAS SA 2.875% 01/10/2026	EUR	414 624	398 579	0.03
300 000	BNP PARIBAS SA 3.625% 01/09/2029	EUR	289 579	301 098	0.02
156 000	BOOKING HOLDINGS INC 1.8% 03/03/2027	EUR	161 095	150 184	0.01
100 000	BOOKING HOLDINGS INC 3.625% 12/11/2028	EUR	98 133	102 748	0.01
150 000	BOOKING HOLDINGS INC 4.5% 15/11/2031	EUR	155 724	163 280	0.01
100 000	BOOKING HOLDINGS INC 4.75% 15/11/2034	EUR	104 644	112 755	0.01
242 000	BORGWARNER INC 1% 19/05/2031	EUR	204 689	199 147	0.02
100 000	BOSTON SCIENTIFIC CORP 0.625% 01/12/2027	EUR	87 735	91 382	0.01
600 000	BOUYGUES SA 0.5% 11/02/2030	EUR	490 764	520 764	0.04
800 000	BOUYGUES SA 1.375% 07/06/2027	EUR	788 897	761 760	0.06
200 000	BOUYGUES SA 2.25% 29/06/2029	EUR	183 669	193 336	0.02
1 500 000	BOUYGUES SA 3.25% 30/06/2037	EUR	1 381 855	1 467 570	0.12
100 000	BOUYGUES SA 3.875% 17/07/2031	EUR	97 853	104 297	0.01
200 000	BOUYGUES SA 4.625% 07/06/2032	EUR	206 478	219 714	0.02
900 000	BOUYGUES SA 5.375% 30/06/2042	EUR	985 428	1 069 281	0.09
200 000	BPCE SA FRN 02/03/2029	EUR	176 312	184 702	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	BPCE SA FRN 14/01/2028	EUR	348 827	365 112	0.03
200 000	BPCE SA FRN 25/01/2035	EUR	195 283	205 696	0.02
600 000	BPCE SA 0.125% 04/12/2024	EUR	577 101	581 880	0.05
100 000	BPCE SA 1% 01/04/2025	EUR	103 263	96 889	0.01
100 000	BPCE SA 1.75% 26/04/2027	EUR	91 194	95 728	0.01
200 000	BPCE SA 3.5% 25/01/2028	EUR	198 508	202 208	0.02
200 000	BPCE SA 4% 29/11/2032	EUR	206 438	208 948	0.02
100 000	BPCE SA 4.5% 13/01/2033	EUR	101 618	105 088	0.01
1 600 000	BRAMBLES FINANCE PLC 1.5% 04/10/2027	EUR	1 466 365	1 507 632	0.12
1 000 000	BRENTAG FINANCE BV 0.5% 06/10/2029	EUR	787 250	855 920	0.07
1 900 000	BRENTAG FINANCE BV 1.125% 27/09/2025	EUR	1 797 904	1 830 023	0.15
1 600 000	BRISTOL-MYERS SQUIBB CO 1% 15/05/2025	EUR	1 529 064	1 552 800	0.12
1 540 000	BRISTOL-MYERS SQUIBB CO 1.75% 15/05/2035	EUR	1 337 761	1 360 867	0.11
969 000	BRITISH TELECOMMUNICATIONS PLC - EMTN - 1.5% 23/06/2027	EUR	934 833	916 461	0.07
83 000	BRITISH TELECOMMUNICATIONS PLC 0.5% 12/09/2025	EUR	79 552	79 070	0.01
1 121 000	BRITISH TELECOMMUNICATIONS PLC 1.125% 12/09/2029	EUR	986 705	1 005 907	0.08
1 266 000	BRITISH TELECOMMUNICATIONS PLC 1.75% 10/03/2026	EUR	1 222 566	1 227 957	0.10
499 000	BRITISH TELECOMMUNICATIONS PLC 2.125% 26/09/2028	EUR	484 044	478 262	0.04
300 000	BRITISH TELECOMMUNICATIONS PLC 2.75% 30/08/2027	EUR	285 750	296 448	0.02
100 000	BRITISH TELECOMMUNICATIONS PLC 3.375% 30/08/2032	EUR	93 494	100 008	0.01
200 000	BRITISH TELECOMMUNICATIONS PLC 3.75% 13/05/2031	EUR	194 803	205 614	0.02
1 400 000	CA IMMOBILIEN ANLAGEN AG 0.875% 05/02/2027	EUR	1 148 382	1 245 944	0.10
1 300 000	CA IMMOBILIEN ANLAGEN AG 1% 27/10/2025	EUR	1 134 919	1 189 409	0.09
800 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	670 048	709 616	0.06
100 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 2.125% 16/09/2029	EUR	87 391	91 465	0.01
300 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 6% 23/01/2027	EUR	314 635	322 308	0.03
600 000	CAIXABANK SA FRN 09/02/2029	EUR	547 065	528 858	0.04
1 100 000	CAIXABANK SA FRN 14/11/2030	EUR	1 158 783	1 186 845	0.09
300 000	CAIXABANK SA FRN 16/05/2027	EUR	298 369	306 237	0.02
200 000	CAIXABANK SA FRN 17/04/2030	EUR	205 035	193 096	0.02
600 000	CAIXABANK SA FRN 18/06/2031	EUR	532 330	558 444	0.04
900 000	CAIXABANK SA FRN 18/11/2026	EUR	832 314	847 053	0.07
300 000	CAIXABANK SA FRN 19/07/2029	EUR	300 277	313 662	0.02
100 000	CAIXABANK SA FRN 19/07/2034	EUR	100 322	106 711	0.01
400 000	CAIXABANK SA FRN 23/02/2033	EUR	411 458	422 060	0.03
1 000 000	CAIXABANK SA 3.75% 07/09/2029	EUR	992 579	1 025 610	0.08
100 000	CAIXABANK SA 4.25% 06/09/2030	EUR	100 077	103 811	0.01
2 200 000	CAPGEMINI SE 0.625% 23/06/2025	EUR	2 079 775	2 113 474	0.17
1 000 000	CAPGEMINI SE 1.125% 23/06/2030	EUR	851 782	892 950	0.07
2 100 000	CAPGEMINI SE 1.625% 15/04/2026	EUR	2 020 351	2 033 598	0.16
100 000	CAPGEMINI SE 1.75% 18/04/2028	EUR	106 062	95 375	0.01
800 000	CAPGEMINI SE 2% 15/04/2029	EUR	859 462	765 544	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 200 000	CAPGEMINI SE 2.375% 15/04/2032	EUR	1 158 979	1 136 712	0.09
1 350 000	CAPITAL ONE FINANCIAL CORP 1.65% 12/06/2029	EUR	1 094 390	1 188 297	0.09
700 000	CAPLAND ASCENDAS REIT 0.75% 23/06/2028	EUR	560 200	596 988	0.05
1 000 000	CARMILA SA 1.625% 01/04/2029	EUR	776 448	863 760	0.07
600 000	CARMILA SA 1.625% 30/05/2027	EUR	544 452	554 694	0.04
700 000	CARMILA SA 2.125% 07/03/2028	EUR	621 101	648 879	0.05
1 800 000	CARMILA SA 5.5% 09/10/2028	EUR	1 785 914	1 867 536	0.15
1 200 000	CARREFOUR BANQUE SA 0.107% 14/06/2025	EUR	1 121 499	1 143 408	0.09
1 500 000	CARREFOUR BANQUE SA 4.079% 05/05/2027	EUR	1 479 028	1 523 130	0.12
900 000	CARREFOUR SA 1% 17/05/2027	EUR	811 482	840 726	0.07
1 296 000	CARREFOUR SA 1.25% 03/06/2025	EUR	1 310 895	1 257 250	0.10
900 000	CARREFOUR SA 1.75% 04/05/2026	EUR	855 046	872 910	0.07
100 000	CARREFOUR SA 1.875% 30/10/2026	EUR	95 340	96 666	0.01
800 000	CARREFOUR SA 2.375% 30/10/2029	EUR	737 028	766 696	0.06
2 400 000	CARREFOUR SA 2.625% 15/12/2027	EUR	2 447 629	2 353 944	0.19
1 600 000	CARREFOUR SA 3.75% 10/10/2030	EUR	1 549 310	1 633 232	0.13
200 000	CARREFOUR SA 4.125% 12/10/2028	EUR	201 480	208 100	0.02
617 000	CASTELLUM HELSINKI FINANCE HOLDING ABP 0.875% 17/09/2029	EUR	473 283	475 911	0.04
300 000	CASTELLUM HELSINKI FINANCE HOLDING ABP 2% 24/03/2025	EUR	278 577	289 503	0.02
200 000	CATTOLICA ASSICURAZI FRN 14/12/2047	EUR	192 021	198 488	0.02
300 000	CEETRUS SA 2.75% 26/11/2026	EUR	267 719	275 940	0.02
700 000	CHORUS LTD 0.875% 05/12/2026	EUR	628 881	653 198	0.05
2 025 000	CHUBB INA HOLDINGS INC 0.3% 15/12/2024	EUR	1 917 365	1 960 403	0.16
500 000	CHUBB INA HOLDINGS INC 0.875% 15/06/2027	EUR	446 986	468 235	0.04
1 045 000	CHUBB INA HOLDINGS INC 0.875% 15/12/2029	EUR	901 532	925 462	0.07
836 000	CHUBB INA HOLDINGS INC 1.4% 15/06/2031	EUR	713 781	736 282	0.06
1 842 000	CHUBB INA HOLDINGS INC 1.55% 15/03/2028	EUR	1 752 280	1 738 130	0.14
566 000	CHUBB INA HOLDINGS INC 2.5% 15/03/2038	EUR	495 607	496 229	0.04
100 000	CIE DE SAINT-GOBAIN SA 1.125% 23/03/2026	EUR	95 114	95 789	0.01
100 000	CIE DE SAINT-GOBAIN SA 1.375% 14/06/2027	EUR	94 448	94 834	0.01
100 000	CIE DE SAINT-GOBAIN SA 2.375% 04/10/2027	EUR	114 466	98 050	0.01
100 000	CIE DE SAINT-GOBAIN 1.875% 21/09/2028	EUR	91 225	95 127	0.01
100 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.375% 07/02/2025	EUR	96 281	96 645	0.01
100 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.25% 02/11/2032	EUR	100 140	80 332	0.01
100 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.875% 03/09/2025	EUR	94 831	96 325	0.01
1 468 000	CITIGROUP INC FRN 06/07/2026	EUR	1 500 105	1 413 523	0.11
987 000	CITIGROUP INC FRN 08/10/2027	EUR	954 508	912 087	0.07
1 110 000	CITIGROUP INC FRN 22/09/2028	EUR	1 093 458	1 126 239	0.09
200 000	CITIGROUP INC FRN 22/09/2033	EUR	197 060	206 314	0.02
1 250 000	CITIGROUP INC FRN 24/07/2026	EUR	1 264 621	1 206 900	0.10
838 000	CITIGROUP INC 1.25% 10/04/2029	EUR	804 586	753 412	0.06
741 000	CITIGROUP INC 1.5% 26/10/2028	EUR	676 397	682 387	0.05
200 000	CITIGROUP INC 1.625% 21/03/2028	EUR	180 076	187 604	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)					
415 000	CITIGROUP INC 1.75% 28/01/2025	EUR	433 189	406 019	0.03
323 000	CITIGROUP INC 2.125% 10/09/2026	EUR	313 909	310 978	0.02
700 000	CITIGROUP INC 4.25% 25/02/2030	EUR	695 568	698 978	0.06
200 000	CK HUTCHISON EUROPE FINANCE 21 LTD 1% 02/11/2033	EUR	141 150	153 398	0.01
200 000	CK HUTCHISON GROUP TELECOM FINANCE SA 1.5% 17/10/2031	EUR	157 865	168 264	0.01
1 100 000	CLEARSTREAM BANKING AG 0% 01/12/2025	EUR	1 003 528	1 041 216	0.08
100 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.625% 03/07/2029	EUR	87 914	91 004	0.01
100 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	95 041	97 136	0.01
300 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.5% 08/11/2027	EUR	280 577	283 467	0.02
100 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.75% 26/05/2028	EUR	96 105	94 945	0.01
100 000	COCA-COLA EUROPEAN PARTNERS PLC 1.75% 27/03/2026	EUR	94 827	97 222	0.01
100 000	COCA-COLA HBC FINANCE BV 2.75% 23/09/2025	EUR	97 482	99 074	0.01
600 000	COFINIMMO SA 0.875% 02/12/2030	EUR	440 847	487 056	0.04
100 000	COFINIMMO SA 1% 24/01/2028	EUR	83 532	90 548	0.01
500 000	COFIROUTE SA 1% 19/05/2031	EUR	484 607	433 000	0.03
300 000	COLOPLAST FINANCE BV 2.75% 19/05/2030	EUR	284 400	290 157	0.02
460 000	COMCAST CORP 0.75% 20/02/2032	EUR	366 375	386 796	0.03
700 000	COMMERZBANK AG FRN 14/09/2027	EUR	662 618	685 244	0.05
200 000	COMMERZBANK AG FRN 18/01/2030	EUR	199 165	209 298	0.02
200 000	COMMERZBANK AG FRN 24/03/2026	EUR	185 291	191 994	0.02
600 000	COMMERZBANK AG FRN 25/03/2029	EUR	602 178	630 210	0.05
250 000	COMMERZBANK AG 0.1% 11/09/2025	EUR	231 936	236 943	0.02
32 000	COMMERZBANK AG 0.375% 01/09/2027	EUR	29 249	29 261	0.00
38 000	COMMERZBANK AG 1% 04/03/2026	EUR	38 942	36 303	0.00
1 600 000	COMPASS GROUP FINANCE NETHERLANDS BV 1.5% 05/09/2028	EUR	1 466 841	1 509 664	0.12
1 200 000	COMPASS GROUP FINANCE NETHERLANDS BV 3% 08/03/2030	EUR	1 153 381	1 194 396	0.10
906 000	COMPUTERSHARE US INC 1.125% 07/10/2031	EUR	687 509	703 373	0.06
250 000	CONTINENTAL AG 3.625% 30/11/2027	EUR	252 945	254 020	0.02
100 000	COOPERATIEVE RABOBANK UA FRN 05/05/2028	EUR	101 262	92 177	0.01
800 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	750 262	745 464	0.06
100 000	COOPERATIEVE RABOBANK UA 0.625% 25/02/2033	EUR	75 172	79 671	0.01
200 000	COOPERATIEVE RABOBANK UA 1.125% 07/05/2031	EUR	162 266	171 780	0.01
164 000	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	154 081	158 099	0.01
207 000	COOPERATIEVE RABOBANK UA 4.125% 14/07/2025	EUR	209 491	209 381	0.02
1 000 000	COVIVIO SA/FRANCE 1.125% 17/09/2031	EUR	834 467	822 830	0.07
1 400 000	COVIVIO SA/FRANCE 1.5% 21/06/2027	EUR	1 281 181	1 315 006	0.10
1 500 000	COVIVIO SA/FRANCE 1.875% 20/05/2026	EUR	1 436 056	1 444 080	0.12
700 000	COVIVIO SA/FRANCE 2.375% 20/02/2028	EUR	650 384	669 851	0.05
1 800 000	COVIVIO 1.625% 23/06/2030	EUR	1 584 330	1 595 682	0.13
1 000 000	CREDIT AGRICOLE ASSURANCES SA FRN PERPETUAL (ISIN FR0012222297)	EUR	995 666	995 370	0.08
1 200 000	CREDIT AGRICOLE ASSURANCES SA FRN PERPETUAL (ISIN FR0012444750)	EUR	1 183 229	1 193 196	0.10
600 000	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	678 260	604 608	0.05
200 000	CREDIT AGRICOLE ASSURANCES SA FRN 29/01/2048	EUR	195 692	185 914	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 000 000	CREDIT AGRICOLE ASSURANCES SA 1.5% 06/10/2031	EUR	824 578	815 720	0.06
600 000	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	559 866	579 744	0.05
200 000	CREDIT AGRICOLE SA FRN 12/10/2026	EUR	199 290	201 636	0.02
900 000	CREDIT AGRICOLE SA FRN 21/09/2029	EUR	836 700	785 223	0.06
200 000	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	188 330	192 980	0.02
500 000	CREDIT AGRICOLE SA FRN 28/08/2033	EUR	502 090	525 000	0.04
300 000	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	255 447	266 166	0.02
1 300 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	1 233 362	1 238 913	0.10
400 000	CREDIT AGRICOLE SA 0.875% 14/01/2032	EUR	326 433	328 992	0.03
200 000	CREDIT AGRICOLE SA 1% 18/09/2025	EUR	189 812	193 148	0.02
1 900 000	CREDIT AGRICOLE SA 2% 25/03/2029	EUR	1 796 204	1 761 661	0.14
400 000	CREDIT AGRICOLE SA 2.5% 22/04/2034	EUR	356 863	367 696	0.03
100 000	CREDIT AGRICOLE SA 2.5% 29/08/2029	EUR	93 634	96 405	0.01
1 120 000	CREDIT AGRICOLE SA 2.625% 17/03/2027	EUR	1 185 522	1 086 411	0.09
100 000	CREDIT AGRICOLE SA 3.875% 28/11/2034	EUR	100 502	104 706	0.01
100 000	CREDIT AGRICOLE SA 4% 18/01/2033	EUR	99 595	105 172	0.01
300 000	CREDIT AGRICOLE SA 4.125% 07/03/2030	EUR	304 487	313 341	0.02
200 000	CREDIT AGRICOLE SA/LONDON 1% 03/07/2029	EUR	200 645	178 242	0.01
200 000	CREDIT AGRICOLE SA/LONDON 1.375% 03/05/2027	EUR	190 910	189 524	0.02
700 000	CREDIT AGRICOLE SA/LONDON 1.75% 05/03/2029	EUR	620 325	646 499	0.05
600 000	CREDIT AGRICOLE SA/LONDON 1.875% 20/12/2026	EUR	659 934	577 626	0.05
200 000	CREDIT MUTUEL ARKEA SA 0.875% 11/03/2033	EUR	149 868	158 920	0.01
500 000	CREDIT MUTUEL ARKEA SA 3.375% 11/03/2031	EUR	448 566	481 580	0.04
300 000	CREDIT MUTUEL ARKEA SA 3.375% 19/09/2027	EUR	292 632	301 233	0.02
400 000	CREDIT MUTUEL ARKEA SA 3.5% 09/02/2029	EUR	455 269	395 252	0.03
200 000	CREDIT MUTUEL ARKEA SA 3.875% 22/05/2028	EUR	199 092	204 398	0.02
100 000	CREDIT MUTUEL ARKEA SA 4.125% 01/02/2034	EUR	105 955	105 126	0.01
400 000	CREDIT MUTUEL ARKEA SA 4.25% 01/12/2032	EUR	404 638	420 408	0.03
850 000	CREDIT SUISSE AG/LONDON 0.25% 01/09/2028	EUR	686 413	739 220	0.06
1 133 000	CREDIT SUISSE AG/LONDON 0.25% 05/01/2026	EUR	1 053 516	1 063 173	0.08
1 000 000	CREDIT SUISSE AG/LONDON 0.45% 19/05/2025	EUR	907 118	959 990	0.08
1 151 000	CREDIT SUISSE AG/LONDON 1.5% 10/04/2026	EUR	1 083 247	1 102 152	0.09
900 000	CREDIT SUISSE GROUP AG FRN 01/03/2029	EUR	1 005 023	1 037 142	0.08
500 000	CREDITO EMILIANO SPA FRN 19/01/2028	EUR	439 449	463 225	0.04
198 000	CRH SMW FINANCE DAC 1.25% 05/11/2026	EUR	198 943	188 654	0.02
1 500 000	CRITERIA CAIXA SA 0.875% 28/10/2027	EUR	1 307 300	1 369 980	0.11
100 000	CTP BV 2.125% 01/10/2025	EUR	94 272	96 031	0.01
500 000	CTP NV 0.5% 21/06/2025	EUR	457 150	470 850	0.04
500 000	CTP NV 0.625% 27/09/2026	EUR	427 345	449 805	0.04
500 000	CTP NV 0.75% 18/02/2027	EUR	417 340	445 190	0.04
700 000	CTP NV 0.875% 20/01/2026	EUR	623 840	649 054	0.05
500 000	CTP NV 1.25% 21/06/2029	EUR	373 050	412 930	0.03
500 000	CTP NV 1.5% 27/09/2031	EUR	345 890	388 975	0.03
100 000	DAIMLER TRUCK INTERNATIONAL FINANCE BV 3.875% 19/06/2029	EUR	98 920	103 269	0.01

**MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition
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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	DANAHER CORP 2.1% 30/09/2026	EUR	523 534	488 850	0.04
765 000	DANAHER CORP 2.5% 30/03/2030	EUR	784 838	742 218	0.06
1 400 000	DANSKE BANK A/S FRN 09/06/2029	EUR	1 298 503	1 239 364	0.10
1 000 000	DANSKE BANK A/S FRN 10/01/2031	EUR	1 004 146	1 036 040	0.08
300 000	DANSKE BANK A/S FRN 12/01/2027	EUR	297 987	302 370	0.02
2 200 000	DANSKE BANK A/S FRN 12/02/2030	EUR	2 098 337	2 121 086	0.17
2 150 000	DANSKE BANK A/S FRN 15/05/2031	EUR	1 949 452	2 006 122	0.16
2 200 000	DANSKE BANK A/S FRN 17/02/2027	EUR	2 041 974	2 096 468	0.17
2 551 000	DANSKE BANK A/S FRN 21/06/2030	EUR	2 558 804	2 689 850	0.20
2 900 000	DANSKE BANK A/S 0.625% 26/05/2025	EUR	2 752 158	2 787 770	0.21
1 500 000	DANSKE BANK A/S 1.5% 02/09/2030	EUR	1 396 723	1 430 685	0.11
2 600 000	DASSAULT SYSTEMES SE 0.125% 16/09/2026	EUR	2 348 996	2 423 122	0.18
3 300 000	DASSAULT SYSTEMES SE 0.375% 16/09/2029	EUR	2 893 188	2 907 267	0.22
300 000	DEUTSCHE ANNINGTON FINANCE BV 1.5% 31/03/2025	EUR	290 537	291 669	0.02
1 500 000	DEUTSCHE BANK AG FRN 03/09/2026	EUR	1 443 067	1 436 580	0.11
100 000	DEUTSCHE BANK AG FRN 05/09/2030	EUR	97 689	103 288	0.01
1 150 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	1 093 081	1 114 649	0.09
300 000	DEUTSCHE BANK AG FRN 17/02/2027	EUR	267 647	280 143	0.02
800 000	DEUTSCHE BANK AG FRN 17/02/2032	EUR	650 160	657 128	0.05
300 000	DEUTSCHE BANK AG FRN 19/05/2031	EUR	290 664	303 513	0.02
100 000	DEUTSCHE BANK AG FRN 19/11/2030	EUR	82 084	86 903	0.01
1 400 000	DEUTSCHE BANK AG FRN 23/02/2028	EUR	1 245 294	1 315 846	0.10
400 000	DEUTSCHE BANK AG FRN 24/05/2028	EUR	375 210	391 468	0.03
700 000	DEUTSCHE BANK AG FRN 24/06/2032	EUR	615 741	673 190	0.05
1 400 000	DEUTSCHE BANK AG 1.125% 17/03/2025	EUR	1 332 937	1 356 768	0.11
3 000 000	DEUTSCHE BANK AG 1.625% 20/01/2027	EUR	2 794 990	2 819 010	0.21
600 000	DEUTSCHE BANK AG 1.75% 17/01/2028	EUR	607 317	556 266	0.04
1 800 000	DEUTSCHE BANK AG 2.625% 12/02/2026	EUR	1 829 359	1 765 980	0.14
1 600 000	DEUTSCHE BOERSE AG FRN 16/06/2047	EUR	1 431 598	1 445 520	0.12
1 300 000	DEUTSCHE BOERSE AG FRN 23/06/2048	EUR	1 142 710	1 175 642	0.09
1 909 000	DEUTSCHE BOERSE AG 1.125% 26/03/2028	EUR	1 775 599	1 797 839	0.14
100 000	DEUTSCHE BOERSE AG 1.5% 04/04/2032	EUR	84 018	90 705	0.01
1 474 000	DEUTSCHE BOERSE AG 1.625% 08/10/2025	EUR	1 439 422	1 442 530	0.11
200 000	DEUTSCHE BOERSE AG 3.75% 28/09/2029	EUR	204 344	208 004	0.02
1 100 000	DEUTSCHE BOERSE AG 3.875% 28/09/2033	EUR	1 089 957	1 170 488	0.09
1 500 000	DEUTSCHE PFANDBRIEFBANK AG 0.1% 02/02/2026	EUR	1 305 914	1 343 745	0.11
500 000	DEUTSCHE PFANDBRIEFBANK AG 0.25% 17/01/2025	EUR	461 713	473 335	0.04
900 000	DEUTSCHE PFANDBRIEFBANK AG 0.25% 27/10/2025	EUR	792 249	816 066	0.07
400 000	DEUTSCHE PFANDBRIEFBANK AG 4.375% 28/08/2026	EUR	394 053	394 980	0.03
501 000	DEUTSCHE PFANDBRIEFBANK AG 5% 05/02/2027	EUR	512 950	513 074	0.04
2 407 000	DEUTSCHE POST AG 0.375% 20/05/2026	EUR	2 244 718	2 264 432	0.18
1 191 000	DEUTSCHE POST AG 0.75% 20/05/2029	EUR	1 063 222	1 088 360	0.09
1 517 000	DEUTSCHE POST AG 1% 13/12/2027	EUR	1 390 484	1 419 821	0.11
2 184 000	DEUTSCHE POST AG 1% 20/05/2032	EUR	1 867 113	1 942 821	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)					
Bonds (continued)					
1 370 000	DEUTSCHE POST AG 1.25% 01/04/2026	EUR	1 317 164	1 329 928	0.11
315 000	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	307 086	299 940	0.02
2 098 000	DEUTSCHE POST AG 2.875% 11/12/2024	EUR	2 150 573	2 084 824	0.17
350 000	DEUTSCHE TELEKOM AG 0.5% 05/07/2027	EUR	316 928	326 662	0.03
200 000	DEUTSCHE TELEKOM AG 0.875% 25/03/2026	EUR	189 288	191 386	0.02
1 000 000	DEUTSCHE TELEKOM AG 1.375% 05/07/2034	EUR	794 716	864 280	0.07
1 346 000	DEUTSCHE TELEKOM AG 1.75% 25/03/2031	EUR	1 195 754	1 264 554	0.10
1 450 000	DEUTSCHE TELEKOM AG 2.25% 29/03/2039	EUR	1 196 621	1 359 810	0.11
50 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 13/12/2024	EUR	48 418	48 652	0.00
250 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 01/12/2025	EUR	240 396	243 158	0.02
500 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	468 723	480 725	0.04
950 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.5% 03/04/2028	EUR	875 729	901 332	0.07
900 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 2% 01/12/2029	EUR	828 342	871 065	0.07
900 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	903 716	925 425	0.07
150 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.5% 28/10/2030	EUR	159 760	165 149	0.01
50 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.875% 22/04/2025	EUR	51 423	51 473	0.00
500 000	DEUTSCHE WOHNEN SE 1.3% 07/04/2041	EUR	280 535	326 505	0.03
400 000	DH EUROPE FINANCE II SARL 0.2% 18/03/2026	EUR	382 634	375 500	0.03
900 000	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	842 634	813 024	0.06
1 833 000	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	1 604 531	1 544 944	0.12
1 800 000	DH EUROPE FINANCE II SARL 1.35% 18/09/2039	EUR	1 359 063	1 359 612	0.11
1 200 000	DH EUROPE FINANCE SARL 1.2% 30/06/2027	EUR	1 102 068	1 132 944	0.09
800 000	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	738 862	757 872	0.06
1 165 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	948 837	927 911	0.07
500 000	DIGITAL DUTCH FINCO BV 1.5% 15/03/2030	EUR	396 141	435 150	0.03
975 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	1 007 253	949 299	0.08
1 000 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	718 864	784 530	0.06
36 000	DIGITAL INTREPID HOLDING BV 1.375% 18/07/2032	EUR	33 939	29 307	0.00
1 790 000	DISCOVERY COMMUNICATIONS LLC 1.9% 19/03/2027	EUR	1 639 663	1 703 436	0.14
100 000	DNB BANK ASA FRN 13/09/2033	EUR	98 663	104 100	0.01
1 000 000	DNB BANK ASA FRN 14/03/2029	EUR	1 014 528	1 030 670	0.08
969 000	DNB BANK ASA FRN 16/02/2027	EUR	954 068	972 052	0.08
1 000 000	DNB BANK ASA FRN 18/01/2028	EUR	882 122	916 300	0.07
951 000	DNB BANK ASA FRN 19/07/2028	EUR	960 977	982 792	0.08
1 250 000	DNB BANK ASA FRN 21/09/2027	EUR	1 223 980	1 246 025	0.10
200 000	DS SMITH PLC 4.5% 27/07/2030	EUR	198 318	208 358	0.02
950 000	DSM BV 0.625% 23/06/2032	EUR	766 755	784 463	0.06
600 000	DSM BV 0.75% 28/09/2026	EUR	555 430	570 168	0.05
1 700 000	DSV A/S 0.375% 26/02/2027	EUR	1 497 871	1 566 125	0.12
500 000	DSV FINANCE BV 1.375% 16/03/2030	EUR	426 220	452 450	0.04
900 000	DSV PANALPINA FINANCE BV 0.5% 03/03/2031	EUR	704 826	752 535	0.06
1 400 000	DSV PANALPINA FINANCE BV 0.75% 05/07/2033	EUR	1 101 616	1 117 144	0.09
1 400 000	DSV PANALPINA FINANCE BV 0.875% 17/09/2036	EUR	1 003 272	1 037 946	0.08
100 000	DUKE ENERGY CORP 3.1% 15/06/2028	EUR	93 355	98 603	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	DXC CAPITAL FUNDING DAC - REGS - 0.45% 15/09/2027	EUR	333 664	355 072	0.03
1 000 000	DXC CAPITAL FUNDING DAC - REGS - 0.95% 15/09/2031	EUR	745 232	800 640	0.06
1 920 000	DXC TECHNOLOGY CO 1.75% 15/01/2026	EUR	1 788 064	1 853 491	0.15
800 000	DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK FRANKFURT AM MAIN 0.4% 17/11/2028	EUR	653 664	682 256	0.05
1 475 000	EAST JAPAN RAILWAY CO 0.773% 15/09/2034	EUR	1 173 851	1 159 409	0.09
1 500 000	EAST JAPAN RAILWAY CO 1.104% 15/09/2039	EUR	1 036 958	1 081 485	0.09
1 800 000	EAST JAPAN RAILWAY CO 1.85% 13/04/2033	EUR	1 532 811	1 610 604	0.13
1 700 000	EAST JAPAN RAILWAY CO 3.245% 08/09/2030	EUR	1 669 953	1 720 281	0.14
600 000	EAST JAPAN RAILWAY CO 3.976% 05/09/2032	EUR	596 874	638 664	0.05
700 000	EAST JAPAN RAILWAY CO 4.11% 22/02/2043	EUR	700 030	739 410	0.06
600 000	EAST JAPAN RAILWAY CO 4.389% 05/09/2043	EUR	570 978	651 948	0.05
123 000	EASYJET FINCO BV 1.875% 03/03/2028	EUR	116 876	114 966	0.01
1 500 000	EDENRED SE 1.375% 10/03/2025	EUR	1 436 249	1 462 800	0.12
1 500 000	EDENRED SE 1.375% 18/06/2029	EUR	1 356 296	1 379 520	0.11
1 500 000	EDENRED SE 1.875% 06/03/2026	EUR	1 476 346	1 460 730	0.12
1 600 000	EDENRED SE 1.875% 30/03/2027	EUR	1 515 605	1 543 456	0.12
100 000	EDENRED SE 3.625% 13/12/2026	EUR	98 893	101 376	0.01
700 000	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	648 420	669 795	0.05
200 000	EDP - ENERGIAS DE PORTUGAL SA 2.875% 01/06/2026	EUR	195 912	198 318	0.02
900 000	EDP - ENERGIAS DE PORTUGAL SA 3.875% 26/06/2028	EUR	901 164	924 930	0.07
500 000	EDP FINANCE BV 0.375% 16/09/2026	EUR	447 749	465 860	0.04
100 000	EDP FINANCE BV 1.5% 22/11/2027	EUR	91 220	94 461	0.01
500 000	EDP FINANCE BV 1.875% 13/10/2025	EUR	478 851	488 670	0.04
1 200 000	EDP FINANCE BV 1.875% 21/09/2029	EUR	1 075 800	1 120 620	0.09
400 000	EDP FINANCE BV 3.875% 11/03/2030	EUR	403 257	413 788	0.03
400 000	EDP SERVICIOS FINANCIEROS ESPANA SA 4.125% 04/04/2029	EUR	408 280	416 384	0.03
745 000	EDP SERVICIOS SAU 4.375% 04/04/2032	EUR	769 175	793 872	0.06
155 000	ELECTROLUX AB 2.5% 18/05/2030	EUR	134 726	142 349	0.01
400 000	ELI LILLY & CO 0.5% 14/09/2033	EUR	393 580	325 736	0.03
1 082 000	ELI LILLY & CO 0.625% 01/11/2031	EUR	900 668	927 447	0.07
1 200 000	ELI LILLY & CO 1.125% 14/09/2051	EUR	677 163	780 960	0.06
1 741 000	ELI LILLY & CO 1.375% 14/09/2061	EUR	904 365	1 089 326	0.09
1 098 000	ELI LILLY & CO 1.625% 02/06/2026	EUR	1 060 441	1 066 817	0.08
1 093 000	ELI LILLY & CO 2.125% 03/06/2030	EUR	1 169 928	1 059 980	0.08
1 768 000	ELI LILLY AND CO 1.7% 01/11/2049	EUR	1 363 411	1 335 017	0.11
1 400 000	ELIA GROUP SA/NV FRN PERPETUAL	EUR	1 414 356	1 423 366	0.11
1 400 000	ELIA SYSTEM OPERATOR SA/NV 1.375% 14/01/2026	EUR	1 315 125	1 346 002	0.11
600 000	ELIA SYSTEM OPERATOR SA/NV 1.5% 05/09/2028	EUR	538 511	557 892	0.04
2 300 000	ELIA TRANSMISSION BELGIUM SA 0.875% 28/04/2030	EUR	1 918 659	2 004 979	0.16
1 000 000	ELIA TRANSMISSION BELGIUM SA 3% 07/04/2029	EUR	973 276	990 610	0.08
1 900 000	ELIA TRANSMISSION BELGIUM SA 3.25% 04/04/2028	EUR	2 032 558	1 917 233	0.15
1 500 000	ELIA TRANSMISSION BELGIUM SA 3.625% 18/01/2033	EUR	1 489 833	1 548 105	0.12
400 000	ELISA OYJ 1.125% 26/02/2026	EUR	371 533	383 552	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	ELISA OYJ 4% 27/01/2029	EUR	199 520	207 090	0.02
1 100 000	ELO SACA 2.875% 29/01/2026	EUR	1 196 058	1 069 772	0.09
1 900 000	ELO SACA 3.25% 23/07/2027	EUR	1 819 968	1 844 064	0.15
2 000 000	ELO SACA 4.875% 08/12/2028	EUR	1 930 371	1 980 280	0.16
500 000	ELO SACA 6% 22/03/2029	EUR	496 112	508 030	0.04
300 000	ENEL FINANCE INTERNATIONAL NV 0% 28/05/2026	EUR	268 604	278 298	0.02
100 000	ENEL FINANCE INTERNATIONAL NV 0.875% 17/06/2036	EUR	64 747	71 408	0.01
1 200 000	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	1 115 463	1 140 948	0.09
300 000	ENEL FINANCE INTERNATIONAL NV 1.25% 17/01/2035	EUR	219 276	235 353	0.02
1 000 000	ENEL FINANCE INTERNATIONAL NV 1.5% 21/07/2025	EUR	957 982	971 400	0.08
200 000	ENEL FINANCE INTERNATIONAL NV 3.875% 09/03/2029	EUR	200 536	206 602	0.02
100 000	ENEL FINANCE INTERNATIONAL NV 4.5% 20/02/2043	EUR	97 252	103 147	0.01
300 000	ENEL SPA FRN PERPETUAL	EUR	216 102	237 483	0.02
100 000	ENEL SPA FRN 24/11/2081	EUR	91 457	95 218	0.01
50 000	ENEL SPA 5.625% 21/06/2027	EUR	53 817	53 903	0.00
1 000 000	ENGIE SA FRN PERPETUAL (ISIN FR0013398229)	EUR	973 460	986 240	0.08
700 000	ENGIE SA FRN PERPETUAL (ISIN FR0014000RR2)	EUR	577 822	616 567	0.05
600 000	ENGIE SA FRN PERPETUAL (ISIN FR00140046Y4)	EUR	457 441	497 868	0.04
600 000	ENGIE SA 0.375% 26/10/2029	EUR	484 770	513 072	0.04
500 000	ENGIE SA 0.5% 24/10/2030	EUR	391 665	417 735	0.03
700 000	ENGIE SA 1% 26/10/2036	EUR	463 302	520 499	0.04
700 000	ENGIE SA 1.375% 28/02/2029	EUR	618 441	644 483	0.05
700 000	ENGIE SA 1.5% 27/03/2028	EUR	633 255	658 707	0.05
900 000	ENGIE SA 1.75% 27/03/2028	EUR	823 311	853 803	0.07
800 000	ENGIE SA 2.125% 30/03/2032	EUR	684 416	733 960	0.06
800 000	ENGIE SA 3.5% 27/09/2029	EUR	778 624	813 808	0.06
1 000 000	ENGIE SA 3.625% 11/01/2030	EUR	974 950	1 026 990	0.08
1 200 000	ENGIE SA 4% 11/01/2035	EUR	1 152 222	1 246 668	0.10
700 000	ENGIE SA 4.25% 11/01/2043	EUR	655 977	732 753	0.06
50 000	ENGIE SA 5.95% PERPETUAL	EUR	59 109	63 756	0.01
1 200 000	EQT AB 0.875% 14/05/2031	EUR	914 777	952 320	0.08
2 200 000	EQT AB 2.375% 06/04/2028	EUR	2 005 012	2 075 788	0.17
2 161 000	EQT AB 2.875% 06/04/2032	EUR	1 807 364	1 921 626	0.15
516 000	EQUINIX INC 0.25% 15/03/2027	EUR	463 312	469 844	0.04
900 000	EQUINIX INC 1% 15/03/2033	EUR	678 017	727 731	0.06
200 000	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING 0.6% 16/06/2028	EUR	169 328	177 840	0.01
600 000	ERG SPA 0.5% 11/09/2027	EUR	540 375	541 920	0.04
500 000	ERG SPA 0.875% 15/09/2031	EUR	386 990	401 490	0.03
309 000	ERG SPA 1.875% 11/04/2025	EUR	309 930	302 903	0.02
100 000	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	91 313	94 339	0.01
700 000	ERSTE GROUP BANK AG FRN 16/01/2031	EUR	691 769	724 423	0.06
200 000	ERSTE GROUP BANK AG FRN 30/05/2030	EUR	196 696	207 572	0.02
500 000	ERSTE GROUP BANK AG 0.125% 17/05/2028	EUR	425 363	438 660	0.03
100 000	ERSTE GROUP BANK AG 0.25% 14/09/2029	EUR	96 059	84 304	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	ERSTE GROUP BANK AG 0.25% 27/01/2031	EUR	77 070	81 516	0.01
100 000	ERSTE GROUP BANK AG 0.875% 22/05/2026	EUR	91 930	94 728	0.01
300 000	ESSILORLUXOTTICA SA 0.125% 27/05/2025	EUR	301 200	286 755	0.02
100 000	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	92 486	94 952	0.01
1 100 000	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	1 059 576	1 006 126	0.08
900 000	ESSILORLUXOTTICA SA 0.75% 27/11/2031	EUR	836 931	776 205	0.06
100 000	ESSITY AB 1.625% 30/03/2027	EUR	92 816	95 734	0.01
1 100 000	EUROFINS SCIENTIFIC SE 0.875% 19/05/2031	EUR	841 603	894 531	0.07
1 000 000	EUROFINS SCIENTIFIC SE 3.75% 17/07/2026	EUR	1 008 542	1 011 480	0.08
1 100 000	EUROFINS SCIENTIFIC SE 4% 06/07/2029	EUR	1 096 880	1 114 399	0.09
1 300 000	EUROGRID GMBH 0.741% 21/04/2033	EUR	1 067 551	1 024 829	0.08
2 300 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	1 894 376	1 930 206	0.15
2 200 000	EUROGRID GMBH 1.5% 18/04/2028	EUR	2 122 421	2 056 032	0.16
1 500 000	EUROGRID GMBH 1.875% 10/06/2025	EUR	1 468 864	1 466 190	0.12
1 900 000	EUROGRID GMBH 3.279% 05/09/2031	EUR	1 856 279	1 888 980	0.15
1 700 000	EURONEXT NV 0.125% 17/05/2026	EUR	1 543 441	1 580 728	0.13
1 800 000	EURONEXT NV 0.75% 17/05/2031	EUR	1 459 461	1 500 660	0.12
1 400 000	EURONEXT NV 1% 18/04/2025	EUR	1 358 083	1 352 736	0.11
2 556 000	EURONEXT NV 1.125% 12/06/2029	EUR	2 252 713	2 333 806	0.19
1 800 000	EURONEXT NV 1.5% 17/05/2041	EUR	1 198 102	1 352 124	0.11
100 000	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	100 202	95 522	0.01
1 400 000	EXOR NV 0.875% 19/01/2031	EUR	1 136 115	1 205 904	0.10
1 400 000	EXOR NV 1.75% 14/10/2034	EUR	1 105 727	1 171 926	0.09
1 300 000	EXOR NV 1.75% 18/01/2028	EUR	1 179 365	1 244 035	0.10
1 200 000	EXOR NV 2.25% 29/04/2030	EUR	1 047 738	1 130 796	0.09
100 000	EXPERIAN EUROPE DAC 1.56% 16/05/2031	EUR	85 100	90 033	0.01
1 600 000	EXPERIAN FINANCE PLC 1.375% 25/06/2026	EUR	1 504 426	1 530 144	0.12
200 000	FASTIGHETS AB BALDER 1.125% 29/01/2027	EUR	153 986	171 298	0.01
200 000	FASTIGHETS AB BALDER 1.25% 28/01/2028	EUR	141 066	162 814	0.01
100 000	FEDEX CORP 0.45% 05/08/2025	EUR	93 357	95 641	0.01
1 700 000	FEDEX CORP 0.95% 04/05/2033	EUR	1 262 555	1 341 674	0.11
900 000	FEDEX CORP 1.3% 05/08/2031	EUR	749 255	794 808	0.06
1 100 000	FEDEX CORP 1.625% 11/01/2027	EUR	1 025 217	1 053 734	0.08
100 000	FERROVIAL EMISIONES SA 0.54% 12/11/2028	EUR	84 844	88 676	0.01
900 000	FERROVIAL EMISIONES SA 1.375% 31/03/2025	EUR	861 652	876 006	0.07
600 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1% 03/12/2028	EUR	528 953	541 392	0.04
1 020 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	1 026 082	965 379	0.08
850 000	FIDELITY NATIONAL INFORMATION SERVICES INC 2% 21/05/2030	EUR	815 049	788 358	0.06
642 000	FIDELITY NATIONAL INFORMATION SERVICES INC 2.95% 21/05/2039	EUR	564 064	562 976	0.04
1 300 000	FINECOBANK BANCA FINECO SPA FRN 21/10/2027	EUR	1 145 023	1 183 624	0.09
1 025 000	FINECOBANK BANCA FINECO SPA FRN 23/02/2029	EUR	1 017 570	1 045 100	0.08
1 627 000	FISERV INC 1.125% 01/07/2027	EUR	1 493 254	1 525 833	0.12
1 600 000	FISERV INC 1.625% 01/07/2030	EUR	1 453 826	1 446 272	0.12
1 200 000	FISERV INC 4.5% 24/05/2031	EUR	1 199 057	1 273 356	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
445 000	FRESENIUS FINANCE IRELAND PLC 0% 01/10/2025	EUR	400 712	419 039	0.03
150 000	FRESENIUS FINANCE IRELAND PLC 0.5% 01/10/2028	EUR	127 830	132 911	0.01
1 201 000	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031	EUR	959 755	970 948	0.08
848 000	FRESENIUS FINANCE IRELAND PLC 2.125% 01/02/2027	EUR	817 779	820 347	0.07
1 399 000	FRESENIUS FINANCE IRELAND PLC 3% 30/01/2032	EUR	1 286 915	1 325 133	0.11
350 000	FRESENIUS MEDICAL CARE AG & CO KGAA 0.625% 30/11/2026	EUR	314 744	320 261	0.03
238 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1% 29/05/2026	EUR	220 556	223 827	0.02
1 241 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.25% 29/11/2029	EUR	1 064 381	1 080 166	0.09
1 450 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 11/07/2025	EUR	1 384 341	1 399 714	0.11
1 480 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 29/05/2030	EUR	1 284 164	1 277 181	0.10
877 000	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	835 826	799 964	0.06
1 100 000	FRESENIUS SE & CO KGAA 1.125% 28/01/2033	EUR	833 516	895 081	0.07
82 000	FRESENIUS SE & CO KGAA 1.625% 08/10/2027	EUR	76 077	77 529	0.01
550 000	FRESENIUS SE & CO KGAA 1.875% 15/02/2025	EUR	532 337	539 176	0.04
100 000	FRESENIUS SE & CO KGAA 1.875% 24/05/2025	EUR	94 568	97 842	0.01
1 015 000	FRESENIUS SE & CO KGAA 2.875% 15/02/2029	EUR	964 319	1 005 865	0.08
100 000	FRESENIUS SE & CO KGAA 2.875% 24/05/2030	EUR	88 212	95 576	0.01
50 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO 6.025% 01/03/2038	EUR	58 645	62 449	0.00
700 000	GECINA SA - EMTN - 2% 30/06/2032	EUR	659 291	645 680	0.05
800 000	GECINA SA 0.875% 25/01/2033	EUR	621 511	660 544	0.05
800 000	GECINA SA 0.875% 30/06/2036	EUR	577 810	591 336	0.05
600 000	GECINA SA 1% 30/01/2029	EUR	515 544	546 192	0.04
1 600 000	GECINA SA 1.375% 26/01/2028	EUR	1 460 552	1 499 872	0.12
1 300 000	GECINA SA 1.375% 30/06/2027	EUR	1 284 037	1 237 860	0.10
1 500 000	GECINA SA 1.5% 20/01/2025	EUR	1 438 849	1 470 780	0.12
1 000 000	GECINA SA 1.625% 14/03/2030	EUR	933 145	926 330	0.07
1 200 000	GECINA SA 1.625% 29/05/2034	EUR	1 017 232	1 042 728	0.08
500 000	GELF BOND ISSUER I SA 1.125% 18/07/2029	EUR	392 263	424 130	0.03
200 000	GELF BOND ISSUER I SA 1.625% 20/10/2026	EUR	177 573	190 126	0.02
100 000	GENERAL ELECTRIC CO 1.5% 17/05/2029	EUR	88 120	92 574	0.01
200 000	GENERAL ELECTRIC CO 2.125% 17/05/2037	EUR	160 396	174 970	0.01
100 000	GENERAL MILLS INC 0.125% 15/11/2025	EUR	91 726	94 438	0.01
200 000	GENERAL MOTORS FINANCIAL CO INC 1% 24/02/2025	EUR	190 770	193 986	0.02
2 580 000	GENERALI FINANCE BV FRN PERPETUAL	EUR	2 523 794	2 568 054	0.19
1 300 000	GIVAUDAN FINANCE EUROPE BV 1.625% 22/04/2032	EUR	1 108 500	1 161 446	0.09
973 000	GLAXOSMITHKLINE CAPITAL PLC 1% 12/09/2026	EUR	926 022	927 648	0.07
1 060 000	GLAXOSMITHKLINE CAPITAL PLC 1.25% 21/05/2026	EUR	1 029 337	1 019 837	0.08
459 000	GLAXOSMITHKLINE CAPITAL PLC 1.375% 02/12/2024	EUR	451 259	449 646	0.04
1 300 000	GLAXOSMITHKLINE CAPITAL PLC 1.375% 12/09/2029	EUR	1 200 280	1 204 450	0.10
1 459 000	GLAXOSMITHKLINE CAPITAL PLC 1.75% 21/05/2030	EUR	1 346 620	1 366 660	0.11
1 700 000	GLAXOSMITHKLINE CAPITAL PLC 4% 16/06/2025	EUR	1 770 882	1 716 541	0.14
2 250 000	GLOBAL PAYMENTS INC 4.875% 17/03/2031	EUR	2 203 651	2 360 767	0.19
1 260 000	GOLDMAN SACHS GROUP INC 0.25% 26/01/2028	EUR	1 134 493	1 115 793	0.09
1 960 000	GOLDMAN SACHS GROUP INC 0.75% 23/03/2032	EUR	1 565 432	1 566 079	0.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	GOLDMAN SACHS GROUP INC 0.875% 09/05/2029	EUR	246 129	260 823	0.02
1 149 000	GOLDMAN SACHS GROUP INC 0.875% 21/01/2030	EUR	1 030 697	988 692	0.08
2 926 000	GOLDMAN SACHS GROUP INC 1% 18/03/2033	EUR	2 168 106	2 324 238	0.19
1 364 000	GOLDMAN SACHS GROUP INC 1.25% 01/05/2025	EUR	1 326 685	1 321 280	0.11
50 000	GOLDMAN SACHS GROUP INC 1.25% 07/02/2029	EUR	42 829	44 739	0.00
2 909 000	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	2 831 449	2 796 275	0.21
2 124 000	GOLDMAN SACHS GROUP INC 2% 01/11/2028	EUR	2 057 053	2 008 030	0.16
572 000	GOLDMAN SACHS GROUP INC 2% 22/03/2028	EUR	577 060	545 882	0.04
2 148 000	GOLDMAN SACHS GROUP INC 2.875% 03/06/2026	EUR	2 152 065	2 132 190	0.17
2 089 000	GOLDMAN SACHS GROUP INC 3% 12/02/2031	EUR	2 046 660	2 055 534	0.16
1 532 000	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	1 618 232	1 528 875	0.12
1 810 000	GOLDMAN SACHS GROUP INC 4% 21/09/2029	EUR	1 786 944	1 867 739	0.15
300 000	GOODMAN AUSTRALIA FINANCE PTY LTD - REGS - 1.375% 27/09/2025	EUR	274 211	289 962	0.02
100 000	GRAND CITY PROPERTIES SA FRN PERPETUAL	EUR	42 645	45 020	0.00
500 000	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	384 560	419 595	0.03
200 000	GRAND CITY PROPERTIES SA 1.375% 03/08/2026	EUR	181 755	184 304	0.01
300 000	GRAND CITY PROPERTIES SA 1.5% 22/02/2027	EUR	240 080	270 900	0.02
1 100 000	GREAT-WEST LIFECO INC 1.75% 07/12/2026	EUR	1 030 170	1 067 924	0.09
600 000	GREAT-WEST LIFECO INC 4.7% 16/11/2029	EUR	623 618	643 080	0.05
1 600 000	GROUPE BRUXELLES LAMBERT NV 1.875% 19/06/2025	EUR	1 603 748	1 564 432	0.12
1 400 000	GROUPE BRUXELLES LAMBERT NV 3.125% 06/09/2029	EUR	1 344 630	1 404 102	0.11
1 500 000	GROUPE BRUXELLES LAMBERT NV 4% 15/05/2033	EUR	1 490 660	1 576 725	0.13
1 600 000	GROUPE BRUXELLES LAMBERT SA 0.125% 28/01/2031	EUR	1 219 282	1 288 128	0.10
400 000	GSK CAPITAL BV 3% 28/11/2027	EUR	393 748	403 208	0.03
500 000	GSK CAPITAL BV 3.125% 28/11/2032	EUR	488 927	505 705	0.04
1 500 000	H LUNDBECK A/S 0.875% 14/10/2027	EUR	1 300 251	1 358 805	0.11
100 000	HALEON NETHERLANDS CAPITAL BV 1.75% 29/03/2030	EUR	87 326	92 141	0.01
1 700 000	HALEON NETHERLANDS CAPITAL BV 2.125% 29/03/2034	EUR	1 427 455	1 509 141	0.12
700 000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	EUR	565 376	640 948	0.05
1 000 000	HANNOVER RUECK SE FRN PERPETUAL	EUR	961 431	982 270	0.08
600 000	HANNOVER RUECK SE FRN 08/10/2040	EUR	473 431	516 738	0.04
1 100 000	HANNOVER RUECK SE FRN 09/10/2039	EUR	1 009 653	935 099	0.07
200 000	HANNOVER RUECK SE FRN 26/08/2043	EUR	207 071	223 146	0.02
700 000	HANNOVER RUECK SE 1.125% 18/04/2028	EUR	665 537	667 891	0.05
797 000	HEATHROW FUNDING LTD 1.125% 08/10/2030	EUR	719 381	681 786	0.05
1 169 000	HEATHROW FUNDING LTD 1.5% 11/02/2030	EUR	1 002 069	1 040 983	0.08
728 000	HEATHROW FUNDING LTD 1.875% 12/07/2032	EUR	642 863	636 869	0.05
128 000	HEATHROW FUNDING LTD 1.875% 14/03/2034	EUR	122 006	107 843	0.01
250 000	HEIDELBERG MATERIALS FINANCE LUXEMBOURG SA 1.625% 07/04/2026	EUR	235 550	242 873	0.02
400 000	HELLA GMBH & CO KGAA 0.5% 26/01/2027	EUR	345 504	364 480	0.03
762 000	HELVETIA EUROPE SA FRN 30/09/2041	EUR	642 859	660 311	0.05
100 000	HENKEL AG & CO KGAA 2.625% 13/09/2027	EUR	97 054	99 431	0.01
200 000	HIGHLAND HOLDINGS SARL 0.318% 15/12/2026	EUR	178 413	184 526	0.01
999 000	HIGHLAND HOLDINGS SARL 0.934% 15/12/2031	EUR	796 672	825 703	0.07

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	H&M FINANCE BV 0.25% 25/08/2029	EUR	161 088	167 108	0.01
709 000	HOCHTIEF AG 0.5% 03/09/2027	EUR	642 516	643 971	0.05
1 050 000	HOCHTIEF AG 0.625% 26/04/2029	EUR	823 512	908 628	0.07
1 400 000	HOCHTIEF AG 1.75% 03/07/2025	EUR	1 341 515	1 361 878	0.11
200 000	HOLCIM FINANCE LUXEMBOURG SA 0.125% 19/07/2027	EUR	174 372	181 316	0.01
200 000	HOLCIM FINANCE LUXEMBOURG SA 0.5% 23/04/2031	EUR	155 604	162 838	0.01
600 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 0.625% 14/09/2028	EUR	517 483	529 938	0.04
1 200 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.475% 18/01/2031	EUR	1 045 065	1 028 676	0.08
1 000 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.625% 18/09/2029	EUR	916 021	899 080	0.07
200 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.625% 27/11/2027	EUR	178 585	187 484	0.01
800 000	HSBC CONTINENTAL EUROPE SA 0.1% 03/09/2027	EUR	776 997	717 824	0.06
600 000	HSBC CONTINENTAL EUROPE SA 1.375% 04/09/2028	EUR	544 846	553 158	0.04
200 000	HSBC HOLDINGS PLC FRN 10/03/2032	EUR	198 786	211 458	0.02
556 000	HSBC HOLDINGS PLC FRN 13/11/2026	EUR	527 842	523 869	0.04
500 000	HSBC HOLDINGS PLC FRN 13/11/2031	EUR	391 587	419 095	0.03
1 300 000	HSBC HOLDINGS PLC FRN 15/06/2027	EUR	1 289 724	1 284 062	0.10
200 000	HSBC HOLDINGS PLC FRN 23/05/2033	EUR	202 810	212 032	0.02
700 000	HSBC HOLDINGS PLC FRN 24/09/2029	EUR	596 389	614 117	0.05
860 000	HSBC HOLDINGS PLC 2.5% 15/03/2027	EUR	921 166	843 514	0.07
802 000	HSBC HOLDINGS PLC 3% 30/06/2025	EUR	804 893	793 707	0.06
524 000	HSBC HOLDINGS PLC 3.125% 07/06/2028	EUR	515 233	515 197	0.04
800 000	IBERDROLA FINANZAS SA FRN PERPETUAL (ISIN XS2405855375)	EUR	662 715	712 608	0.06
900 000	IBERDROLA FINANZAS SA FRN PERPETUAL (ISIN XS2580221658)	EUR	870 534	908 028	0.07
1 000 000	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	950 090	964 420	0.08
1 100 000	IBERDROLA FINANZAS SA 1% 07/03/2025	EUR	1 053 063	1 069 167	0.09
700 000	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	652 203	668 010	0.05
700 000	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	657 804	671 888	0.05
1 000 000	IBERDROLA FINANZAS SA 1.375% 11/03/2032	EUR	853 707	887 060	0.07
600 000	IBERDROLA FINANZAS SA 3.125% 22/11/2028	EUR	596 437	607 758	0.05
900 000	IBERDROLA FINANZAS SA 3.375% 22/11/2032	EUR	891 860	918 072	0.07
600 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1890845875)	EUR	584 934	592 338	0.05
1 100 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295333988)	EUR	856 980	936 551	0.07
900 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295335413)	EUR	779 018	819 234	0.07
700 000	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	657 392	669 004	0.05
1 000 000	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	945 703	963 850	0.08
600 000	ICADE 0.625% 18/01/2031	EUR	449 191	472 920	0.04
800 000	ICADE 1% 19/01/2030	EUR	615 246	680 488	0.05
900 000	ICADE 1.125% 17/11/2025	EUR	880 639	856 746	0.07
700 000	ICADE 1.5% 13/09/2027	EUR	642 500	651 224	0.05
600 000	ICADE 1.625% 28/02/2028	EUR	548 565	557 922	0.04
500 000	ICADE 1.75% 10/06/2026	EUR	542 415	477 300	0.04
150 000	ILLINOIS TOOL WORKS INC 0.625% 05/12/2027	EUR	142 920	137 997	0.01
101 000	ILLINOIS TOOL WORKS INC 3% 19/05/2034	EUR	126 101	100 296	0.01
700 000	IMCD NV 2.125% 31/03/2027	EUR	631 526	668 948	0.05

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	IMCD NV 4.875% 18/09/2028	EUR	201 022	209 634	0.02
300 000	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	281 790	285 429	0.02
826 000	INFORMA PLC 1.25% 22/04/2028	EUR	721 416	756 443	0.06
2 200 000	INFORMA PLC 2.125% 06/10/2025	EUR	2 132 560	2 137 696	0.17
100 000	ING GROEP NV FRN 01/02/2030	EUR	84 152	84 329	0.01
600 000	ING GROEP NV FRN 09/06/2032	EUR	519 560	538 866	0.04
100 000	ING GROEP NV FRN 14/11/2027	EUR	102 275	103 714	0.01
100 000	ING GROEP NV FRN 14/11/2033	EUR	108 091	109 781	0.01
100 000	ING GROEP NV FRN 16/02/2027	EUR	90 383	95 107	0.01
100 000	ING GROEP NV FRN 16/02/2031	EUR	97 316	89 378	0.01
100 000	ING GROEP NV FRN 20/02/2035	EUR	98 598	103 187	0.01
1 400 000	ING GROEP NV FRN 23/05/2026	EUR	1 341 641	1 369 732	0.11
100 000	ING GROEP NV FRN 23/05/2029	EUR	99 658	103 063	0.01
1 000 000	ING GROEP NV FRN 24/08/2033	EUR	953 640	1 003 350	0.08
100 000	ING GROEP NV FRN 29/09/2028	EUR	88 569	88 767	0.01
200 000	ING GROEP NV FRN 29/11/2030	EUR	170 866	170 784	0.01
100 000	ING GROEP NV 2% 20/09/2028	EUR	101 017	95 056	0.01
1 400 000	ING GROEP NV 2.5% 15/11/2030	EUR	1 331 503	1 340 346	0.11
700 000	INMOBILIARIA COLONIAL SOCIMI SA 0.75% 22/06/2029	EUR	609 967	605 409	0.05
1 200 000	INMOBILIARIA COLONIAL SOCIMI SA 1.35% 14/10/2028	EUR	1 015 504	1 106 712	0.09
1 500 000	INMOBILIARIA COLONIAL SOCIMI SA 1.625% 28/11/2025	EUR	1 423 414	1 450 395	0.12
2 100 000	INMOBILIARIA COLONIAL SOCIMI SA 2% 17/04/2026	EUR	2 023 756	2 032 212	0.16
700 000	INMOBILIARIA COLONIAL SOCIMI SA 2.5% 28/11/2029	EUR	618 663	659 617	0.05
1 600 000	INTERMEDIATE CAPITAL GROUP PLC 1.625% 17/02/2027	EUR	1 347 060	1 476 336	0.12
1 321 000	INTERMEDIATE CAPITAL GROUP PLC 2.5% 28/01/2030	EUR	1 069 323	1 163 312	0.09
1 326 000	INTERNATIONAL BUSINESS MACHINES CORP 0.3% 11/02/2028	EUR	1 254 848	1 194 540	0.10
1 610 000	INTERNATIONAL BUSINESS MACHINES CORP 0.65% 11/02/2032	EUR	1 351 171	1 331 132	0.11
900 000	INTERNATIONAL BUSINESS MACHINES CORP 0.875% 09/02/2030	EUR	768 419	796 158	0.06
3 050 000	INTERNATIONAL BUSINESS MACHINES CORP 0.875% 31/01/2025	EUR	2 950 834	2 961 885	0.23
2 343 000	INTERNATIONAL BUSINESS MACHINES CORP 0.95% 23/05/2025	EUR	2 279 920	2 265 422	0.18
450 000	INTERNATIONAL BUSINESS MACHINES CORP 1.2% 11/02/2040	EUR	357 090	326 858	0.03
650 000	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 09/02/2034	EUR	558 084	543 673	0.04
1 299 000	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 29/01/2027	EUR	1 257 267	1 234 115	0.10
1 026 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	974 762	955 268	0.08
490 000	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 07/03/2028	EUR	475 290	469 714	0.04
1 324 000	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 31/01/2031	EUR	1 322 965	1 214 757	0.10
1 500 000	INTERNATIONAL BUSINESS MACHINES CORP 2.875% 07/11/2025	EUR	1 524 941	1 490 895	0.12
200 000	INTERNATIONAL BUSINESS MACHINES CORP 3.375% 06/02/2027	EUR	196 935	202 404	0.02
200 000	INTERNATIONAL BUSINESS MACHINES CORP 3.75% 06/02/2035	EUR	194 710	208 672	0.02
1 600 000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 1.25% 08/10/2026	EUR	1 442 101	1 494 304	0.12
200 000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 5.25% 14/09/2028	EUR	202 408	207 576	0.02
200 000	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	200 593	206 908	0.02
1 208 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	1 043 674	1 088 142	0.09
250 000	INTESA SANPAOLO SPA 1.625% 21/04/2025	EUR	239 628	243 933	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
304 000	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	273 003	283 866	0.02
100 000	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	96 439	98 003	0.01
100 000	INTESA SANPAOLO SPA 4.875% 19/05/2030	EUR	100 492	105 179	0.01
100 000	INTESA SANPAOLO SPA 5.25% 13/01/2030	EUR	102 559	107 275	0.01
800 000	INVESTEC BANK PLC FRN 11/08/2026	EUR	746 840	750 304	0.06
700 000	INVESTEC BANK PLC FRN 17/02/2027	EUR	631 393	639 821	0.05
1 849 000	INVESTOR AB 0.375% 29/10/2035	EUR	1 235 242	1 339 342	0.11
1 500 000	INVESTOR AB 1.5% 12/09/2030	EUR	1 288 373	1 364 640	0.11
1 168 000	INVESTOR AB 1.5% 20/06/2039	EUR	832 249	887 400	0.07
1 900 000	INVESTOR AB 2.75% 10/06/2032	EUR	1 735 519	1 845 584	0.15
500 000	IREN SPA 1.5% 24/10/2027	EUR	453 769	472 070	0.04
600 000	IREN SPA 1.95% 19/09/2025	EUR	576 906	586 374	0.05
1 400 000	ISS FINANCE BV 1.25% 07/07/2025	EUR	1 323 018	1 346 996	0.11
1 560 000	ISS GLOBAL A/S 0.875% 18/06/2026	EUR	1 477 340	1 462 594	0.12
1 796 000	ISS GLOBAL A/S 1.5% 31/08/2027	EUR	1 620 786	1 676 710	0.13
800 000	ISS GLOBAL A/S 2.125% 02/12/2024	EUR	778 215	784 536	0.06
1 650 000	ITV PLC 1.375% 26/09/2026	EUR	1 514 983	1 552 634	0.12
500 000	JCDECAUX SA 1.625% 07/02/2030	EUR	409 727	435 760	0.03
600 000	JCDECAUX SE 2.625% 24/04/2028	EUR	565 902	587 718	0.05
100 000	JCDECAUX SE 5% 11/01/2029	EUR	99 413	105 123	0.01
100 000	JDE PEET'S NV 0.244% 16/01/2025	EUR	94 664	96 257	0.01
200 000	JOHNSON & JOHNSON 1.15% 20/11/2028	EUR	180 419	188 202	0.01
700 000	JOHNSON & JOHNSON 1.65% 20/05/2035	EUR	585 193	628 243	0.05
900 000	JOHNSON CONTROLS INTERNATIONAL PLC 4.25% 23/05/2035	EUR	902 821	953 991	0.08
1 299 000	JPMORGAN CHASE & CO FRN 04/11/2032	EUR	1 262 219	1 087 068	0.09
1 423 000	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	1 395 992	1 351 878	0.11
800 000	JPMORGAN CHASE & CO FRN 12/06/2029	EUR	832 518	748 216	0.06
1 300 000	JPMORGAN CHASE & CO FRN 17/02/2033	EUR	993 374	1 045 356	0.08
1 331 000	JPMORGAN CHASE & CO FRN 18/05/2028	EUR	1 304 857	1 257 276	0.10
700 000	JPMORGAN CHASE & CO FRN 23/03/2030	EUR	657 029	652 022	0.05
100 000	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	101 931	91 104	0.01
800 000	JPMORGAN CHASE & CO FRN 25/07/2031	EUR	734 669	682 608	0.05
1 047 000	JPMORGAN CHASE & CO 1.5% 27/01/2025	EUR	1 029 245	1 021 275	0.08
100 000	JPMORGAN CHASE & CO 1.5% 29/10/2026	EUR	108 944	95 813	0.01
155 000	JPMORGAN CHASE & CO 3% 19/02/2026	EUR	162 214	153 929	0.01
600 000	JYSKE BANK A/S FRN 02/09/2026	EUR	539 377	563 478	0.04
400 000	JYSKE BANK A/S FRN 10/11/2029	EUR	413 380	416 236	0.03
120 000	JYSKE BANK A/S FRN 26/10/2028	EUR	119 965	124 771	0.01
400 000	JYSKE BANK A/S 5.5% 16/11/2027	EUR	408 338	419 588	0.03
800 000	KBC GROUP NV FRN 01/03/2027	EUR	717 099	748 208	0.06
100 000	KBC GROUP NV FRN 03/12/2029	EUR	91 305	95 790	0.01
700 000	KBC GROUP NV FRN 07/12/2031	EUR	614 037	631 750	0.05
300 000	KBC GROUP NV FRN 10/09/2026	EUR	285 149	282 891	0.02
700 000	KBC GROUP NV FRN 16/06/2027	EUR	647 400	652 050	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	KBC GROUP NV FRN 19/04/2030	EUR	299 466	311 403	0.02
600 000	KBC GROUP NV FRN 25/04/2033	EUR	589 276	613 308	0.05
1 400 000	KBC GROUP NV 0.75% 24/01/2030	EUR	1 124 012	1 202 264	0.10
100 000	KBC GROUP NV 4.375% 06/12/2031	EUR	98 387	105 337	0.01
100 000	KELLOGG CO 1.25% 10/03/2025	EUR	96 088	97 474	0.01
200 000	KERING SA 0.75% 13/05/2028	EUR	181 658	183 290	0.01
200 000	KERING SA 1.25% 05/05/2025	EUR	192 714	194 358	0.02
100 000	KERING SA 1.875% 05/05/2030	EUR	89 964	94 316	0.01
100 000	KERING SA 3.375% 27/02/2033	EUR	97 780	101 867	0.01
359 000	KERRY GROUP FINANCIAL SERVICES 2.375% 10/09/2025	EUR	362 184	354 189	0.03
700 000	KKR GROUP FINANCE CO V LLC - REGS - 1.625% 22/05/2029	EUR	577 183	630 630	0.05
2 200 000	KLEPIERRE SA 0.625% 01/07/2030	EUR	1 816 560	1 833 392	0.15
1 700 000	KLEPIERRE SA 0.875% 17/02/2031	EUR	1 289 865	1 414 128	0.11
1 900 000	KLEPIERRE SA 1.25% 29/09/2031	EUR	1 529 223	1 605 994	0.13
1 900 000	KLEPIERRE SA 1.375% 16/02/2027	EUR	1 741 366	1 800 592	0.14
1 900 000	KLEPIERRE SA 1.625% 13/12/2032	EUR	1 537 746	1 625 659	0.13
1 300 000	KLEPIERRE SA 1.875% 19/02/2026	EUR	1 225 619	1 264 861	0.10
2 000 000	KLEPIERRE SA 2% 12/05/2029	EUR	1 825 953	1 876 340	0.15
100 000	KOJAMO OYJ 0.875% 28/05/2029	EUR	71 635	79 142	0.01
199 000	KOJAMO OYJ 1.875% 27/05/2027	EUR	214 066	177 894	0.01
300 000	KOJAMO OYJ 2% 31/03/2026	EUR	269 898	280 107	0.02
1 561 000	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	1 467 310	1 498 045	0.12
900 000	KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	737 245	762 030	0.06
1 300 000	KONINKLIJKE AHOLD DELHAIZE NV 1.125% 19/03/2026	EUR	1 215 404	1 252 550	0.10
600 000	KONINKLIJKE AHOLD DELHAIZE NV 1.75% 02/04/2027	EUR	572 826	579 726	0.05
100 000	KONINKLIJKE AHOLD DELHAIZE NV 3.5% 04/04/2028	EUR	99 716	102 077	0.01
300 000	KONINKLIJKE DSM NV 0.25% 23/06/2028	EUR	266 622	270 039	0.02
200 000	KONINKLIJKE DSM NV 1% 09/04/2025	EUR	191 911	194 386	0.02
1 900 000	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	1 802 919	1 832 132	0.15
1 700 000	KONINKLIJKE KPN NV 0.875% 14/12/2032	EUR	1 333 353	1 385 041	0.11
2 000 000	KONINKLIJKE KPN NV 0.875% 15/11/2033	EUR	1 541 077	1 594 000	0.13
1 800 000	KONINKLIJKE KPN NV 1.125% 11/09/2028	EUR	1 596 942	1 661 076	0.13
1 800 000	KONINKLIJKE KPN NV 3.875% 03/07/2031	EUR	1 747 998	1 866 402	0.15
200 000	LANXESS AG 0% 08/09/2027	EUR	168 384	173 448	0.01
900 000	LAR ESPANA REAL ESTATE SOCIMI SA 1.75% 22/07/2026	EUR	762 752	808 191	0.06
800 000	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	761 031	734 896	0.06
986 000	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	924 100	918 725	0.07
501 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	508 243	500 614	0.04
200 000	LEG IMMOBILIEN SE 0.875% 28/11/2027	EUR	174 138	180 916	0.01
200 000	LEG IMMOBILIEN SE 1.5% 17/01/2034	EUR	183 354	156 916	0.01
200 000	LEGRAND SA 0.375% 06/10/2031	EUR	154 675	167 138	0.01
600 000	LEGRAND SA 0.625% 24/06/2028	EUR	525 465	548 376	0.04
100 000	LEGRAND SA 1% 06/03/2026	EUR	93 024	96 227	0.01
700 000	LEGRAND SA 1.875% 06/07/2032	EUR	612 249	654 724	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	LEGRAND SA 1.875% 16/12/2027	EUR	465 252	479 840	0.04
300 000	LEGRAND SA 3.5% 29/05/2029	EUR	297 536	309 972	0.02
2 100 000	LIBERTY MUTUAL GROUP INC - REGS - 2.75% 04/05/2026	EUR	2 025 828	2 066 085	0.16
500 000	LIBERTY MUTUAL GROUP INC - REGS - 4.625% 02/12/2030	EUR	495 069	523 875	0.04
150 000	LINDE FINANCE BV 1% 20/04/2028	EUR	135 902	141 129	0.01
100 000	LINDE PLC 0.375% 30/09/2033	EUR	75 560	77 762	0.01
100 000	LINDE PLC 1% 30/09/2051	EUR	51 563	60 599	0.00
100 000	LLOYDS BANK CORPORATE MARKETS PLC 4.125% 30/05/2027	EUR	100 586	102 364	0.01
100 000	LLOYDS BANK PLC 1.25% 13/01/2025	EUR	95 379	97 403	0.01
100 000	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	111 420	99 699	0.01
100 000	LLOYDS BANKING GROUP PLC FRN 24/08/2030	EUR	92 876	97 329	0.01
1 429 000	LONDON STOCK EXCHANGE GROUP PLC 1.75% 06/12/2027	EUR	1 370 628	1 368 539	0.11
769 000	LONDON STOCK EXCHANGE GROUP PLC 1.75% 19/09/2029	EUR	777 127	718 969	0.06
100 000	LONZA FINANCE INTERNATIONAL NV 3.875% 25/05/2033	EUR	98 804	103 752	0.01
400 000	L'OREAL SA 0.875% 29/06/2026	EUR	373 474	381 384	0.03
200 000	L'OREAL SA 3.125% 19/05/2025	EUR	197 790	199 694	0.02
200 000	LSEG NETHERLANDS BV 0% 06/04/2025	EUR	187 864	191 704	0.02
1 400 000	LSEG NETHERLANDS BV 0.75% 06/04/2033	EUR	1 027 740	1 125 586	0.09
1 000 000	LSEG NETHERLANDS BV 4.231% 29/09/2030	EUR	1 005 006	1 055 610	0.08
900 000	MACDONALD'S 2.625% 2.625% 11/06/2029	EUR	843 698	882 918	0.07
600 000	MACQUARIE GROUP LTD 0.35% 03/03/2028	EUR	497 942	530 742	0.04
193 000	MACQUARIE GROUP LTD 0.625% 03/02/2027	EUR	177 607	177 141	0.01
300 000	MACQUARIE GROUP LTD 0.943% 19/01/2029	EUR	250 041	263 556	0.02
300 000	MACQUARIE GROUP LTD 0.95% 21/05/2031	EUR	240 561	248 826	0.02
1 600 000	MANPOWERGROUP INC 1.75% 22/06/2026	EUR	1 507 939	1 547 728	0.12
1 100 000	MANPOWERGROUP INC 3.5% 30/06/2027	EUR	1 093 982	1 101 353	0.09
500 000	MAPFRE SA FRN 07/09/2048	EUR	465 912	482 650	0.04
1 700 000	MAPFRE SA FRN 31/03/2047	EUR	1 641 815	1 675 350	0.13
2 300 000	MAPFRE SA 1.625% 19/05/2026	EUR	2 208 316	2 250 021	0.18
1 100 000	MAPFRE SA 2.875% 13/04/2030	EUR	977 812	1 003 761	0.08
764 000	MARSH & MCLENNAN COS INC 1.349% 21/09/2026	EUR	711 643	731 545	0.06
624 000	MARSH & MCLENNAN COS INC 1.979% 21/03/2030	EUR	560 041	587 976	0.05
100 000	MASSMUTUAL GLOBAL FUNDING II 3.75% 19/01/2030	EUR	98 667	102 235	0.01
2 069 000	MASTERCARD INC 1% 22/02/2029	EUR	1 839 678	1 900 501	0.15
1 300 000	MASTERCARD INC 2.1% 01/12/2027	EUR	1 249 658	1 265 251	0.10
700 000	MCDONALD'S CORP 0.25% 04/10/2028	EUR	588 855	617 204	0.05
1 500 000	MCDONALD'S CORP 0.875% 04/10/2033	EUR	1 148 017	1 208 955	0.10
400 000	MCDONALD'S CORP 0.9% 15/06/2026	EUR	370 540	380 512	0.03
900 000	MCDONALD'S CORP 1.5% 28/11/2029	EUR	779 036	823 050	0.07
1 500 000	MCDONALD'S CORP 1.6% 15/03/2031	EUR	1 292 376	1 348 665	0.11
600 000	MCDONALD'S CORP 1.75% 03/05/2028	EUR	550 760	569 604	0.05
300 000	MCDONALD'S CORP 1.875% 26/05/2027	EUR	281 729	288 360	0.02
600 000	MCDONALD'S CORP 2.375% 31/05/2029	EUR	563 670	581 718	0.05
1 800 000	MCDONALD'S CORP 3% 31/05/2034	EUR	1 687 944	1 746 198	0.14

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	MCDONALD'S CORP 4% 07/03/2030	EUR	100 780	104 716	0.01
100 000	MCDONALD'S CORP 4.25% 07/03/2035	EUR	102 756	107 426	0.01
1 800 000	MCKESSON CORP 1.5% 17/11/2025	EUR	1 706 020	1 743 696	0.14
1 400 000	MCKESSON CORP 1.625% 30/10/2026	EUR	1 307 669	1 348 074	0.11
456 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1% 08/09/2027	EUR	405 940	420 218	0.03
100 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 15/07/2025	EUR	93 898	96 254	0.01
100 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.625% 07/01/2025	EUR	96 173	97 709	0.01
400 000	MEDTRONIC GLOBAL HOLDINGS SCA 0% 15/10/2025	EUR	375 256	378 060	0.03
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	92 227	94 525	0.01
400 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.625% 07/03/2031	EUR	348 161	362 288	0.03
210 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.75% 02/07/2049	EUR	133 930	147 523	0.01
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 2.25% 07/03/2039	EUR	78 486	85 228	0.01
1 000 000	MERCIALYS SA 1.8% 27/02/2026	EUR	898 012	955 590	0.08
1 300 000	MERCIALYS SA 2.5% 28/02/2029	EUR	1 051 307	1 186 653	0.09
1 600 000	MERCK & CO INC 1.375% 02/11/2036	EUR	1 242 599	1 326 128	0.11
786 000	MERCK & CO INC 1.875% 15/10/2026	EUR	829 715	764 770	0.06
1 350 000	MERCK & CO INC 2.5% 15/10/2034	EUR	1 314 232	1 307 151	0.10
100 000	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031	EUR	84 714	86 117	0.01
100 000	MERCK FINANCIAL SERVICES GMBH 2.375% 15/06/2030	EUR	98 517	96 855	0.01
100 000	MERCK KGAA FRN 12/12/2074	EUR	98 955	98 991	0.01
1 600 000	MERLIN PROPERTIES SOCIMI SA 1.375% 01/06/2030	EUR	1 308 491	1 356 480	0.11
1 800 000	MERLIN PROPERTIES SOCIMI SA 1.75% 26/05/2025	EUR	1 776 458	1 749 312	0.14
2 500 000	MERLIN PROPERTIES SOCIMI SA 1.875% 02/11/2026	EUR	2 278 197	2 406 575	0.18
1 200 000	MERLIN PROPERTIES SOCIMI SA 1.875% 04/12/2034	EUR	875 870	948 888	0.08
1 700 000	MERLIN PROPERTIES SOCIMI SA 2.375% 13/07/2027	EUR	1 565 814	1 636 301	0.13
600 000	MERLIN PROPERTIES SOCIMI SA 2.375% 18/09/2029	EUR	515 543	568 302	0.05
1 350 000	METRO AG 1.5% 19/03/2025	EUR	1 325 188	1 309 379	0.10
1 600 000	METROPOLITAN LIFE GLOBAL FUNDING I 0.5% 25/05/2029	EUR	1 320 193	1 392 064	0.11
900 000	METROPOLITAN LIFE GLOBAL FUNDING I 0.55% 16/06/2027	EUR	808 887	826 290	0.07
400 000	METROPOLITAN LIFE GLOBAL FUNDING I 1.75% 25/05/2025	EUR	383 816	390 496	0.03
150 000	METSO OUTOTEC OYJ 4.875% 07/12/2027	EUR	154 294	157 412	0.01
1 300 000	MICROSOFT CORP 2.625% 02/05/2033	EUR	1 262 817	1 312 103	0.10
2 516 000	MICROSOFT CORP 3.125% 06/12/2028	EUR	2 733 072	2 591 580	0.20
400 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	339 498	358 420	0.03
600 000	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	554 127	569 448	0.05
100 000	MIZUHO FINANCIAL GROUP INC 1.631% 08/04/2027	EUR	92 871	94 683	0.01
942 000	MIZUHO FINANCIAL GROUP INC 3.49% 05/09/2027	EUR	920 697	945 354	0.08
100 000	MIZUHO FINANCIAL GROUP INC 4.416% 20/05/2033	EUR	100 000	105 198	0.01
100 000	MMS USA HOLDINGS INC 0.625% 13/06/2025	EUR	94 049	95 818	0.01
300 000	MMS USA HOLDINGS INC 1.25% 13/06/2028	EUR	283 947	277 107	0.02
1 200 000	MOLNLYCKE HOLDING AB 0.625% 15/01/2031	EUR	913 486	970 152	0.08
1 300 000	MOLNLYCKE HOLDING AB 0.875% 05/09/2029	EUR	1 095 806	1 119 417	0.09
1 500 000	MOLNLYCKE HOLDING AB 1.875% 28/02/2025	EUR	1 472 213	1 464 990	0.12
1 250 000	MOLNLYCKE HOLDING AB 4.25% 08/09/2028	EUR	1 235 272	1 283 363	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
2 368 000	MOODY'S CORP 0.95% 25/02/2030	EUR	2 099 676	2 102 167	0.17
1 268 000	MOODY'S CORP 1.75% 09/03/2027	EUR	1 196 670	1 221 667	0.10
400 000	MORGAN STANLEY FRN 02/03/2029	EUR	407 212	415 304	0.03
1 031 000	MORGAN STANLEY FRN 07/02/2031	EUR	892 198	853 854	0.07
900 000	MORGAN STANLEY FRN 07/05/2032	EUR	894 325	851 778	0.07
698 000	MORGAN STANLEY FRN 23/10/2026	EUR	691 435	669 892	0.05
1 600 000	MORGAN STANLEY FRN 25/01/2034	EUR	1 666 158	1 757 312	0.14
600 000	MORGAN STANLEY FRN 26/10/2029	EUR	547 962	517 992	0.04
2 000 000	MORGAN STANLEY FRN 29/04/2033	EUR	1 748 029	1 623 540	0.13
480 000	MORGAN STANLEY FRN 29/10/2027	EUR	450 727	440 765	0.04
1 195 000	MORGAN STANLEY 1.375% 27/10/2026	EUR	1 142 698	1 135 095	0.09
1 186 000	MORGAN STANLEY 1.75% 30/01/2025	EUR	1 197 230	1 161 782	0.09
1 389 000	MORGAN STANLEY 1.875% 27/04/2027	EUR	1 422 555	1 325 342	0.11
100 000	MOTABILITY OPERATIONS GROUP PLC - EMTN - 0.875% 14/03/2025	EUR	98 911	97 052	0.01
500 000	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	429 393	424 255	0.03
800 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	649 398	663 080	0.05
400 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	301 017	315 360	0.03
3 700 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2049	EUR	3 576 413	3 582 969	0.28
2 000 000	MYLAN NV 3.125% 22/11/2028	EUR	1 875 399	1 948 020	0.16
1 850 000	NASDAQ INC 0.875% 13/02/2030	EUR	1 530 966	1 605 930	0.13
1 801 000	NASDAQ INC 0.9% 30/07/2033	EUR	1 371 171	1 427 491	0.11
1 904 000	NASDAQ INC 1.75% 28/03/2029	EUR	1 708 208	1 766 855	0.14
2 200 000	NASDAQ INC 4.5% 15/02/2032	EUR	2 192 292	2 355 056	0.19
50 000	NATIONAL AUSTRALIA BANK LTD 1.25% 18/05/2026	EUR	46 885	48 236	0.00
1 200 000	NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028	EUR	1 142 570	1 158 756	0.09
1 200 000	NATIONAL GRID ELECTRICITY DISTRIBUTION EAST MIDLANDS PLC 3.53% 20/09/2028	EUR	1 189 563	1 218 804	0.10
1 400 000	NATIONAL GRID ELECTRICITY DISTRIBUTION EAST MIDLANDS PLC 3.949% 20/09/2032	EUR	1 402 334	1 440 068	0.11
167 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	164 704	161 092	0.01
100 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.823% 07/07/2032	EUR	77 714	81 133	0.01
1 500 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 0.375% 26/02/2025	EUR	1 419 989	1 445 145	0.12
1 500 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 0.5% 21/09/2028	EUR	1 266 431	1 323 150	0.11
200 000	NATIONWIDE BUILDING SOCIETY 0.25% 14/09/2028	EUR	181 806	174 550	0.01
200 000	NATIONWIDE BUILDING SOCIETY 1.25% 03/03/2025	EUR	191 932	194 646	0.02
1 228 000	NATWEST GROUP PLC FRN 02/03/2026	EUR	1 257 299	1 195 716	0.10
800 000	NATWEST GROUP PLC FRN 06/09/2028	EUR	793 127	814 656	0.06
800 000	NATWEST GROUP PLC FRN 14/09/2029	EUR	740 634	694 760	0.06
500 000	NATWEST GROUP PLC FRN 14/09/2032	EUR	443 808	441 720	0.04
200 000	NATWEST GROUP PLC FRN 16/02/2029	EUR	201 516	207 982	0.02
444 000	NATWEST GROUP PLC FRN 26/02/2030	EUR	431 487	382 351	0.03
625 000	NATWEST MARKETS PLC 0.125% 12/11/2025	EUR	567 235	588 800	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
800 000	NATWEST MARKETS PLC 0.125% 18/06/2026	EUR	706 170	741 320	0.06
677 000	NATWEST MARKETS PLC 1.375% 02/03/2027	EUR	673 815	637 165	0.05
600 000	NATWEST MARKETS PLC 2% 27/08/2025	EUR	573 817	585 078	0.05
999 000	NATWEST MARKETS PLC 2.75% 02/04/2025	EUR	1 077 488	989 759	0.08
1 300 000	NERVAL SAS 2.875% 14/04/2032	EUR	1 097 324	1 170 377	0.09
900 000	NERVAL SAS 3.625% 20/07/2028	EUR	831 765	894 555	0.07
100 000	NETFLIX INC - REGS - 3% 15/06/2025	EUR	98 303	99 463	0.01
200 000	NETFLIX INC - REGS - 3.875% 15/11/2029	EUR	193 654	206 614	0.02
300 000	NEW YORK LIFE GLOBAL FUNDING 0.25% 23/01/2027	EUR	272 884	277 626	0.02
900 000	NIBC BANK NV 0.25% 09/09/2026	EUR	837 352	823 077	0.07
700 000	NIDEC CORP 0.046% 30/03/2026	EUR	633 798	645 974	0.05
3 040 000	NN GROUP NV FRN PERPETUAL	EUR	2 969 786	3 027 992	0.23
650 000	NN GROUP NV FRN 01/03/2043	EUR	627 145	663 858	0.05
940 000	NN GROUP NV FRN 03/11/2043	EUR	945 189	1 001 965	0.08
2 213 000	NN GROUP NV FRN 13/01/2048	EUR	2 177 390	2 217 646	0.18
1 500 000	NN GROUP NV 0.875% 23/11/2031	EUR	1 210 632	1 286 025	0.10
1 607 000	NN GROUP NV 1.625% 01/06/2027	EUR	1 515 935	1 545 822	0.12
100 000	NORDEA BANK ABP FRN 10/02/2026	EUR	99 074	99 741	0.01
600 000	NORDEA BANK ABP 0.375% 28/05/2026	EUR	554 627	563 688	0.04
300 000	NORDEA BANK ABP 0.5% 02/11/2028	EUR	251 093	263 514	0.02
208 000	NORDEA BANK ABP 0.5% 14/05/2027	EUR	207 752	192 026	0.02
700 000	NORDEA BANK ABP 0.5% 19/03/2031	EUR	560 680	584 129	0.05
1 000 000	NORDEA BANK ABP 1.125% 16/02/2027	EUR	944 948	939 370	0.07
100 000	NORDEA BANK ABP 4.125% 05/05/2028	EUR	98 440	103 235	0.01
800 000	NOVA KREDITNA BANKA MARIBOR DD FRN 29/06/2026	EUR	809 193	825 968	0.07
1 500 000	NOVARTIS FINANCE SA 0% 23/09/2028	EUR	1 336 065	1 327 080	0.11
200 000	NOVARTIS FINANCE SA 0.625% 20/09/2028	EUR	177 142	183 846	0.01
150 000	NOVARTIS FINANCE SA 1.125% 30/09/2027	EUR	147 478	143 147	0.01
900 000	NOVARTIS FINANCE SA 1.375% 14/08/2030	EUR	797 593	826 920	0.07
2 298 000	NOVARTIS FINANCE SA 1.7% 14/08/2038	EUR	1 901 607	1 976 395	0.16
100 000	NOVO NORDISK FINANCE NETHERLANDS BV 0.125% 04/06/2028	EUR	86 635	89 793	0.01
100 000	NTT FINANCE CORP 0.082% 13/12/2025	EUR	91 943	94 202	0.01
300 000	NTT FINANCE CORP 0.399% 13/12/2028	EUR	254 157	266 478	0.02
100 000	NYKREDIT REALKREDIT A/S 0.5% 10/07/2025	EUR	93 432	95 602	0.01
200 000	NYKREDIT REALKREDIT AS 0.625% 17/01/2025	EUR	190 306	193 900	0.02
700 000	OMNICOM FINANCE HOLDINGS PLC 0.8% 08/07/2027	EUR	624 755	646 751	0.05
300 000	OMNICOM FINANCE HOLDINGS PLC 1.4% 08/07/2031	EUR	248 453	268 680	0.02
728 000	OP CORPORATE BANK PLC FRN 09/06/2030	EUR	727 689	695 735	0.06
300 000	OP CORPORATE BANK PLC 0.375% 08/12/2028	EUR	254 313	259 350	0.02
100 000	OP CORPORATE BANK PLC 0.5% 12/08/2025	EUR	94 319	95 518	0.01
149 000	OP CORPORATE BANK PLC 0.6% 18/01/2027	EUR	140 305	136 706	0.01
500 000	OP CORPORATE BANK PLC 0.625% 27/07/2027	EUR	432 355	454 090	0.04
100 000	OP CORPORATE BANK PLC 2.875% 15/12/2025	EUR	98 096	99 499	0.01
2 200 000	ORACLE CORP 3.125% 10/07/2025	EUR	2 176 107	2 195 512	0.17

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
2 500 000	ORANGE SA FRN PERPETUAL (ISIN FR0013413887)	EUR	2 415 268	2 430 900	0.18
700 000	ORANGE SA FRN PERPETUAL (ISIN FR0013447877)	EUR	628 321	650 825	0.05
400 000	ORANGE SA FRN PERPETUAL (ISIN FR00140005L7)	EUR	336 883	354 708	0.03
1 017 000	ORANGE SA FRN PERPETUAL (ISIN XS1115498260)	EUR	1 137 892	1 038 072	0.08
300 000	ORANGE SA 0% 04/09/2026	EUR	268 393	278 103	0.02
100 000	ORANGE SA 0% 29/06/2026	EUR	89 887	93 115	0.01
200 000	ORANGE SA 0.125% 16/09/2029	EUR	165 738	172 692	0.01
400 000	ORANGE SA 0.5% 04/09/2032	EUR	386 922	326 360	0.03
100 000	ORANGE SA 0.625% 16/12/2033	EUR	75 264	80 021	0.01
200 000	ORANGE SA 1% 12/05/2025	EUR	192 050	193 646	0.02
300 000	ORANGE SA 1.2% 11/07/2034	EUR	231 900	249 468	0.02
300 000	ORANGE SA 1.25% 07/07/2027	EUR	275 018	284 241	0.02
2 200 000	ORANGE SA 1.375% 04/09/2049	EUR	1 326 724	1 597 134	0.13
200 000	ORANGE SA 1.625% 07/04/2032	EUR	170 654	180 976	0.01
400 000	ORANGE SA 1.875% 12/09/2030	EUR	360 927	375 456	0.03
100 000	ORANGE SA 2% 15/01/2029	EUR	96 440	96 074	0.01
100 000	ORANGE SA 3.625% 16/11/2031	EUR	99 187	104 347	0.01
100 000	ORANGE SA 3.875% 11/09/2035	EUR	100 554	106 403	0.01
1 187 000	ORANGE SA 8.125% 28/01/2033	EUR	1 925 450	1 664 293	0.13
600 000	ORIX CORP 1.919% 20/04/2026	EUR	568 341	582 132	0.05
200 000	OTE PLC 0.875% 24/09/2026	EUR	182 319	187 734	0.01
700 000	O2 TELEFONICA DEUTSCHLAND FINANZIERUNGS GMBH 1.75% 05/07/2025	EUR	668 462	680 855	0.05
200 000	PARKER-HANNIFIN CORP 1.125% 01/03/2025	EUR	191 302	193 946	0.02
900 000	PEARSON FUNDING PLC 1.375% 06/05/2025	EUR	858 652	869 256	0.07
100 000	PFIZER INC 1% 06/03/2027	EUR	92 192	94 712	0.01
1 250 000	PHOENIX GROUP HOLDINGS PLC 4.375% 24/01/2029	EUR	1 140 535	1 195 763	0.10
1 300 000	POSTNL NV 0.625% 23/09/2026	EUR	1 168 086	1 203 566	0.10
2 002 000	PROLOGIS EURO FINANCE LLC 0.25% 10/09/2027	EUR	1 754 339	1 801 580	0.14
1 679 000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	1 583 950	1 496 845	0.12
100 000	PROLOGIS EURO FINANCE LLC 0.5% 16/02/2032	EUR	75 536	78 267	0.01
255 000	PROLOGIS EURO FINANCE LLC 1% 06/02/2035	EUR	192 724	190 090	0.02
200 000	PROLOGIS EURO FINANCE LLC 1% 08/02/2029	EUR	171 270	177 630	0.01
500 000	PROLOGIS EURO FINANCE LLC 1.5% 08/02/2034	EUR	382 572	407 885	0.03
100 000	PROLOGIS EURO FINANCE LLC 1.5% 10/09/2049	EUR	62 214	61 019	0.00
2 050 000	PROLOGIS EURO FINANCE LLC 1.875% 05/01/2029	EUR	1 841 790	1 906 931	0.15
100 000	PROLOGIS EURO FINANCE LLC 4.25% 31/01/2043	EUR	90 311	100 809	0.01
100 000	PROLOGIS EURO FINANCE LLC 4.625% 23/05/2033	EUR	100 862	106 708	0.01
1 271 000	PROLOGIS LP 3% 02/06/2026	EUR	1 320 286	1 255 748	0.10
600 000	PUBLIC STORAGE OPERATING CO 0.875% 24/01/2032	EUR	454 019	496 074	0.04
1 600 000	PUBLICIS GROUPE SA 1.625% 16/12/2024	EUR	1 550 521	1 568 032	0.12
151 000	PVH CORP - REGS - 3.125% 15/12/2027	EUR	147 681	147 870	0.01
100 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	86 794	93 205	0.01
600 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	445 935	490 578	0.04
600 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	518 822	548 652	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 5.23% 01/11/2027	EUR	308 502	318 030	0.03
150 000	RCI BANQUE SA 0.5% 14/07/2025	EUR	141 355	143 301	0.01
100 000	RCI BANQUE SA 4.625% 13/07/2026	EUR	100 304	102 226	0.01
500 000	RCI BANQUE SA 4.75% 06/07/2027	EUR	506 680	521 840	0.04
700 000	RCI BANQUE SA 4.875% 14/06/2028	EUR	709 296	736 645	0.06
100 000	REALTY INCOME CORP 4.875% 06/07/2030	EUR	100 218	105 912	0.01
100 000	REALTY INCOME CORP 5.125% 06/07/2034	EUR	100 001	110 393	0.01
273 000	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV - REGS - 0.375% 19/05/2026	EUR	258 847	257 461	0.02
1 200 000	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	1 080 465	1 085 328	0.09
1 600 000	RED ELECTRICA FINANCIACIONES SAU 0.5% 24/05/2033	EUR	1 236 032	1 311 520	0.10
1 000 000	RED ELECTRICA FINANCIACIONES SAU 1.25% 13/03/2027	EUR	937 277	953 990	0.08
400 000	REDEIA CORP SA FRN 30/12/2099	EUR	394 236	407 156	0.03
1 600 000	RELX CAPITAL INC 1.3% 12/05/2025	EUR	1 556 681	1 554 624	0.12
2 500 000	RELX FINANCE BV 0.5% 10/03/2028	EUR	2 173 974	2 267 175	0.18
1 250 000	RELX FINANCE BV 0.875% 10/03/2032	EUR	1 024 581	1 054 738	0.08
951 000	RELX FINANCE BV 1.375% 12/05/2026	EUR	921 359	918 761	0.07
1 700 000	RELX FINANCE BV 1.5% 13/05/2027	EUR	1 577 821	1 627 444	0.13
400 000	RELX FINANCE BV 3.75% 12/06/2031	EUR	396 070	416 024	0.03
500 000	RENTOKIL INITIAL FINANCE BV 4.375% 27/06/2030	EUR	518 036	528 445	0.04
736 000	RENTOKIL INITIAL PLC 0.5% 14/10/2028	EUR	622 366	651 964	0.05
1 200 000	RENTOKIL INITIAL PLC 0.875% 30/05/2026	EUR	1 099 902	1 135 632	0.09
850 000	REVVITY INC 1.875% 19/07/2026	EUR	795 446	818 848	0.07
100 000	RICHEMONT INTERNATIONAL HOLDING SA 0.75% 26/05/2028	EUR	88 412	91 773	0.01
200 000	RICHEMONT INTERNATIONAL HOLDING SA 1% 26/03/2026	EUR	187 985	191 744	0.02
138 000	RICHEMONT INTERNATIONAL HOLDING SA 1.5% 26/03/2030	EUR	123 684	127 636	0.01
200 000	ROBERT BOSCH GMBH 4% 02/06/2035	EUR	199 927	211 930	0.02
200 000	ROBERT BOSCH GMBH 4.375% 02/06/2043	EUR	199 548	214 598	0.02
2 616 000	ROCHE FINANCE EUROPE BV 0.875% 25/02/2025	EUR	2 550 121	2 554 209	0.19
1 600 000	ROCHE FINANCE EUROPE BV 3.355% 27/02/2035	EUR	1 633 285	1 669 760	0.13
100 000	ROYAL BANK OF CANADA 2.125% 26/04/2029	EUR	89 268	94 232	0.01
600 000	RWE AG 0.5% 26/11/2028	EUR	506 869	534 936	0.04
500 000	RWE AG 1% 26/11/2033	EUR	368 646	399 350	0.03
1 200 000	RWE AG 2.125% 24/05/2026	EUR	1 148 223	1 173 324	0.09
1 200 000	RWE AG 2.75% 24/05/2030	EUR	1 112 345	1 160 628	0.09
500 000	RWE AG 3.625% 13/02/2029	EUR	495 524	516 005	0.04
650 000	RWE AG 4.125% 13/02/2035	EUR	639 509	675 129	0.05
300 000	SAGAX AB 1.125% 30/01/2027	EUR	246 822	269 817	0.02
500 000	SAGAX AB 2.25% 13/03/2025	EUR	469 346	486 325	0.04
431 000	SAGAX EURO MTN NL BV 1% 17/05/2029	EUR	329 298	352 351	0.03
1 200 000	SAGE GROUP PLC 3.82% 15/02/2028	EUR	1 188 322	1 234 176	0.10
1 256 000	SAMPO OYJ FRN 03/09/2052	EUR	988 426	1 055 480	0.08
1 400 000	SAMPO OYJ FRN 23/05/2049	EUR	1 254 425	1 317 708	0.10
900 000	SAMPO OYJ 1.625% 21/02/2028	EUR	843 180	869 400	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 200 000	SAMPO OYJ 2.25% 27/09/2030	EUR	1 131 688	1 179 924	0.09
600 000	SANEF SA 0.95% 19/10/2028	EUR	507 523	541 272	0.04
600 000	SANOFI SA 0.5% 13/01/2027	EUR	579 441	563 034	0.04
500 000	SANOFI SA 0.875% 06/04/2025	EUR	493 590	485 140	0.04
700 000	SANOFI SA 0.875% 21/03/2029	EUR	629 382	639 982	0.05
200 000	SANOFI SA 1.125% 05/04/2028	EUR	207 673	187 882	0.01
500 000	SANOFI SA 1.25% 06/04/2029	EUR	449 286	465 340	0.04
1 600 000	SANOFI SA 1.375% 21/03/2030	EUR	1 576 753	1 477 600	0.12
600 000	SANOFI SA 1.5% 01/04/2030	EUR	573 609	557 694	0.04
1 100 000	SANOFI SA 1.75% 10/09/2026	EUR	1 093 691	1 070 718	0.09
600 000	SANOFI 1% 01/04/2025	EUR	581 492	582 828	0.05
900 000	SANOFI 1% 21/03/2026	EUR	889 408	864 675	0.07
1 400 000	SANOFI 1.25% 21/03/2034	EUR	1 174 540	1 217 650	0.10
500 000	SANOFI 1.5% 22/09/2025	EUR	524 844	487 220	0.04
3 600 000	SANOFI 1.875% 21/03/2038	EUR	3 096 489	3 174 336	0.24
200 000	SANTANDER CONSUMER BANK AS 0.125% 25/02/2025	EUR	185 974	191 934	0.02
200 000	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	191 992	193 394	0.02
100 000	SANTANDER CONSUMER FINANCE SA 4.125% 05/05/2028	EUR	98 402	103 305	0.01
1 800 000	SAP SE 0.125% 18/05/2026	EUR	1 664 499	1 693 530	0.13
1 800 000	SAP SE 0.375% 18/05/2029	EUR	1 583 808	1 601 262	0.13
2 400 000	SAP SE 0.75% 10/12/2024	EUR	2 318 809	2 336 016	0.19
1 324 000	SAP SE 1% 01/04/2025	EUR	1 294 646	1 296 448	0.10
1 500 000	SAP SE 1% 13/03/2026	EUR	1 416 939	1 445 355	0.12
700 000	SAP SE 1.25% 10/03/2028	EUR	688 940	663 243	0.05
1 400 000	SAP SE 1.375% 13/03/2030	EUR	1 252 461	1 295 966	0.10
2 800 000	SAP SE 1.625% 10/03/2031	EUR	2 596 439	2 612 036	0.20
2 476 000	SAP SE 1.75% 22/02/2027	EUR	2 410 101	2 454 903	0.19
100 000	SARTORIUS FINANCE BV 4.875% 14/09/2035	EUR	99 178	105 440	0.01
550 000	SATO OYJ 1.375% 24/02/2028	EUR	413 278	458 832	0.04
100 000	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2 1.45% 28/03/2029	EUR	81 891	88 099	0.01
139 000	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2 1.75% 11/04/2028	EUR	140 193	126 673	0.01
800 000	SCHNEIDER ELECTRIC SE 0.875% 11/03/2025	EUR	774 606	779 240	0.06
100 000	SCHNEIDER ELECTRIC SE 0.875% 13/12/2026	EUR	106 043	95 170	0.01
200 000	SCHNEIDER ELECTRIC SE 1% 09/04/2027	EUR	193 577	189 418	0.02
1 300 000	SCHNEIDER ELECTRIC SE 1.375% 21/06/2027	EUR	1 246 600	1 239 914	0.10
1 500 000	SCHNEIDER ELECTRIC SE 1.5% 15/01/2028	EUR	1 394 589	1 429 545	0.11
200 000	SCHNEIDER ELECTRIC SE 3.25% 09/11/2027	EUR	196 492	203 080	0.02
800 000	SCOR SE FRN 08/06/2046	EUR	765 645	777 320	0.06
100 000	SCOR SE FRN 17/09/2051	EUR	71 495	79 115	0.01
700 000	SCOR SE FRN 27/05/2048	EUR	658 024	689 157	0.05
897 000	SECURITAS AB 0.25% 22/02/2028	EUR	723 932	790 383	0.06
800 000	SECURITAS AB 1.25% 06/03/2025	EUR	757 130	774 488	0.06
2 000 000	SECURITAS TREASURY IRELAND DAC 4.25% 04/04/2027	EUR	1 997 787	2 038 180	0.16
1 900 000	SECURITAS TREASURY IRELAND DAC 4.375% 06/03/2029	EUR	1 895 624	1 964 809	0.16

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	SEGRO CAPITAL SARL 0.5% 22/09/2031	EUR	364 892	392 815	0.03
2 000 000	SEGRO CAPITAL SARL 1.25% 23/03/2026	EUR	1 855 862	1 912 440	0.15
650 000	SEGRO CAPITAL SARL 1.875% 23/03/2030	EUR	578 826	596 570	0.05
1 768 000	SES SA 0.875% 04/11/2027	EUR	1 599 564	1 600 128	0.13
1 800 000	SES SA 1.625% 22/03/2026	EUR	1 676 382	1 714 842	0.14
800 000	SES SA 2% 02/07/2028	EUR	711 472	753 248	0.06
750 000	SES SA 3.5% 14/01/2029	EUR	703 180	739 020	0.06
1 000 000	SGS NEDERLAND HOLDING BV 0.125% 21/04/2027	EUR	869 805	907 800	0.07
600 000	SIEMENS ENERGY FINANCE BV 4% 05/04/2026	EUR	601 288	592 080	0.05
700 000	SIEMENS ENERGY FINANCE BV 4.25% 05/04/2029	EUR	702 746	681 653	0.05
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 20/02/2032	EUR	90 822	82 808	0.01
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.9% 28/02/2028	EUR	93 392	93 472	0.01
162 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1% 06/09/2027	EUR	158 954	154 201	0.01
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.25% 25/02/2035	EUR	78 943	83 444	0.01
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 28/02/2039	EUR	88 755	82 890	0.01
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3% 08/09/2033	EUR	98 143	100 006	0.01
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.625% 24/02/2043	EUR	97 133	104 057	0.01
1 600 000	SIGNIFY NV 2.375% 11/05/2027	EUR	1 564 003	1 551 600	0.12
101 000	SIKA CAPITAL BV 0.875% 29/04/2027	EUR	99 378	94 386	0.01
176 000	SIKA CAPITAL BV 1.5% 29/04/2031	EUR	168 159	158 430	0.01
1 000 000	SIMON INTERNATIONAL FINANCE SCA 1.125% 19/03/2033	EUR	740 670	807 910	0.06
300 000	SIMON INTERNATIONAL FINANCE SCA 1.25% 13/05/2025	EUR	283 178	289 503	0.02
100 000	SIRIUS REAL ESTATE LTD 1.125% 22/06/2026	EUR	86 541	90 163	0.01
200 000	SKANDINAVISKA ENSKILDA BANKEN AB FRN 03/11/2031	EUR	170 230	182 050	0.01
1 200 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 09/08/2027	EUR	1 073 023	1 091 616	0.09
200 000	SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11/11/2026	EUR	186 980	192 068	0.02
800 000	SKANDINAVISKA ENSKILDA BANKEN AB 4% 09/11/2026	EUR	810 143	813 984	0.06
1 001 000	SKANDINAVISKA ENSKILDA BANKEN AB 4.125% 29/06/2027	EUR	1 012 548	1 031 050	0.08
200 000	SKANDINAVISKA ENSKILDA BANKEN AB 4.375% 06/11/2028	EUR	200 795	207 484	0.02
160 000	SKY LTD 2.25% 17/11/2025	EUR	172 264	157 301	0.01
100 000	SMITHS GROUP PLC 2% 23/02/2027	EUR	93 939	96 909	0.01
150 000	SMURFIT KAPPA TREASURY ULC 1.5% 15/09/2027	EUR	140 180	140 849	0.01
1 500 000	SOCIETE FONCIERE LYONNAISE SA 0.5% 21/04/2028	EUR	1 289 805	1 345 710	0.11
1 700 000	SOCIETE FONCIERE LYONNAISE SA 1.5% 05/06/2027	EUR	1 535 916	1 628 192	0.13
1 800 000	SOCIETE FONCIERE LYONNAISE SA 1.5% 29/05/2025	EUR	1 713 193	1 751 058	0.14
400 000	SOCIETE GENERALE SA FRN 02/12/2027	EUR	352 861	366 700	0.03
300 000	SOCIETE GENERALE SA FRN 06/09/2032	EUR	302 688	311 373	0.02
300 000	SOCIETE GENERALE SA FRN 06/12/2030	EUR	298 223	304 935	0.02
100 000	SOCIETE GENERALE SA FRN 12/06/2029	EUR	90 708	86 721	0.01
700 000	SOCIETE GENERALE SA FRN 21/04/2026	EUR	674 921	675 647	0.05
1 000 000	SOCIETE GENERALE SA FRN 22/09/2028	EUR	892 441	907 580	0.07
1 000 000	SOCIETE GENERALE SA FRN 28/09/2029	EUR	1 024 810	1 042 080	0.08
300 000	SOCIETE GENERALE SA FRN 30/06/2031	EUR	281 860	275 823	0.02
1 000 000	SOCIETE GENERALE SA 0.75% 25/01/2027	EUR	900 263	919 740	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 000 000	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	925 780	939 620	0.07
700 000	SOCIETE GENERALE SA 0.875% 24/09/2029	EUR	627 416	598 787	0.05
1 600 000	SOCIETE GENERALE SA 1.125% 23/01/2025	EUR	1 576 009	1 554 976	0.12
900 000	SOCIETE GENERALE SA 1.25% 12/06/2030	EUR	817 530	774 036	0.06
400 000	SOCIETE GENERALE SA 1.375% 13/01/2028	EUR	414 869	370 992	0.03
1 100 000	SOCIETE GENERALE SA 1.75% 22/03/2029	EUR	1 115 808	999 647	0.08
700 000	SOCIETE GENERALE SA 2.125% 27/09/2028	EUR	735 359	661 318	0.05
2 300 000	SOCIETE GENERALE SA 2.625% 27/02/2025	EUR	2 287 323	2 266 213	0.18
300 000	SOCIETE GENERALE SA 4% 16/11/2027	EUR	299 361	307 146	0.02
300 000	SOCIETE GENERALE SA 4.125% 02/06/2027	EUR	300 786	307 752	0.02
400 000	SOCIETE GENERALE 5.625% 02/06/2033	EUR	394 093	426 476	0.03
2 300 000	SODEXO SA 0.75% 14/04/2027	EUR	2 107 002	2 181 343	0.17
2 100 000	SODEXO SA 0.75% 27/04/2025	EUR	2 000 956	2 029 167	0.16
1 600 000	SODEXO SA 1% 17/07/2028	EUR	1 432 336	1 470 752	0.12
2 400 000	SODEXO SA 1% 27/04/2029	EUR	2 114 934	2 180 160	0.17
1 266 000	SODEXO SA 2.5% 24/06/2026	EUR	1 230 856	1 246 402	0.10
500 000	SOGECAP SA FRN PERPETUAL	EUR	478 783	492 770	0.04
272 000	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	231 958	239 020	0.02
600 000	SPAREBANK 1 OESTLANDET 1.75% 27/04/2027	EUR	559 608	570 612	0.05
300 000	SPAREBANK 1 SR-BANK ASA FRN 15/07/2027	EUR	263 558	274 920	0.02
493 000	SPAREBANK 1 SR-BANK ASA 0.25% 09/11/2026	EUR	434 468	453 018	0.04
500 000	SPAREBANK 1 SR-BANK ASA 2.875% 20/09/2025	EUR	489 251	495 450	0.04
980 000	SPAREBANK 1 SR-BANK ASA 3.75% 23/11/2027	EUR	971 649	997 238	0.08
600 000	SPAREBANK 1 SR-BANK ASA 4.875% 24/08/2028	EUR	604 241	631 632	0.05
100 000	SSE PLC FRN PERPETUAL (ISIN XS2195190520)	EUR	92 266	94 801	0.01
600 000	SSE PLC 0.875% 06/09/2025	EUR	563 733	576 324	0.05
600 000	SSE PLC 1.375% 04/09/2027	EUR	551 952	567 048	0.05
900 000	SSE PLC 2.875% 01/08/2029	EUR	878 113	890 163	0.07
500 000	SSE PLC 4% 05/09/2031	EUR	496 939	522 665	0.04
60 000	STANDARD CHARTERED PLC FRN 03/10/2027	EUR	64 169	56 876	0.00
100 000	STANDARD CHARTERED PLC FRN 17/11/2029	EUR	82 453	87 014	0.01
139 000	STORA ENSO OYJ 0.625% 02/12/2030	EUR	118 784	113 156	0.01
200 000	STOREBRAND LIVSFORSIKRING AS FRN 30/09/2051	EUR	153 244	159 350	0.01
100 000	STRYKER CORP 0.75% 01/03/2029	EUR	84 678	88 922	0.01
200 000	STRYKER CORP 1% 03/12/2031	EUR	158 024	169 130	0.01
100 000	SUDZUCKER INTERNATIONAL FINANCE BV 1% 28/11/2025	EUR	93 494	95 218	0.01
339 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.632% 23/10/2029	EUR	303 149	290 045	0.02
100 000	SVENSKA HANDELSBANKEN AB FRN 16/08/2034	EUR	105 315	104 831	0.01
550 000	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	466 257	486 547	0.04
114 000	SVENSKA HANDELSBANKEN AB 0.05% 03/09/2026	EUR	114 366	104 850	0.01
100 000	SVENSKA HANDELSBANKEN AB 0.05% 06/09/2028	EUR	83 023	87 023	0.01
300 000	SVENSKA HANDELSBANKEN AB 0.125% 03/11/2026	EUR	266 491	275 700	0.02
100 000	SVENSKA HANDELSBANKEN AB 0.5% 18/02/2030	EUR	78 612	84 682	0.01
700 000	SVENSKA HANDELSBANKEN AB 2.625% 05/09/2029	EUR	676 499	683 725	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
973 000	SWEDBANK AB FRN 20/05/2027	EUR	923 844	898 877	0.07
100 000	SWEDBANK AB FRN 23/08/2032	EUR	95 714	97 757	0.01
200 000	SWEDBANK AB 3.75% 14/11/2025	EUR	200 616	201 706	0.02
800 000	SWEDBANK AB 4.25% 11/07/2028	EUR	807 095	821 904	0.07
702 000	SWISS LIFE FINANCE I LTD 0.5% 15/09/2031	EUR	576 774	569 266	0.05
200 000	SWISS RE FINANCE LUXEMBOURG SA FRN 30/04/2050	EUR	188 438	185 262	0.01
1 800 000	SWISS RE FINANCE UK PLC FRN 04/06/2052	EUR	1 493 037	1 595 754	0.13
500 000	SYDBANK AS FRN 06/09/2028	EUR	500 515	516 495	0.04
1 702 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 2.25% 21/11/2026	EUR	1 734 072	1 662 888	0.13
1 367 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 3% 21/11/2030	EUR	1 347 572	1 348 286	0.11
100 000	TAKEDA PHARMACEUTICAL CO LTD 0.75% 09/07/2027	EUR	96 246	92 615	0.01
200 000	TAKEDA PHARMACEUTICAL CO LTD 1% 09/07/2029	EUR	171 966	178 210	0.01
159 000	TAKEDA PHARMACEUTICAL CO LTD 1.375% 09/07/2032	EUR	159 727	136 044	0.01
2 648 000	TAKEDA PHARMACEUTICAL 2% 09/07/2040	EUR	2 070 569	2 100 869	0.17
600 000	TALANX AG FRN 01/12/2042	EUR	455 809	496 170	0.04
400 000	TALANX AG FRN 05/12/2047	EUR	367 327	373 040	0.03
300 000	TALANX AG 2.5% 23/07/2026	EUR	288 879	294 552	0.02
200 000	TALANX AG 4% 25/10/2029	EUR	200 498	208 306	0.02
1 250 000	TDC NET A/S 5.056% 31/05/2028	EUR	1 246 205	1 299 025	0.10
1 000 000	TDC NET A/S 5.618% 06/02/2030	EUR	993 330	1 030 330	0.08
200 000	TDC NET A/S 6.5% 01/06/2031	EUR	200 000	211 882	0.02
850 000	TELEFONAKTIEBOLAGET LM ERICSSON 1% 26/05/2029	EUR	673 507	720 137	0.06
500 000	TELEFONAKTIEBOLAGET LM ERICSSON 1.125% 08/02/2027	EUR	437 341	461 965	0.04
600 000	TELEFONICA EMISIONES SA 0.664% 03/02/2030	EUR	506 261	518 472	0.04
1 000 000	TELEFONICA EMISIONES SA 1.201% 21/08/2027	EUR	973 428	933 320	0.07
800 000	TELEFONICA EMISIONES SA 1.447% 22/01/2027	EUR	782 933	763 104	0.06
1 000 000	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	993 238	965 110	0.08
800 000	TELEFONICA EMISIONES SA 1.495% 11/09/2025	EUR	774 083	777 408	0.06
400 000	TELEFONICA EMISIONES SA 1.528% 17/01/2025	EUR	390 884	391 364	0.03
1 100 000	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	1 078 146	1 040 534	0.08
2 700 000	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	2 450 030	2 542 131	0.19
800 000	TELEFONICA EMISIONES SA 1.807% 21/05/2032	EUR	777 800	718 128	0.06
2 200 000	TELEFONICA EMISIONES SA 1.93% 17/10/2031	EUR	1 921 838	2 009 348	0.16
300 000	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	219 039	240 537	0.02
400 000	TELEFONICA EMISIONES SA 2.318% 17/10/2028	EUR	391 816	385 540	0.03
700 000	TELEFONICA EMISIONES SA 2.592% 25/05/2031	EUR	685 620	672 609	0.05
600 000	TELEFONICA EMISIONES SA 2.932% 17/10/2029	EUR	666 060	593 532	0.05
613 000	TELEFONICA EUROPE BV 5.875% 14/02/2033	EUR	744 216	735 998	0.06
1 800 000	TELEKOM FINANZMANAGEMENT GMBH 1.5% 07/12/2026	EUR	1 680 645	1 734 030	0.14
500 000	TELEPERFORMANCE SE 1.875% 02/07/2025	EUR	509 802	484 510	0.04
800 000	TELE2 AB 0.75% 23/03/2031	EUR	618 835	668 776	0.05
1 607 000	TELE2 AB 2.125% 15/05/2028	EUR	1 512 128	1 538 590	0.12
1 400 000	TELE2 AB 3.75% 22/11/2029	EUR	1 368 957	1 436 820	0.11
550 000	TELIA CO AB FRN 11/05/2081	EUR	491 688	510 813	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
149 000	TELIA CO AB FRN 30/06/2083	EUR	134 602	137 081	0.01
200 000	TELIA CO AB 0.125% 27/11/2030	EUR	156 938	163 546	0.01
700 000	TELIA CO AB 1.625% 23/02/2035	EUR	547 510	591 675	0.05
700 000	TELIA CO AB 2.125% 20/02/2034	EUR	659 732	631 379	0.05
1 058 000	TELIA CO AB 3.5% 05/09/2033	EUR	1 040 264	1 085 064	0.09
476 000	TELIA CO AB 3.875% 01/10/2025	EUR	492 290	481 583	0.04
300 000	TELSTRA GROUP LTD 1.375% 26/03/2029	EUR	271 892	277 173	0.02
105 000	TERNA - RETE ELETTRICA NAZIONALE 0.375% 23/06/2029	EUR	92 399	90 657	0.01
100 000	TERNA - RETE ELETTRICA NAZIONALE 0.375% 25/09/2030	EUR	81 888	82 753	0.01
200 000	TERNA - RETE ELETTRICA NAZIONALE 1.375% 26/07/2027	EUR	183 820	188 488	0.02
200 000	TERNA - RETE ELETTRICA NAZIONALE 3.625% 21/04/2029	EUR	194 780	204 128	0.02
2 100 000	THAMES WATER UTILITIES FINANCE PLC 0.875% 31/01/2028	EUR	1 789 647	1 793 358	0.14
1 508 000	THAMES WATER UTILITIES FINANCE PLC 1.25% 31/01/2032	EUR	1 192 116	1 134 303	0.09
1 900 000	THAMES WATER UTILITIES FINANCE PLC 4% 18/04/2027	EUR	1 899 108	1 838 858	0.15
2 710 000	THAMES WATER UTILITIES FINANCE PLC 4.375% 18/01/2031	EUR	2 694 057	2 557 562	0.19
200 000	THERMO FISHER SCIENTIFIC FINANCE I BV 0.8% 18/10/2030	EUR	162 805	173 582	0.01
400 000	THERMO FISHER SCIENTIFIC FINANCE I BV 1.125% 18/10/2033	EUR	315 453	332 160	0.03
1 600 000	THERMO FISHER SCIENTIFIC FINANCE I BV 1.625% 18/10/2041	EUR	1 120 847	1 205 392	0.10
1 000 000	THERMO FISHER SCIENTIFIC FINANCE I BV 2% 18/10/2051	EUR	649 446	715 700	0.06
100 000	THERMO FISHER SCIENTIFIC INC 0.125% 01/03/2025	EUR	92 868	96 163	0.01
800 000	THERMO FISHER SCIENTIFIC INC 0.875% 01/10/2031	EUR	649 095	682 336	0.05
500 000	THERMO FISHER SCIENTIFIC INC 1.375% 12/09/2028	EUR	448 580	467 145	0.04
1 100 000	THERMO FISHER SCIENTIFIC INC 1.4% 23/01/2026	EUR	1 041 063	1 061 412	0.08
700 000	THERMO FISHER SCIENTIFIC INC 1.45% 16/03/2027	EUR	649 892	668 843	0.05
1 100 000	THERMO FISHER SCIENTIFIC INC 1.5% 01/10/2039	EUR	780 694	838 926	0.07
1 000 000	THERMO FISHER SCIENTIFIC INC 1.875% 01/10/2049	EUR	656 127	714 910	0.06
700 000	THERMO FISHER SCIENTIFIC INC 1.95% 24/07/2029	EUR	641 357	664 300	0.05
1 000 000	THERMO FISHER SCIENTIFIC INC 2% 15/04/2025	EUR	971 938	979 560	0.08
600 000	THERMO FISHER SCIENTIFIC INC 2.375% 15/04/2032	EUR	543 932	568 860	0.05
900 000	THERMO FISHER SCIENTIFIC INC 2.875% 24/07/2037	EUR	804 395	851 976	0.07
200 000	TORONTO-DOMINION BANK 1.952% 08/04/2030	EUR	175 508	183 590	0.01
200 000	TORONTO-DOMINION BANK 2.551% 03/08/2027	EUR	188 563	195 678	0.02
200 000	TOYOTA FINANCE AUSTRALIA LTD 0.064% 13/01/2025	EUR	191 550	193 008	0.02
148 000	TOYOTA MOTOR CREDIT CORP 0.125% 05/11/2027	EUR	144 453	132 805	0.01
100 000	TOYOTA MOTOR CREDIT CORP 4.05% 13/09/2029	EUR	103 097	104 915	0.01
685 000	TRANSURBAN FINANCE CO PTY LTD 1.45% 16/05/2029	EUR	630 291	623 980	0.05
600 000	TRANSURBAN FINANCE CO PTY LTD 1.75% 29/03/2028	EUR	540 775	565 248	0.05
500 000	TRANSURBAN FINANCE CO PTY LTD 2% 28/08/2025	EUR	520 028	488 515	0.04
338 000	TRANSURBAN FINANCE CO PTY LTD 3% 08/04/2030	EUR	324 962	330 699	0.03
200 000	TRANSURBAN FINANCE CO PTY LTD 4.225% 26/04/2033	EUR	199 164	210 496	0.02
100 000	TYCO ELECTRONICS GROUP SA 0% 14/02/2025	EUR	94 920	96 203	0.01
100 000	TYCO ELECTRONICS GROUP SA 0% 16/02/2029	EUR	83 732	86 416	0.01
447 000	UBS AG/LONDON 0.01% 29/06/2026	EUR	424 092	413 886	0.03
313 000	UBS AG/LONDON 0.01% 31/03/2026	EUR	292 246	291 553	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	UBS AG/LONDON 0.5% 31/03/2031	EUR	152 006	163 532	0.01
5 248 000	UBS GROUP AG FRN 02/04/2026	EUR	5 231 768	5 201 292	0.40
580 000	UBS GROUP AG FRN 02/04/2032	EUR	536 139	541 836	0.04
200 000	UBS GROUP AG FRN 03/11/2026	EUR	196 722	187 602	0.01
1 216 000	UBS GROUP AG FRN 05/11/2028	EUR	1 102 470	1 070 007	0.09
300 000	UBS GROUP AG FRN 11/01/2031	EUR	298 686	309 483	0.02
5 600 000	UBS GROUP AG FRN 13/10/2026	EUR	5 336 424	5 440 792	0.42
783 000	UBS GROUP AG FRN 14/01/2028	EUR	639 369	715 592	0.06
600 000	UBS GROUP AG FRN 15/06/2027	EUR	582 894	587 850	0.05
200 000	UBS GROUP AG FRN 15/06/2030	EUR	189 548	194 550	0.02
200 000	UBS GROUP AG FRN 17/03/2028	EUR	198 628	205 696	0.02
632 000	UBS GROUP AG FRN 17/03/2032	EUR	643 541	665 856	0.05
1 263 000	UBS GROUP AG FRN 24/06/2027	EUR	1 161 709	1 185 692	0.09
1 984 000	UBS GROUP AG FRN 29/01/2026	EUR	1 924 097	1 901 446	0.15
200 000	UBS GROUP AG 0.25% 24/02/2028	EUR	164 138	175 922	0.01
1 100 000	UBS GROUP AG 0.625% 18/01/2033	EUR	720 655	829 862	0.07
2 000 000	UBS GROUP AG 0.625% 24/02/2033	EUR	1 407 114	1 533 880	0.12
1 161 000	UBS GROUP AG 0.65% 10/09/2029	EUR	885 996	988 092	0.08
1 300 000	UBS GROUP AG 0.875% 03/11/2031	EUR	965 958	1 049 022	0.08
1 878 000	UBS GROUP AG 1.25% 01/09/2026	EUR	1 767 813	1 785 452	0.14
700 000	UNIBAIL-RODAMCO SE FRN PERPETUAL	EUR	592 487	614 677	0.05
1 765 000	UNIBAIL-RODAMCO SE 1.375% 09/03/2026	EUR	1 682 508	1 693 376	0.13
500 000	UNIBAIL-RODAMCO SE 1.375% 15/04/2030	EUR	440 354	440 435	0.04
900 000	UNIBAIL-RODAMCO SE 1.875% 15/01/2031	EUR	775 761	808 272	0.06
2 500 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	2 234 845	2 286 175	0.18
400 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.75% 25/10/2028	EUR	332 493	358 724	0.03
1 325 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.875% 21/02/2025	EUR	1 260 066	1 282 560	0.10
300 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.875% 29/03/2032	EUR	213 261	239 877	0.02
1 553 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 14/03/2025	EUR	1 473 690	1 503 444	0.12
2 100 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 27/02/2027	EUR	1 909 238	1 960 707	0.16
2 300 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.125% 15/09/2025	EUR	2 137 510	2 216 303	0.18
1 533 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.125% 28/04/2027	EUR	1 409 512	1 448 946	0.12
500 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.5% 22/02/2028	EUR	468 817	468 015	0.04
500 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.5% 29/05/2029	EUR	420 392	454 130	0.04
200 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.75% 01/07/2049	EUR	112 609	130 260	0.01
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 2% 29/05/2037	EUR	109 942	81 896	0.01
1 800 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.125% 09/04/2025	EUR	1 737 827	1 765 080	0.14
1 803 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.5% 04/06/2026	EUR	1 739 596	1 775 865	0.14
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.625% 09/04/2030	EUR	90 680	96 941	0.01
1 900 000	UNICAJA BANCO SA FRN 01/12/2026	EUR	1 711 007	1 795 120	0.14
700 000	UNICAJA BANCO SA FRN 21/02/2029	EUR	681 091	718 767	0.06
995 000	UNICREDIT SPA FRN 05/07/2029	EUR	926 819	884 674	0.07
800 000	UNICREDIT SPA FRN 14/02/2030	EUR	816 632	835 000	0.07
1 100 000	UNICREDIT SPA FRN 15/11/2027	EUR	1 143 230	1 165 373	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
239 000	UNICREDIT SPA FRN 16/06/2026	EUR	226 664	230 690	0.02
161 000	UNICREDIT SPA 0.5% 09/04/2025	EUR	154 301	154 708	0.01
100 000	UNICREDIT SPA 0.85% 19/01/2031	EUR	86 461	82 446	0.01
400 000	UNIQA INSURANCE GROUP AG FRN 09/12/2041	EUR	294 200	323 832	0.03
700 000	UNIQA INSURANCE GROUP AG FRN 27/07/2046	EUR	706 264	717 906	0.06
600 000	UNIQA INSURANCE GROUP AG 1.375% 09/07/2030	EUR	503 932	519 852	0.04
100 000	UNITED PARCEL SERVICE INC 1% 15/11/2028	EUR	87 389	92 093	0.01
124 000	UNITED PARCEL SERVICE INC 1.5% 15/11/2032	EUR	113 574	108 877	0.01
126 000	UNITED PARCEL SERVICE INC 1.625% 15/11/2025	EUR	125 684	122 652	0.01
1 400 000	UNIVERSAL MUSIC GROUP NV 3.75% 30/06/2032	EUR	1 364 914	1 442 014	0.11
300 000	UPJOHN FINANCE BV 1.362% 23/06/2027	EUR	266 982	278 526	0.02
3 800 000	UPJOHN FINANCE BV 1.908% 23/06/2032	EUR	2 968 988	3 191 278	0.24
1 000 000	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	823 523	871 250	0.07
100 000	VEOLIA ENVIRONNEMENT SA 0.8% 15/01/2032	EUR	84 266	83 442	0.01
100 000	VEOLIA ENVIRONNEMENT SA 1.25% 02/04/2027	EUR	91 709	94 789	0.01
200 000	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	179 416	187 052	0.01
100 000	VEOLIA ENVIRONNEMENT SA 6.125% 25/11/2033	EUR	116 973	124 329	0.01
800 000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	EUR	712 124	695 440	0.06
611 000	VERIZON COMMUNICATIONS INC 0.75% 22/03/2032	EUR	525 923	501 063	0.04
759 000	VERIZON COMMUNICATIONS INC 0.875% 02/04/2025	EUR	740 511	735 205	0.06
831 000	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	855 785	776 719	0.06
803 000	VERIZON COMMUNICATIONS INC 0.875% 19/03/2032	EUR	678 113	664 234	0.05
413 000	VERIZON COMMUNICATIONS INC 1.125% 19/09/2035	EUR	345 541	319 142	0.03
983 000	VERIZON COMMUNICATIONS INC 1.25% 08/04/2030	EUR	938 750	875 607	0.07
1 032 000	VERIZON COMMUNICATIONS INC 1.3% 18/05/2033	EUR	867 285	861 441	0.07
671 000	VERIZON COMMUNICATIONS INC 1.375% 02/11/2028	EUR	628 466	621 728	0.05
888 000	VERIZON COMMUNICATIONS INC 1.375% 27/10/2026	EUR	871 785	849 585	0.07
200 000	VERIZON COMMUNICATIONS INC 1.5% 19/09/2039	EUR	202 499	149 766	0.01
431 000	VERIZON COMMUNICATIONS INC 1.85% 18/05/2040	EUR	357 596	337 865	0.03
269 000	VERIZON COMMUNICATIONS INC 1.875% 26/10/2029	EUR	281 574	250 969	0.02
629 000	VERIZON COMMUNICATIONS INC 2.625% 01/12/2031	EUR	656 854	600 865	0.05
1 263 000	VERIZON COMMUNICATIONS INC 2.875% 15/01/2038	EUR	1 300 752	1 166 279	0.09
766 000	VERIZON COMMUNICATIONS INC 3.25% 17/02/2026	EUR	813 104	768 574	0.06
200 000	VERIZON COMMUNICATIONS INC 4.25% 31/10/2030	EUR	203 092	212 012	0.02
300 000	VERIZON COMMUNICATIONS INC 4.75% 31/10/2034	EUR	318 174	332 316	0.03
1 700 000	VESTAS WIND SYSTEMS A/S 4.125% 15/06/2026	EUR	1 717 113	1 728 339	0.14
1 400 000	VESTAS WIND SYSTEMS FINANCE BV 1.5% 15/06/2029	EUR	1 247 224	1 282 582	0.10
1 400 000	VESTAS WIND SYSTEMS FINANCE BV 2% 15/06/2034	EUR	1 172 725	1 225 014	0.10
145 000	VF CORP 0.625% 25/02/2032	EUR	122 645	101 628	0.01
100 000	VF CORP 4.125% 07/03/2026	EUR	99 840	98 926	0.01
300 000	VGP NV 1.5% 08/04/2029	EUR	203 185	233 001	0.02
500 000	VGP NV 1.625% 17/01/2027	EUR	423 340	437 895	0.03
600 000	VGP NV 2.25% 17/01/2030	EUR	427 654	472 008	0.04
500 000	VICINITY CENTRES TRUST 1.125% 07/11/2029	EUR	397 206	423 855	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 100 000	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE 1% 26/03/2036	EUR	770 022	879 857	0.07
700 000	VINCI SA 0% 27/11/2028	EUR	608 325	614 488	0.05
900 000	VINCI SA 1% 26/09/2025	EUR	880 918	870 732	0.07
1 600 000	VINCI SA 1.625% 18/01/2029	EUR	1 521 381	1 509 104	0.12
1 400 000	VINCI SA 1.75% 26/09/2030	EUR	1 373 059	1 301 132	0.10
2 100 000	VISA INC 2% 15/06/2029	EUR	1 954 308	2 019 255	0.16
1 800 000	VISA INC 2.375% 15/06/2034	EUR	1 635 136	1 719 594	0.14
600 000	VIVENDI SE 0.625% 11/06/2025	EUR	560 390	577 098	0.05
1 100 000	VIVENDI SE 1.125% 11/12/2028	EUR	1 091 805	1 042 822	0.08
604 000	VODAFONE GROUP PLC 0.9% 24/11/2026	EUR	558 065	572 628	0.05
804 000	VODAFONE GROUP PLC 1.125% 20/11/2025	EUR	826 842	773 971	0.06
300 000	VODAFONE GROUP PLC 1.5% 24/07/2027	EUR	278 642	286 317	0.02
1 300 000	VODAFONE GROUP PLC 1.6% 29/07/2031	EUR	1 288 349	1 164 800	0.09
961 000	VODAFONE GROUP PLC 1.625% 24/11/2030	EUR	944 410	871 598	0.07
504 000	VODAFONE GROUP PLC 1.875% 11/09/2025	EUR	502 601	491 274	0.04
557 000	VODAFONE GROUP PLC 1.875% 20/11/2029	EUR	567 940	519 915	0.04
1 100 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	1 138 950	1 079 155	0.09
177 000	VODAFONE GROUP PLC 2.5% 24/05/2039	EUR	152 343	154 427	0.01
622 000	VODAFONE GROUP PLC 2.875% 20/11/2037	EUR	592 060	573 913	0.05
160 000	VODAFONE INTERNATIONAL FINANCING DAC 4% 10/02/2043	EUR	153 990	162 086	0.01
100 000	VOLVO TREASURY AB 1.625% 18/09/2025	EUR	95 959	97 167	0.01
300 000	VONOVIA FINANCE BV 0.5% 14/09/2029	EUR	247 611	247 113	0.02
200 000	VONOVIA FINANCE BV 0.625% 07/10/2027	EUR	179 875	179 014	0.01
500 000	VONOVIA FINANCE BV 1% 09/07/2030	EUR	408 445	414 455	0.03
600 000	VONOVIA FINANCE BV 1.125% 08/09/2025	EUR	555 712	574 350	0.05
200 000	VONOVIA FINANCE BV 1.125% 14/09/2034	EUR	172 091	149 146	0.01
500 000	VONOVIA FINANCE BV 1.25% 06/12/2024	EUR	490 688	487 190	0.04
400 000	VONOVIA FINANCE BV 1.5% 10/06/2026	EUR	376 092	381 548	0.03
400 000	VONOVIA FINANCE BV 1.5% 14/01/2028	EUR	341 896	366 348	0.03
300 000	VONOVIA FINANCE BV 1.5% 22/03/2026	EUR	279 155	286 914	0.02
300 000	VONOVIA FINANCE BV 1.75% 25/01/2027	EUR	288 506	285 087	0.02
600 000	VONOVIA FINANCE BV 1.8% 29/06/2025	EUR	568 957	580 422	0.05
500 000	VONOVIA FINANCE BV 2.125% 22/03/2030	EUR	413 913	447 520	0.04
200 000	VONOVIA SE 0% 01/12/2025	EUR	196 400	186 478	0.01
100 000	VONOVIA SE 0.25% 01/09/2028	EUR	97 843	84 908	0.01
300 000	VONOVIA SE 0.625% 14/12/2029	EUR	228 765	247 449	0.02
400 000	VONOVIA SE 0.625% 24/03/2031	EUR	368 339	315 208	0.03
600 000	VONOVIA SE 0.75% 01/09/2032	EUR	539 559	455 910	0.04
400 000	VONOVIA SE 1% 16/06/2033	EUR	386 208	303 756	0.02
100 000	VONOVIA SE 1.625% 01/09/2051	EUR	52 886	57 871	0.00
200 000	VONOVIA SE 1.875% 28/06/2028	EUR	170 722	184 776	0.01
800 000	VONOVIA SE 2.375% 25/03/2032	EUR	669 609	701 424	0.06
700 000	VONOVIA SE 5% 23/11/2030	EUR	724 687	739 935	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
700 000	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	606 926	645 008	0.05
2 000 000	WALGREENS BOOTS ALLIANCE INC 2.125% 20/11/2026	EUR	1 869 726	1 861 960	0.15
3 000 000	WALMART INC 4.875% 21/09/2029	EUR	3 306 201	3 338 280	0.26
1 400 000	WELLCOME TRUST LTD 1.125% 21/01/2027	EUR	1 289 462	1 333 262	0.11
400 000	WELLS FARGO & CO FRN 04/05/2030	EUR	342 172	363 664	0.03
700 000	WELLS FARGO & CO 0.625% 14/08/2030	EUR	535 115	579 075	0.05
300 000	WELLS FARGO & CO 0.625% 25/03/2030	EUR	236 053	250 902	0.02
400 000	WELLS FARGO & CO 1% 02/02/2027	EUR	357 591	371 560	0.03
100 000	WELLS FARGO & CO 1.375% 26/10/2026	EUR	91 533	94 417	0.01
700 000	WENDEL SE 1% 01/06/2031	EUR	539 623	586 670	0.05
400 000	WENDEL SE 1.375% 18/01/2034	EUR	290 880	318 272	0.03
1 600 000	WENDEL SE 2.5% 09/02/2027	EUR	1 560 700	1 548 544	0.12
100 000	WENDEL SE 4.5% 19/06/2030	EUR	98 277	103 291	0.01
1 048 000	WESTPAC BANKING CORP FRN 13/05/2031	EUR	949 494	960 639	0.08
100 000	WESTPAC BANKING CORP 1.125% 05/09/2027	EUR	93 140	92 987	0.01
300 000	WESTPAC BANKING CORP 3.703% 16/01/2026	EUR	298 299	302 631	0.02
200 000	WESTPAC SECURITIES NZ LTD/LONDON 0.427% 14/12/2026	EUR	176 583	183 820	0.01
1 378 000	WOLTERS KLUWER NV 0.75% 03/07/2030	EUR	1 170 964	1 196 449	0.10
1 600 000	WOLTERS KLUWER NV 1.5% 22/03/2027	EUR	1 494 943	1 529 168	0.12
100 000	WOLTERS KLUWER NV 3.75% 03/04/2031	EUR	99 898	103 708	0.01
861 000	WOOLWORTHS GROUP LTD 0.375% 15/11/2028	EUR	702 130	740 236	0.06
1 300 000	WORLDLINE SA/FRANCE 0.875% 30/06/2027	EUR	1 186 091	1 173 822	0.09
1 800 000	WORLDLINE SA/FRANCE 4.125% 12/09/2028	EUR	1 780 375	1 780 740	0.14
300 000	WPC EUROBOND BV 0.95% 01/06/2030	EUR	255 999	249 108	0.02
100 000	WPC EUROBOND BV 1.35% 15/04/2028	EUR	85 488	91 504	0.01
200 000	WPC EUROBOND BV 2.25% 09/04/2026	EUR	187 870	193 562	0.02
1 300 000	WPP FINANCE DEUTSCHLAND GMBH 1.625% 23/03/2030	EUR	1 168 834	1 184 456	0.09
1 729 000	WPP FINANCE SA 2.25% 22/09/2026	EUR	1 661 525	1 693 192	0.13
2 000 000	WPP FINANCE SA 2.375% 19/05/2027	EUR	1 957 754	1 961 100	0.16
200 000	WPP FINANCE SA 4.125% 30/05/2028	EUR	199 562	206 298	0.02
1 600 000	WPP FINANCE 2016 1.375% 20/03/2025	EUR	1 525 301	1 555 456	0.12
100 000	YORKSHIRE BUILDING SOCIETY 0.625% 21/09/2025	EUR	92 191	94 935	0.01
200 000	ZIMMER BIOMET HOLDINGS INC 2.425% 13/12/2026	EUR	190 042	196 162	0.02
2 150 000	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO FRN 17/09/2050	EUR	1 745 455	1 871 296	0.15
1 400 000	3I GROUP PLC 4.875% 14/06/2029	EUR	1 374 072	1 463 182	0.12
Total Bonds			1 216 828 395	1 238 522 225	98.68
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 216 828 395	1 238 522 225	98.68
Total Investments			1 216 828 395	1 238 522 225	98.68

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Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	21.78	France	21.00
Investment Banking and Brokerage Services	21.58	United States of America	18.27
Telecommunications Service Providers	6.67	Netherlands	12.41
Real Estate Investment Trusts	6.49	Germany	9.49
Non-life Insurance	4.83	Spain	7.55
Software and Computer Services	4.48	United Kingdom	7.41
Industrial Transportation	3.80	Italy	2.80
Pharmaceuticals and Biotechnology	3.79	Luxembourg	2.73
Life Insurance	3.01	Sweden	2.71
Industrial Support Services	2.33	Denmark	2.36
Gas, Water and Multi-utilities	2.26	Switzerland	2.07
Real Estate Investment and Services	2.26	Belgium	1.87
Personal Care, Drug and Grocery Stores	1.99	Ireland	1.62
Medical Equipment and Services	1.83	Australia	1.44
Media	1.63	Japan	1.36
Travel and Leisure	1.46	Finland	1.00
Technology Hardware and Equipment	1.07	Austria	0.88
Consumer Services	1.01	Norway	0.74
Electronic and Electrical Equipment	0.99	Jersey	0.20
Electricity	0.97	Canada	0.19
Construction and Materials	0.95	Hong Kong (China)	0.17
Finance and Credit Services	0.75	Portugal	0.13
Health Care Providers	0.62	New Zealand	0.09
Telecommunications Equipment	0.49	Slovenia	0.07
Retailers	0.27	Liechtenstein	0.05
Aerospace and Defense	0.20	Singapore	0.05
Chemicals	0.17	Cayman Islands	0.01
Food Producers	0.16	Guernsey	0.01
General Industrials	0.16		
Personal Goods	0.16		
Alternative Energy	0.14		
Utilities	0.11		
Industrial Materials	0.09		
Automobiles and Parts	0.08		
Beverages	0.05		
Open-end and Miscellaneous Investment Vehicles	0.05		
Industrial Engineering	0.03		
Household Goods and Home Construction	0.02		
	98.68		98.68

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
100 000	ABB FINANCE BV 3.25% 16/01/2027	EUR	98 675	101 159	0.16
100 000	ABB FINANCE BV 3.375% 16/01/2031	EUR	98 972	102 554	0.16
100 000	ABBOTT IRELAND FINANCING DAC 1.5% 27/09/2026	EUR	94 092	96 505	0.15
100 000	ABBVIE INC 0.75% 18/11/2027	EUR	97 118	92 260	0.14
100 000	ABBVIE INC 2.125% 17/11/2028	EUR	114 120	96 366	0.15
100 000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	91 438	91 604	0.14
100 000	ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	EUR	95 647	96 555	0.15
100 000	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	EUR	100 085	93 894	0.15
100 000	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	EUR	94 530	97 412	0.15
100 000	ABERTIS INFRAESTRUCTURAS SA 3% 27/03/2031	EUR	95 546	95 337	0.15
100 000	ABERTIS INFRAESTRUCTURAS SA 4.125% 07/08/2029	EUR	97 098	102 714	0.16
100 000	ACCIONA ENERGIA FINANCIACION FILIALES SA 3.75% 25/04/2030	EUR	99 851	98 714	0.15
100 000	ACCOR SA 2.375% 29/11/2028	EUR	95 107	95 321	0.15
100 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV FRN 21/03/2082	EUR	78 799	86 789	0.14
100 000	ADIDAS AG 0.625% 10/09/2035	EUR	97 644	77 083	0.12
100 000	AIR LIQUIDE FINANCE SA 0.625% 20/06/2030	EUR	85 720	87 605	0.14
100 000	AIR LIQUIDE FINANCE SA 1% 08/03/2027	EUR	106 769	95 221	0.15
100 000	AIR LIQUIDE FINANCE SA 1.25% 13/06/2028	EUR	111 418	95 214	0.15
100 000	AIR LIQUIDE FINANCE SA 1.375% 02/04/2030	EUR	89 603	92 078	0.14
100 000	AIR PRODUCTS AND CHEMICALS INC 0.5% 05/05/2028	EUR	100 875	90 324	0.14
100 000	AIR PRODUCTS AND CHEMICALS INC 0.8% 05/05/2032	EUR	77 217	83 001	0.13
85 000	AKZO NOBEL NV 1.125% 08/04/2026	EUR	91 744	81 552	0.13
100 000	AKZO NOBEL NV 1.625% 14/04/2030	EUR	86 042	90 360	0.14
100 000	AMADEUS IT GROUP SA 2.875% 20/05/2027	EUR	97 617	99 125	0.15
100 000	AMERICAN HONDA FINANCE CORP 0.3% 07/07/2028	EUR	85 200	88 530	0.14
100 000	AMERICAN MEDICAL SYSTEMS EUROPE BV 0.75% 08/03/2025	EUR	95 709	96 673	0.15
100 000	AMERICAN MEDICAL SYSTEMS EUROPE BV 1.875% 08/03/2034	EUR	81 110	86 992	0.14
100 000	AMERICAN TOWER CORP 0.45% 15/01/2027	EUR	86 065	91 458	0.14
100 000	AMERICAN TOWER CORP 1% 15/01/2032	EUR	73 940	81 812	0.13
100 000	AMERICAN TOWER CORP 4.625% 16/05/2031	EUR	100 447	105 353	0.16
100 000	AMPHENOL TECHNOLOGIES HOLDING GMBH 0.75% 04/05/2026	EUR	92 546	94 831	0.15
100 000	AP MOLLER - MAERSK A/S 1.75% 16/03/2026	EUR	94 878	96 779	0.15
100 000	APA INFRASTRUCTURE LTD 1.25% 15/03/2033	EUR	72 862	80 691	0.13
100 000	APPLE INC 0% 15/11/2025	EUR	92 549	94 814	0.15
100 000	APPLE INC 0.5% 15/11/2031	EUR	80 364	85 197	0.13
100 000	APPLE INC 0.875% 24/05/2025	EUR	95 780	96 892	0.15
100 000	APPLE INC 1.625% 10/11/2026	EUR	94 739	97 128	0.15
121 000	APPLE INC 2% 17/09/2027	EUR	138 932	118 390	0.18
100 000	APRR SA 0.125% 18/01/2029	EUR	82 597	87 365	0.14
100 000	APRR SA 1.125% 09/01/2026	EUR	106 606	96 494	0.15
100 000	APRR SA 1.25% 18/01/2028	EUR	109 350	94 024	0.15
100 000	APRR SA 1.5% 17/01/2033	EUR	87 135	87 709	0.14
100 000	APRR SA 1.875% 03/01/2029	EUR	94 871	95 256	0.15
100 000	APRR SA 3.125% 24/01/2030	EUR	97 237	100 788	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	APTIV PLC 1.6% 15/09/2028	EUR	90 219	93 215	0.15
100 000	ARKEMA SA 0.75% 03/12/2029	EUR	102 142	87 398	0.14
100 000	ARKEMA SA 4.25% 20/05/2030	EUR	102 677	104 400	0.16
100 000	ASML HOLDING NV 0.25% 25/02/2030	EUR	83 257	85 866	0.13
100 000	ASML HOLDING NV 1.375% 07/07/2026	EUR	108 686	96 406	0.15
100 000	ASML HOLDING NV 1.625% 28/05/2027	EUR	93 851	96 074	0.15
100 000	ASML HOLDING NV 3.5% 06/12/2025	EUR	99 255	100 796	0.16
100 000	ASSA ABLOY AB 3.875% 13/09/2030	EUR	99 420	105 003	0.16
100 000	ASTM SPA 1.5% 25/01/2030	EUR	81 043	86 947	0.14
100 000	ASTM SPA 2.375% 25/11/2033	EUR	77 218	83 904	0.13
100 000	ASTRAZENECA PLC 0.375% 03/06/2029	EUR	82 571	87 985	0.14
100 000	ASTRAZENECA PLC 3.625% 03/03/2027	EUR	100 980	102 301	0.16
100 000	ASTRAZENECA PLC 3.75% 03/03/2032	EUR	105 404	105 270	0.16
100 000	AT&T INC 0.25% 04/03/2026	EUR	89 742	93 877	0.15
200 000	AT&T INC 1.6% 19/05/2028	EUR	178 478	187 722	0.29
100 000	AT&T INC 1.8% 05/09/2026	EUR	96 272	96 534	0.15
100 000	AT&T INC 1.8% 14/09/2039	EUR	70 796	76 167	0.12
100 000	AT&T INC 2.05% 19/05/2032	EUR	83 782	90 280	0.14
100 000	AT&T INC 2.35% 05/09/2029	EUR	92 435	95 831	0.15
100 000	AT&T INC 2.6% 19/05/2038	EUR	77 648	85 786	0.13
200 000	AT&T INC 3.15% 04/09/2036	EUR	176 957	186 270	0.29
100 000	AT&T INC 3.5% 17/12/2025	EUR	99 687	100 227	0.16
100 000	AT&T INC 3.55% 17/12/2032	EUR	99 010	100 289	0.16
100 000	AT&T INC 3.55% 18/11/2025	EUR	99 937	100 546	0.16
100 000	AT&T INC 4.3% 18/11/2034	EUR	102 120	105 663	0.16
100 000	AUSNET SERVICES HOLDINGS PTY LTD 0.625% 25/08/2030	EUR	79 172	84 268	0.13
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1% 13/05/2026	EUR	106 481	95 539	0.15
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.25% 18/01/2027	EUR	95 100	95 415	0.15
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 21/02/2031	EUR	85 859	89 857	0.14
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 22/01/2030	EUR	87 361	91 896	0.14
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 2.75% 02/09/2032	EUR	94 547	97 057	0.15
100 000	BASF SE 0.25% 05/06/2027	EUR	88 589	91 587	0.14
100 000	BASF SE 0.75% 17/03/2026	EUR	93 605	95 009	0.15
50 000	BASF SE 0.875% 06/10/2031	EUR	40 596	43 140	0.07
100 000	BASF SE 0.875% 15/11/2027	EUR	89 907	92 624	0.14
100 000	BASF SE 1.5% 17/03/2031	EUR	88 700	90 075	0.14
100 000	BASF SE 1.5% 22/05/2030	EUR	100 212	91 988	0.14
50 000	BASF SE 1.625% 15/11/2037	EUR	37 336	41 435	0.06
100 000	BASF SE 3.125% 29/06/2028	EUR	99 941	101 193	0.16
100 000	BAXTER INTERNATIONAL INC 1.3% 15/05/2029	EUR	83 941	89 756	0.14
100 000	BECTON DICKINSON EURO FINANCE SARL 0.334% 13/08/2028	EUR	83 938	88 058	0.14
100 000	BECTON DICKINSON EURO FINANCE SARL 1.213% 12/02/2036	EUR	71 138	77 367	0.12
100 000	BECTON DICKINSON EURO FINANCE SARL 1.336% 13/08/2041	EUR	68 848	68 775	0.11
100 000	BECTON DICKINSON EURO FINANCE SARL 3.553% 13/09/2029	EUR	98 173	102 081	0.16

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	BERTELSMANN SE & CO KGAA 2% 01/04/2028	EUR	111 020	95 956	0.15
100 000	BERTELSMANN SE & CO KGAA 3.5% 29/05/2029	EUR	100 702	101 319	0.16
163 000	BMW FINANCE NV 0% 11/01/2026	EUR	154 822	153 869	0.24
50 000	BMW FINANCE NV 0.375% 14/01/2027	EUR	48 596	46 658	0.07
100 000	BMW FINANCE NV 0.5% 22/02/2025	EUR	95 520	96 650	0.15
100 000	BMW FINANCE NV 0.75% 13/07/2026	EUR	92 069	94 761	0.15
50 000	BMW FINANCE NV 0.875% 03/04/2025	EUR	52 349	48 511	0.08
100 000	BMW FINANCE NV 1% 21/01/2025	EUR	96 590	97 366	0.15
100 000	BMW FINANCE NV 1% 22/05/2028	EUR	89 388	92 745	0.14
150 000	BMW FINANCE NV 1.125% 10/01/2028	EUR	135 550	140 463	0.22
150 000	BMW FINANCE NV 1.5% 06/02/2029	EUR	148 764	140 277	0.22
100 000	BMW FINANCE NV 3.25% 22/07/2030	EUR	99 500	102 231	0.16
50 000	BMW FINANCE NV 3.625% 22/05/2035	EUR	47 258	51 999	0.08
100 000	BOOKING HOLDINGS INC 0.1% 08/03/2025	EUR	100 260	96 100	0.15
100 000	BOOKING HOLDINGS INC 1.8% 03/03/2027	EUR	96 013	96 272	0.15
100 000	BOOKING HOLDINGS INC 4% 15/11/2026	EUR	101 891	102 733	0.16
100 000	BOOKING HOLDINGS INC 4.125% 12/05/2033	EUR	101 303	106 713	0.17
100 000	BOOKING HOLDINGS INC 4.25% 15/05/2029	EUR	103 712	105 826	0.17
100 000	BOOKING HOLDINGS INC 4.75% 15/11/2034	EUR	106 963	112 755	0.18
100 000	BORGWARNER INC 1% 19/05/2031	EUR	99 212	82 292	0.13
100 000	BOSTON SCIENTIFIC CORP 0.625% 01/12/2027	EUR	89 988	91 382	0.14
100 000	BOUYGUES SA 0.5% 11/02/2030	EUR	81 201	86 794	0.14
100 000	BOUYGUES SA 1.375% 07/06/2027	EUR	94 053	95 220	0.15
100 000	BOUYGUES SA 2.25% 29/06/2029	EUR	94 141	96 668	0.15
100 000	BOUYGUES SA 3.875% 17/07/2031	EUR	98 363	104 297	0.16
100 000	BOUYGUES SA 4.625% 07/06/2032	EUR	104 438	109 857	0.17
100 000	BOUYGUES SA 5.375% 30/06/2042	EUR	102 576	118 809	0.19
100 000	BRAMBLES FINANCE PLC 4.25% 22/03/2031	EUR	98 851	105 451	0.16
100 000	BRISTOL-MYERS SQUIBB CO 1.75% 15/05/2035	EUR	84 066	88 368	0.14
100 000	BRITISH TELECOMMUNICATIONS PLC - EMTN - 1.5% 23/06/2027	EUR	91 258	94 578	0.15
100 000	BRITISH TELECOMMUNICATIONS PLC 1.75% 10/03/2026	EUR	101 678	96 995	0.15
100 000	BRITISH TELECOMMUNICATIONS PLC 2.75% 30/08/2027	EUR	97 541	98 816	0.15
150 000	BRITISH TELECOMMUNICATIONS PLC 3.75% 13/05/2031	EUR	145 506	154 210	0.24
100 000	BRITISH TELECOMMUNICATIONS PLC 4.25% 06/01/2033	EUR	97 698	105 310	0.16
200 000	CA AUTO BANK SPA/IRELAND 4.375% 08/06/2026	EUR	201 758	203 154	0.32
100 000	CADENT FINANCE PLC 0.75% 11/03/2032	EUR	76 441	80 688	0.13
100 000	CAPGEMINI SE 1.625% 15/04/2026	EUR	93 718	96 838	0.15
100 000	CAPGEMINI SE 1.75% 18/04/2028	EUR	95 108	95 375	0.15
100 000	CAPGEMINI SE 2% 15/04/2029	EUR	111 551	95 693	0.15
100 000	CAPGEMINI SE 2.375% 15/04/2032	EUR	100 177	94 726	0.15
100 000	CARREFOUR SA 2.375% 30/10/2029	EUR	90 918	95 837	0.15
100 000	CARREFOUR SA 2.625% 15/12/2027	EUR	95 614	98 081	0.15
100 000	CARREFOUR SA 4.125% 12/10/2028	EUR	102 467	104 050	0.16
100 000	CARRIER GLOBAL CORP 4.5% 29/11/2032	EUR	102 408	106 990	0.17

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	CCEP FINANCE IRELAND DAC 0% 06/09/2025	EUR	91 376	94 578	0.15
160 000	CCEP FINANCE IRELAND DAC 1.5% 06/05/2041	EUR	159 002	118 660	0.19
100 000	CIE DE SAINT-GOBAIN SA 1.125% 23/03/2026	EUR	93 673	95 789	0.15
100 000	CIE DE SAINT-GOBAIN SA 1.375% 14/06/2027	EUR	92 566	94 834	0.15
100 000	CIE DE SAINT-GOBAIN SA 2.125% 10/06/2028	EUR	92 923	96 070	0.15
100 000	CIE DE SAINT-GOBAIN SA 2.375% 04/10/2027	EUR	113 942	98 050	0.15
100 000	CIE DE SAINT-GOBAIN 1.875% 15/03/2031	EUR	96 878	92 292	0.14
100 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.375% 07/02/2025	EUR	94 757	96 645	0.15
100 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1.125% 13/10/2027	EUR	106 432	94 100	0.15
100 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0% 02/11/2028	EUR	86 145	88 203	0.14
100 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.25% 02/11/2032	EUR	99 371	80 332	0.13
100 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.75% 03/09/2030	EUR	116 666	93 393	0.15
100 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	107 760	97 136	0.15
100 000	COCA-COLA CO 0.125% 15/03/2029	EUR	83 153	87 197	0.14
100 000	COCA-COLA CO 0.5% 09/03/2033	EUR	98 399	80 433	0.13
100 000	COCA-COLA CO 0.8% 15/03/2040	EUR	101 930	69 651	0.11
100 000	COCA-COLA CO 1% 09/03/2041	EUR	64 197	71 536	0.11
100 000	COCA-COLA CO 1.125% 09/03/2027	EUR	92 355	94 352	0.15
109 000	COCA-COLA CO 1.625% 09/03/2035	EUR	125 112	94 191	0.15
100 000	COCA-COLA ENTERPRISES INC 1.875% 18/03/2030	EUR	92 615	92 711	0.14
100 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.5% 08/11/2027	EUR	93 495	94 489	0.15
100 000	COCA-COLA EUROPEAN PARTNERS PLC 1.75% 27/03/2026	EUR	95 559	97 222	0.15
100 000	COCA-COLA HBC FINANCE BV 0.625% 21/11/2029	EUR	86 138	86 527	0.13
100 000	COCA-COLA HBC FINANCE BV 2.75% 23/09/2025	EUR	98 411	99 074	0.15
100 000	COFIROUTE SA 1% 19/05/2031	EUR	82 210	86 600	0.14
100 000	COLGATE-PALMOLIVE CO 0.3% 10/11/2029	EUR	84 111	87 422	0.14
100 000	COLGATE-PALMOLIVE CO 1.375% 06/03/2034	EUR	91 507	87 470	0.14
200 000	COLOPLAST FINANCE BV 2.25% 19/05/2027	EUR	191 117	194 090	0.30
100 000	COMCAST CORP 0% 14/09/2026	EUR	88 995	92 235	0.14
200 000	COMCAST CORP 0.75% 20/02/2032	EUR	167 005	168 172	0.26
100 000	COMPASS GROUP FINANCE NETHERLANDS BV 3% 08/03/2030	EUR	95 049	99 533	0.16
100 000	CONTINENTAL AG 2.5% 27/08/2026	EUR	97 132	98 803	0.15
50 000	CONTINENTAL AG 3.625% 30/11/2027	EUR	49 954	50 804	0.08
49 000	CONTINENTAL AG 4% 01/06/2028	EUR	48 586	50 565	0.08
100 000	COVESTRO AG 4.75% 15/11/2028	EUR	103 063	106 524	0.17
100 000	CRH FINANCE DAC 1.375% 18/10/2028	EUR	88 618	92 496	0.14
100 000	CRH FUNDING BV 1.625% 05/05/2030	EUR	87 369	91 107	0.14
100 000	CRH SMW FINANCE DAC 4% 11/07/2031	EUR	100 082	103 856	0.16
50 000	DAIMLER AG 0.75% 11/03/2033	EUR	44 302	41 258	0.06
94 000	DAIMLER AG 1.125% 06/11/2031	EUR	98 791	82 255	0.13
50 000	DAIMLER AG 2% 27/02/2031	EUR	46 562	47 808	0.07
100 000	DAIMLER AG 2.125% 03/07/2037	EUR	96 279	90 378	0.14
83 000	DAIMLER AG 2.375% 22/05/2030	EUR	94 700	80 068	0.12

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	DAIMLER INTERNATIONAL FINANCE BV 0.625% 06/05/2027	EUR	103 133	93 101	0.15
100 000	DAIMLER TRUCK INTERNATIONAL FINANCE BV 3.875% 19/06/2026	EUR	99 657	101 686	0.16
100 000	DAIMLER TRUCK INTERNATIONAL FINANCE BV 3.875% 19/06/2029	EUR	99 240	103 269	0.16
100 000	DANAHER CORP 2.1% 30/09/2026	EUR	110 125	97 770	0.15
100 000	DANONE SA 0% 01/12/2025	EUR	91 786	94 418	0.15
100 000	DANONE SA 0.52% 09/11/2030	EUR	79 966	84 879	0.13
200 000	DANONE SA 1.208% 03/11/2028	EUR	221 631	186 346	0.29
100 000	DANONE SA 3.47% 22/05/2031	EUR	99 757	102 671	0.16
100 000	DANONE SA 3.706% 13/11/2029	EUR	102 298	104 226	0.16
100 000	DASSAULT SYSTEMES SE 0.375% 16/09/2029	EUR	84 290	88 099	0.14
100 000	DEUTSCHE POST AG 0.375% 20/05/2026	EUR	92 610	94 077	0.15
123 000	DEUTSCHE POST AG 1% 20/05/2032	EUR	107 052	109 417	0.17
36 000	DEUTSCHE POST AG 1.25% 01/04/2026	EUR	38 538	34 947	0.05
100 000	DEUTSCHE POST AG 2.875% 11/12/2024	EUR	99 648	99 372	0.15
50 000	DEUTSCHE TELEKOM AG 0.5% 05/07/2027	EUR	51 113	46 666	0.07
100 000	DEUTSCHE TELEKOM AG 1.375% 05/07/2034	EUR	87 337	86 428	0.13
100 000	DEUTSCHE TELEKOM AG 1.75% 09/12/2049	EUR	78 262	78 621	0.12
100 000	DEUTSCHE TELEKOM AG 2.25% 29/03/2039	EUR	89 579	93 780	0.15
50 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 13/12/2024	EUR	51 886	48 652	0.08
100 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.125% 22/05/2026	EUR	94 033	96 504	0.15
90 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 01/12/2025	EUR	95 994	87 537	0.14
100 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	93 870	96 145	0.15
100 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.5% 03/04/2028	EUR	102 617	94 877	0.15
100 000	DH EUROPE FINANCE II SARL 0.2% 18/03/2026	EUR	90 170	93 875	0.15
100 000	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	101 303	90 336	0.14
200 000	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	160 065	168 570	0.26
100 000	DH EUROPE FINANCE II SARL 1.8% 18/09/2049	EUR	105 247	72 663	0.11
100 000	DOVER CORP 1.25% 09/11/2026	EUR	91 179	95 261	0.15
100 000	DOW CHEMICAL CO 0.5% 15/03/2027	EUR	91 394	91 746	0.14
100 000	DOW CHEMICAL CO 1.125% 15/03/2032	EUR	77 428	83 271	0.13
100 000	DS SMITH PLC 4.5% 27/07/2030	EUR	99 936	104 179	0.16
100 000	DSM BV 0.75% 28/09/2026	EUR	96 606	95 028	0.15
100 000	DSV A/S 0.375% 26/02/2027	EUR	101 719	92 125	0.14
100 000	DSV FINANCE BV 1.375% 16/03/2030	EUR	87 142	90 490	0.14
100 000	DXC CAPITAL FUNDING DAC - REGS - 0.95% 15/09/2031	EUR	77 618	80 064	0.12
100 000	EAST JAPAN RAILWAY CO 1.104% 15/09/2039	EUR	66 908	72 099	0.11
100 000	EAST JAPAN RAILWAY CO 1.85% 13/04/2033	EUR	84 531	89 478	0.14
100 000	EAST JAPAN RAILWAY CO 4.389% 05/09/2043	EUR	99 639	108 658	0.17
100 000	EASYJET FINCO BV 1.875% 03/03/2028	EUR	98 702	93 468	0.15
100 000	EATON CAPITAL UNLIMITED CO 0.697% 14/05/2025	EUR	102 743	96 338	0.15
100 000	EATON CAPITAL UNLTD CO 0.128% 08/03/2026	EUR	90 893	93 849	0.15
100 000	EDENRED SE 1.375% 10/03/2025	EUR	96 118	97 520	0.15
100 000	EDENRED SE 1.875% 06/03/2026	EUR	109 199	97 382	0.15
100 000	ELI LILLY & CO 0.625% 01/11/2031	EUR	105 496	85 716	0.13

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	ELI LILLY & CO 2.125% 03/06/2030	EUR	183 922	193 958	0.30
100 000	ELI LILLY AND CO 1.7% 01/11/2049	EUR	71 025	75 510	0.12
100 000	ELIA SYSTEM OPERATOR SA/NV 1.375% 14/01/2026	EUR	93 522	96 143	0.15
100 000	ELIA TRANSMISSION BELGIUM SA 3.625% 18/01/2033	EUR	99 730	103 207	0.16
100 000	ELO SACA 2.875% 29/01/2026	EUR	95 500	97 252	0.15
100 000	ELO SACA 3.25% 23/07/2027	EUR	92 659	97 056	0.15
100 000	ELO SACA 6% 22/03/2029	EUR	98 858	101 606	0.16
100 000	EMERSON ELECTRIC CO 1.25% 15/10/2025	EUR	94 566	96 714	0.15
200 000	ENAGAS FINANCIACIONES SA 0.375% 05/11/2032	EUR	151 743	158 842	0.25
100 000	ENAGAS FINANCIACIONES SA 0.75% 27/10/2026	EUR	104 895	94 358	0.15
100 000	EQUINIX INC 1% 15/03/2033	EUR	76 391	80 859	0.13
100 000	ERG SPA 0.875% 15/09/2031	EUR	76 279	80 298	0.13
200 000	ESSILORLUXOTTICA SA 0.125% 27/05/2025	EUR	187 871	191 170	0.30
100 000	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	103 276	91 466	0.14
200 000	ESSILORLUXOTTICA SA 0.5% 05/06/2028	EUR	173 985	182 444	0.28
100 000	ESSITY AB 0.25% 08/02/2031	EUR	75 851	85 178	0.13
100 000	ESSITY AB 1.625% 30/03/2027	EUR	94 983	95 734	0.15
100 000	EUROFINS SCIENTIFIC SE 0.875% 19/05/2031	EUR	75 153	81 321	0.13
100 000	EUROGRID GMBH 1.5% 18/04/2028	EUR	91 453	93 456	0.15
100 000	EUROGRID GMBH 3.279% 05/09/2031	EUR	93 932	99 420	0.16
100 000	EUROGRID GMBH 3.722% 27/04/2030	EUR	99 121	101 993	0.16
100 000	EVONIK INDUSTRIES AG 2.25% 25/09/2027	EUR	95 476	96 705	0.15
100 000	EXPERIAN FINANCE PLC 1.375% 25/06/2026	EUR	93 353	95 634	0.15
100 000	FEDEX CORP 0.95% 04/05/2033	EUR	74 000	78 922	0.12
162 000	FEDEX CORP 1.625% 11/01/2027	EUR	176 164	155 185	0.24
100 000	FERROVIAL EMISIONES SA 1.382% 14/05/2026	EUR	104 741	96 311	0.15
100 000	FIDELITY NATIONAL INFORMATION SERVICES INC 0.625% 03/12/2025	EUR	91 870	95 037	0.15
100 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1% 03/12/2028	EUR	85 253	90 232	0.14
100 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	101 679	94 645	0.15
100 000	FIDELITY NATIONAL INFORMATION SERVICES INC 2% 21/05/2030	EUR	86 732	92 748	0.14
100 000	FIRMENICH PRODUCTIONS PARTICIPATIONS SAS 1.375% 30/10/2026	EUR	93 640	95 951	0.15
100 000	FISERV INC 4.5% 24/05/2031	EUR	101 215	106 113	0.17
50 000	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031	EUR	36 852	40 423	0.06
60 000	FRESENIUS MEDICAL CARE AG & CO KGAA 0.625% 30/11/2026	EUR	61 153	54 902	0.09
60 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 11/07/2025	EUR	64 084	57 919	0.09
100 000	FRESENIUS MEDICAL CARE AG & CO KGAA 3.875% 20/09/2027	EUR	96 695	101 692	0.16
30 000	FRESENIUS SE & CO KGAA 0.375% 28/09/2026	EUR	30 736	27 885	0.04
50 000	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	50 509	45 608	0.07
50 000	FRESENIUS SE & CO KGAA 1.125% 28/01/2033	EUR	35 543	40 686	0.06
50 000	FRESENIUS SE & CO KGAA 1.625% 08/10/2027	EUR	54 268	47 274	0.07
100 000	FRESENIUS SE & CO KGAA 1.875% 24/05/2025	EUR	96 062	97 842	0.15
50 000	FRESENIUS SE & CO KGAA 2.875% 15/02/2029	EUR	59 347	49 550	0.08
50 000	FRESENIUS SE & CO KGAA 2.875% 24/05/2030	EUR	44 561	47 788	0.07
100 000	FRESENIUS SE & CO KGAA 4.25% 28/05/2026	EUR	100 580	102 233	0.16

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	FRESENIUS SE & CO KGAA 5.125% 05/10/2030	EUR	102 429	107 674	0.17
100 000	GENERAL ELECTRIC CO 2.125% 17/05/2037	EUR	84 317	87 485	0.14
100 000	GENERAL ELECTRIC CO 4.125% 19/09/2035	EUR	99 945	106 999	0.17
100 000	GENERAL MILLS INC 0.125% 15/11/2025	EUR	91 447	94 438	0.15
100 000	GENERAL MILLS INC 3.907% 13/04/2029	EUR	100 247	103 176	0.16
100 000	GENERAL MOTORS FINANCIAL CO INC 0.65% 07/09/2028	EUR	82 527	87 964	0.14
100 000	GENERAL MOTORS FINANCIAL CO INC 1% 24/02/2025	EUR	94 040	96 993	0.15
100 000	GENERAL MOTORS FINANCIAL CO INC 4.5% 22/11/2027	EUR	99 822	103 631	0.16
100 000	GIVAUDAN FINANCE EUROPE BV 1% 22/04/2027	EUR	106 444	94 869	0.15
100 000	GLAXOSMITHKLINE CAPITAL PLC 1.25% 21/05/2026	EUR	95 932	96 211	0.15
100 000	GLAXOSMITHKLINE CAPITAL PLC 1.375% 02/12/2024	EUR	105 822	97 962	0.15
100 000	GLAXOSMITHKLINE CAPITAL PLC 1.75% 21/05/2030	EUR	102 653	93 671	0.15
50 000	GLAXOSMITHKLINE CAPITAL PLC 4% 16/06/2025	EUR	51 847	50 487	0.08
100 000	GROUPE BRUXELLES LAMBERT SA 0.125% 28/01/2031	EUR	75 737	80 508	0.13
100 000	GSK CAPITAL BV 3% 28/11/2027	EUR	98 958	100 802	0.16
100 000	HALEON NETHERLANDS CAPITAL BV 1.25% 29/03/2026	EUR	93 762	95 935	0.15
100 000	HALEON NETHERLANDS CAPITAL BV 1.75% 29/03/2030	EUR	86 870	92 141	0.14
100 000	HEATHROW FUNDING LTD 1.125% 08/10/2030	EUR	82 277	85 544	0.13
100 000	HEATHROW FUNDING LTD 1.5% 12/10/2025	EUR	93 449	96 865	0.15
100 000	HEATHROW FUNDING LTD 4.5% 11/07/2033	EUR	100 227	106 401	0.17
100 000	HENKEL AG & CO KGAA 0.5% 17/11/2032	EUR	78 524	82 912	0.13
100 000	HIGHLAND HOLDINGS SARL 0.318% 15/12/2026	EUR	89 298	92 263	0.14
100 000	H&M FINANCE BV 0.25% 25/08/2029	EUR	83 189	83 554	0.13
100 000	HOCHTIEF AG 0.5% 03/09/2027	EUR	97 786	90 828	0.14
100 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 0.625% 14/09/2028	EUR	99 943	88 323	0.14
100 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.5% 04/05/2027	EUR	110 646	97 069	0.15
100 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 4.25% 18/03/2030	EUR	97 419	102 800	0.16
100 000	ILLINOIS TOOL WORKS INC 0.625% 05/12/2027	EUR	88 651	91 998	0.14
100 000	ILLINOIS TOOL WORKS INC 2.125% 22/05/2030	EUR	112 696	95 815	0.15
100 000	IMERYS SA 1.5% 15/01/2027	EUR	92 167	93 748	0.15
100 000	IMERYS SA 4.75% 29/11/2029	EUR	99 989	101 696	0.16
100 000	INFINEON TECHNOLOGIES AG 0.625% 17/02/2025	EUR	93 895	96 610	0.15
100 000	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	104 942	95 143	0.15
300 000	INFORMA PLC 2.125% 06/10/2025	EUR	289 863	291 504	0.46
173 000	INTERNATIONAL BUSINESS MACHINES CORP 0.3% 11/02/2028	EUR	174 064	155 848	0.24
100 000	INTERNATIONAL BUSINESS MACHINES CORP 0.65% 11/02/2032	EUR	76 472	82 679	0.13
100 000	INTERNATIONAL BUSINESS MACHINES CORP 0.875% 09/02/2030	EUR	84 176	88 462	0.14
100 000	INTERNATIONAL BUSINESS MACHINES CORP 1.2% 11/02/2040	EUR	102 107	72 635	0.11
100 000	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 29/01/2027	EUR	107 906	95 005	0.15
100 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	88 841	93 106	0.15
100 000	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 31/01/2031	EUR	90 830	91 749	0.14
100 000	INTERNATIONAL BUSINESS MACHINES CORP 2.875% 07/11/2025	EUR	98 467	99 393	0.15
100 000	INTERNATIONAL BUSINESS MACHINES CORP 3.625% 06/02/2031	EUR	99 283	103 120	0.16
100 000	INTERNATIONAL BUSINESS MACHINES CORP 4% 06/02/2043	EUR	98 647	103 978	0.16

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 5.25% 14/09/2028	EUR	102 383	103 788	0.16
100 000	INVESTOR AB 0.375% 29/10/2035	EUR	96 231	72 436	0.11
100 000	INVESTOR AB 1.5% 12/09/2030	EUR	86 847	90 976	0.14
100 000	IREN SPA 1% 01/07/2030	EUR	81 385	85 233	0.13
100 000	ISS FINANCE BV 1.25% 07/07/2025	EUR	93 846	96 214	0.15
100 000	ITALGAS SPA 0% 16/02/2028	EUR	84 036	88 449	0.14
100 000	ITALGAS SPA 0.25% 24/06/2025	EUR	92 900	95 359	0.15
100 000	ITALGAS SPA 1% 11/12/2031	EUR	76 581	83 093	0.13
100 000	ITALGAS SPA 4.125% 08/06/2032	EUR	103 365	103 406	0.16
100 000	JCDECAUX SE 5% 11/01/2029	EUR	99 958	105 123	0.16
100 000	JDE PEET'S NV 0% 16/01/2026	EUR	99 601	93 476	0.15
100 000	JDE PEET'S NV 0.5% 16/01/2029	EUR	98 783	86 629	0.14
100 000	JDE PEET'S NV 4.5% 23/01/2034	EUR	100 677	105 041	0.16
100 000	JOHN DEERE BANK SA 2.5% 14/09/2026	EUR	97 275	98 894	0.15
100 000	JOHN DEERE CASH MANAGEMENT SA 2.2% 02/04/2032	EUR	90 192	94 401	0.15
200 000	JOHNSON & JOHNSON 1.65% 20/05/2035	EUR	193 557	179 498	0.28
100 000	JOHNSON CONTROLS INTERNATIONAL PLC 4.25% 23/05/2035	EUR	101 442	105 999	0.17
100 000	KERING SA 0.75% 13/05/2028	EUR	88 339	91 645	0.14
100 000	KERING SA 3.25% 27/02/2029	EUR	99 771	101 707	0.16
100 000	KERING SA 3.625% 05/09/2027	EUR	99 450	102 268	0.16
100 000	KERING SA 3.625% 05/09/2031	EUR	99 720	103 414	0.16
100 000	KERING SA 3.75% 05/09/2025	EUR	99 703	100 762	0.16
100 000	KERING SA 3.875% 05/09/2035	EUR	99 652	104 837	0.16
100 000	KERRY GROUP FINANCIAL SERVICES UNLTD CO 0.875% 01/12/2031	EUR	77 843	84 781	0.13
100 000	KERRY GROUP FINANCIAL SERVICES 2.375% 10/09/2025	EUR	103 776	98 660	0.15
100 000	KNORR B BREMSE GROIP INC 1.125% 13/06/2025	EUR	95 460	97 016	0.15
100 000	KNORR-BREMSE AG 3.25% 21/09/2027	EUR	100 567	100 806	0.16
100 000	KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	89 943	84 670	0.13
100 000	KONINKLIJKE AHOLD DELHAIZE NV 3.5% 04/04/2028	EUR	99 941	102 077	0.16
100 000	KONINKLIJKE DSM NV 1% 09/04/2025	EUR	95 832	97 193	0.15
100 000	KONINKLIJKE KPN NV 0.875% 15/11/2033	EUR	75 601	79 700	0.12
100 000	KRAFT HEINZ FOODS CO 2.25% 25/05/2028	EUR	102 466	96 655	0.15
83 000	LANXESS AG 1% 07/10/2026	EUR	87 703	78 136	0.12
100 000	LANXESS AG 1.125% 16/05/2025	EUR	104 822	96 512	0.15
100 000	LANXESS AG 1.75% 22/03/2028	EUR	89 082	91 573	0.14
100 000	LEGRAND SA 0.75% 20/05/2030	EUR	84 277	87 639	0.14
100 000	LEGRAND SA 3.5% 29/05/2029	EUR	101 215	103 324	0.16
100 000	LINDE FINANCE BV 0.25% 19/05/2027	EUR	87 307	91 839	0.14
100 000	LINDE PLC 1.375% 31/03/2031	EUR	86 259	90 155	0.14
100 000	LINDE PLC 1.625% 31/03/2035	EUR	100 924	85 856	0.13
100 000	LINDE PLC 3.375% 12/06/2029	EUR	99 469	102 737	0.16
100 000	LINDE PLC 3.625% 12/06/2034	EUR	99 445	104 697	0.16
100 000	L'OREAL SA 0.875% 29/06/2026	EUR	96 285	95 346	0.15
100 000	L'OREAL SA 2.875% 19/05/2028	EUR	98 724	100 506	0.16

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	L'OREAL SA 3.125% 19/05/2025	EUR	99 266	99 847	0.16
100 000	LYB INTERNATIONAL FINANCE II BV 1.625% 17/09/2031	EUR	82 467	86 880	0.14
100 000	MAGNA INTERNATIONAL INC 1.5% 25/09/2027	EUR	91 975	95 383	0.15
100 000	MASTERCARD INC 1% 22/02/2029	EUR	87 375	91 856	0.14
100 000	MCDONALD'S CORP 0.9% 15/06/2026	EUR	97 261	95 128	0.15
100 000	MCDONALD'S CORP 1.75% 03/05/2028	EUR	92 016	94 934	0.15
100 000	MCDONALD'S CORP 2.375% 31/05/2029	EUR	94 939	96 953	0.15
100 000	MCDONALD'S CORP 3% 31/05/2034	EUR	92 560	97 011	0.15
100 000	MCDONALD'S CORP 3.875% 20/02/2031	EUR	100 898	103 878	0.16
100 000	MCDONALD'S CORP 4.25% 07/03/2035	EUR	103 245	107 426	0.17
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 0.375% 15/10/2028	EUR	84 450	88 954	0.14
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 0.75% 15/10/2032	EUR	76 581	82 386	0.13
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 1% 02/07/2031	EUR	80 679	86 442	0.13
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	91 454	94 525	0.15
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.625% 07/03/2031	EUR	87 021	90 572	0.14
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.625% 15/10/2050	EUR	60 243	68 063	0.11
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.75% 02/07/2049	EUR	61 496	70 249	0.11
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 3.125% 15/10/2031	EUR	95 373	100 345	0.16
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 3.375% 15/10/2034	EUR	97 705	100 898	0.16
100 000	MERCEDES-BENZ FINANCE CANADA INC 3% 23/02/2027	EUR	98 257	100 111	0.16
102 000	MERCEDES-BENZ GROUP AG 0.75% 08/02/2030	EUR	89 455	89 420	0.14
50 000	MERCEDES-BENZ GROUP AG 0.75% 10/09/2030	EUR	44 456	43 376	0.07
50 000	MERCEDES-BENZ GROUP AG 1.375% 11/05/2028	EUR	53 637	47 184	0.07
50 000	MERCEDES-BENZ GROUP AG 1.5% 03/07/2029	EUR	45 052	46 774	0.07
100 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1% 11/11/2025	EUR	94 324	95 976	0.15
133 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.375% 26/06/2026	EUR	139 194	127 755	0.20
100 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.5% 09/02/2027	EUR	94 955	96 094	0.15
50 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.5% 09/03/2026	EUR	53 716	48 344	0.08
100 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 2% 22/08/2026	EUR	97 399	97 920	0.15
89 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 2.625% 07/04/2025	EUR	98 603	88 154	0.14
100 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 3.5% 30/05/2026	EUR	100 332	101 063	0.16
100 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 3.625% 16/12/2024	EUR	99 726	99 828	0.16
100 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 3.7% 30/05/2031	EUR	101 621	104 522	0.16
100 000	MERCK & CO INC 1.375% 02/11/2036	EUR	94 530	82 883	0.13
100 000	MERCK & CO INC 1.875% 15/10/2026	EUR	96 927	97 299	0.15
100 000	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031	EUR	83 011	86 117	0.13
100 000	MERCK FINANCIAL SERVICES GMBH 1.875% 15/06/2026	EUR	97 172	97 437	0.15
100 000	MERCK KGAA FRN 09/09/2080	EUR	89 440	92 777	0.14
50 000	MERCK KGAA FRN 12/12/2074	EUR	48 983	49 496	0.08
100 000	MERCK KGAA FRN 25/06/2079	EUR	101 461	97 326	0.15
200 000	MICROSOFT CORP 3.125% 06/12/2028	EUR	200 487	206 008	0.32
100 000	MMS USA HOLDINGS INC 1.75% 13/06/2031	EUR	85 390	90 496	0.14
100 000	MOLNLYCKE HOLDING AB 0.875% 05/09/2029	EUR	81 316	86 109	0.13
100 000	MOLNLYCKE HOLDING AB 1.875% 28/02/2025	EUR	96 371	97 666	0.15

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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)					
130 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.25% 09/09/2029	EUR	127 511	111 978	0.17
200 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.375% 22/09/2029	EUR	162 867	172 556	0.27
100 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.625% 09/09/2032	EUR	73 878	80 720	0.13
12 000	MONDELEZ INTERNATIONAL INC 1.375% 17/03/2041	EUR	11 823	8 793	0.01
100 000	MOODY'S CORP 0.95% 25/02/2030	EUR	84 679	88 774	0.14
100 000	MOTABILITY OPERATIONS GROUP PLC - EMTN - 0.875% 14/03/2025	EUR	103 607	97 052	0.15
100 000	MOTABILITY OPERATIONS GROUP PLC 0.125% 20/07/2028	EUR	84 485	87 995	0.14
100 000	NATIONAL GRID ELECTRICITY DISTRIBUTION EAST MIDLANDS PLC 3.53% 20/09/2028	EUR	98 611	101 567	0.16
100 000	NATIONAL GRID ELECTRICITY DISTRIBUTION EAST MIDLANDS PLC 3.949% 20/09/2032	EUR	96 935	102 862	0.16
100 000	NATIONAL GRID NORTH AMERICA INC 1.054% 20/01/2031	EUR	79 730	84 492	0.13
100 000	NATIONAL GRID PLC 0.163% 20/01/2028	EUR	84 978	88 583	0.14
100 000	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	99 845	87 321	0.14
100 000	NATIONAL GRID PLC 0.553% 18/09/2029	EUR	81 087	85 967	0.13
100 000	NATIONAL GRID PLC 0.75% 01/09/2033	EUR	98 521	76 480	0.12
100 000	NATIONAL GRID PLC 2.179% 30/06/2026	EUR	96 997	97 223	0.15
100 000	NATIONAL GRID PLC 2.949% 30/03/2030	EUR	91 179	97 388	0.15
100 000	NESTE OYJ 4.25% 16/03/2033	EUR	102 525	106 907	0.17
100 000	NESTLE FINANCE INTERNATIONAL LTD 0% 14/06/2026	EUR	100 263	93 807	0.15
100 000	NESTLE FINANCE INTERNATIONAL LTD 0.125% 12/11/2027	EUR	100 631	91 131	0.14
50 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 03/12/2040	EUR	39 417	33 259	0.05
50 000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 14/06/2041	EUR	50 139	35 965	0.06
100 000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027	EUR	92 028	94 748	0.15
100 000	NESTLE FINANCE INTERNATIONAL LTD 1.125% 01/04/2026	EUR	93 736	96 585	0.15
100 000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 29/03/2031	EUR	88 036	89 941	0.14
100 000	NESTLE FINANCE INTERNATIONAL LTD 1.5% 01/04/2030	EUR	89 253	92 956	0.14
100 000	NESTLE FINANCE INTERNATIONAL LTD 1.5% 29/03/2035	EUR	85 952	86 504	0.13
72 000	NESTLE FINANCE INTERNATIONAL LTD 1.75% 02/11/2037	EUR	86 935	62 204	0.10
50 000	NESTLE FINANCE INTERNATIONAL LTD 3.375% 15/11/2034	EUR	51 660	51 723	0.08
100 000	NESTLE FINANCE INTERNATIONAL LTD 3.5% 13/12/2027	EUR	101 511	103 275	0.16
100 000	NESTLE FINANCE INTERNATIONAL LTD 3.75% 13/03/2033	EUR	102 428	107 331	0.17
100 000	NESTLE FINANCE INTERNATIONAL LTD 3.75% 14/11/2035	EUR	107 053	106 759	0.17
100 000	NISSAN MOTOR CO LTD - REGS - 3.201% 17/09/2028	EUR	90 242	95 963	0.15
100 000	NOKIA OYJ 2% 11/03/2026	EUR	93 882	96 333	0.15
200 000	NOVARTIS FINANCE SA 0% 23/09/2028	EUR	176 956	176 944	0.28
100 000	NOVARTIS FINANCE SA 1.625% 09/11/2026	EUR	108 908	97 598	0.15
100 000	NOVARTIS FINANCE SA 1.7% 14/08/2038	EUR	83 033	86 005	0.13
100 000	NOVO NORDISK FINANCE NETHERLANDS BV 0.125% 04/06/2028	EUR	100 220	89 793	0.14
100 000	NOVO NORDISK FINANCE NETHERLANDS BV 1.375% 31/03/2030	EUR	91 244	92 944	0.14
100 000	NTT FINANCE CORP - REGS - 0.01% 03/03/2025	EUR	93 668	95 980	0.15
100 000	NTT FINANCE CORP - REGS - 0.342% 03/03/2030	EUR	80 212	86 035	0.13

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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)					
100 000	NTT FINANCE CORP 0.082% 13/12/2025	EUR	91 142	94 202	0.15
100 000	ORANGE SA FRN PERPETUAL (ISIN FR0013413887)	EUR	94 353	97 236	0.15
90 000	ORANGE SA FRN PERPETUAL (ISIN XS1115498260)	EUR	107 792	91 865	0.14
100 000	ORANGE SA 0% 04/09/2026	EUR	88 365	92 701	0.14
100 000	ORANGE SA 0.125% 16/09/2029	EUR	81 345	86 346	0.13
100 000	ORANGE SA 0.625% 16/12/2033	EUR	74 281	80 021	0.12
100 000	ORANGE SA 0.75% 29/06/2034	EUR	99 775	79 625	0.12
100 000	ORANGE SA 0.875% 03/02/2027	EUR	104 658	94 214	0.15
100 000	ORANGE SA 1% 12/09/2025	EUR	94 536	96 390	0.15
100 000	ORANGE SA 1.25% 07/07/2027	EUR	91 906	94 747	0.15
100 000	ORANGE SA 1.375% 16/01/2030	EUR	88 561	91 910	0.14
100 000	ORANGE SA 1.375% 20/03/2028	EUR	91 092	94 276	0.15
100 000	ORANGE SA 1.875% 12/09/2030	EUR	92 609	93 864	0.15
100 000	ORANGE SA 2% 15/01/2029	EUR	94 801	96 074	0.15
100 000	ORANGE SA 2.375% 18/05/2032	EUR	94 571	95 871	0.15
200 000	ORANGE SA 8.125% 28/01/2033	EUR	277 026	280 420	0.45
100 000	PEPSICO INC 0.4% 09/10/2032	EUR	74 655	80 807	0.13
100 000	PEPSICO INC 0.5% 06/05/2028	EUR	96 829	90 999	0.14
100 000	PEPSICO INC 0.75% 14/10/2033	EUR	79 554	81 756	0.13
100 000	PEPSICO INC 0.75% 18/03/2027	EUR	90 807	93 896	0.15
100 000	PEPSICO INC 1.125% 18/03/2031	EUR	106 831	89 114	0.14
100 000	PPG INDUSTRIES INC 0.875% 03/11/2025	EUR	103 785	95 555	0.15
100 000	PROCTER & GAMBLE CO 0.35% 05/05/2030	EUR	81 598	86 133	0.13
100 000	PROCTER & GAMBLE CO 1.875% 30/10/2038	EUR	85 101	87 785	0.14
100 000	PROCTER & GAMBLE CO 3.25% 02/08/2031	EUR	100 813	103 154	0.16
90 000	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	119 525	95 853	0.15
200 000	RCI BANQUE SA 0.5% 14/07/2025	EUR	184 279	191 068	0.30
40 000	RCI BANQUE SA 1.125% 15/01/2027	EUR	41 380	37 434	0.06
100 000	RCI BANQUE SA 1.625% 26/05/2026	EUR	92 045	95 651	0.15
100 000	RCI BANQUE SA 1.75% 10/04/2026	EUR	92 697	96 046	0.15
50 000	RCI BANQUE SA 4.125% 01/12/2025	EUR	50 332	50 361	0.08
50 000	RCI BANQUE SA 4.5% 06/04/2027	EUR	49 817	51 365	0.08
50 000	RCI BANQUE SA 4.75% 06/07/2027	EUR	50 259	52 184	0.08
100 000	RCI BANQUE SA 4.875% 14/06/2028	EUR	100 093	105 235	0.16
100 000	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV - REGS - 0.375% 19/05/2026	EUR	102 199	94 308	0.15
100 000	RECKITT BENCKISER TREASURY SERVICES PLC 3.875% 14/09/2033	EUR	98 019	105 873	0.17
100 000	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	87 737	90 444	0.14
100 000	RED ELECTRICA FINANCIACIONES SAU 0.5% 24/05/2033	EUR	79 665	81 970	0.13
100 000	RED ELECTRICA FINANCIACIONES SAU 1.25% 13/03/2027	EUR	93 210	95 399	0.15
100 000	RELX FINANCE BV 0.5% 10/03/2028	EUR	86 829	90 687	0.14
100 000	RELX FINANCE BV 3.75% 12/06/2031	EUR	100 140	104 006	0.16
100 000	RENTOKIL INITIAL FINANCE BV 4.375% 27/06/2030	EUR	102 103	105 689	0.16
100 000	RENTOKIL INITIAL PLC 0.875% 30/05/2026	EUR	91 949	94 636	0.15

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	ROBERT BOSCH GMBH 3.625% 02/06/2027	EUR	100 900	102 129	0.16
100 000	ROBERT BOSCH GMBH 4% 02/06/2035	EUR	98 854	105 965	0.17
100 000	ROBERT BOSCH GMBH 4.375% 02/06/2043	EUR	103 139	107 299	0.17
100 000	ROCHE FINANCE EUROPE BV 3.204% 27/08/2029	EUR	99 857	102 639	0.16
100 000	ROCHE FINANCE EUROPE BV 3.355% 27/02/2035	EUR	101 947	104 360	0.16
100 000	RYANAIR DAC 0.875% 25/05/2026	EUR	93 451	94 404	0.15
100 000	RYANAIR DAC 2.875% 15/09/2025	EUR	97 875	99 033	0.15
100 000	SANDVIK AB 2.125% 07/06/2027	EUR	93 408	96 978	0.15
100 000	SANOFI SA 0.875% 21/03/2029	EUR	108 503	91 426	0.14
100 000	SANOFI SA 1.25% 06/04/2029	EUR	88 639	93 068	0.15
100 000	SANOFI SA 1.375% 21/03/2030	EUR	111 525	92 350	0.14
100 000	SANOFI SA 1.5% 01/04/2030	EUR	102 091	92 949	0.14
100 000	SANOFI SA 1.75% 10/09/2026	EUR	111 318	97 338	0.15
100 000	SANOFI 1% 01/04/2025	EUR	96 935	97 138	0.15
100 000	SANOFI 1% 21/03/2026	EUR	106 242	96 075	0.15
100 000	SANOFI 1.5% 22/09/2025	EUR	108 298	97 444	0.15
100 000	SANOFI 1.875% 21/03/2038	EUR	83 134	88 176	0.14
100 000	SAP SE 0.125% 18/05/2026	EUR	91 975	94 085	0.15
100 000	SAP SE 1.25% 10/03/2028	EUR	94 357	94 749	0.15
100 000	SAP SE 1.625% 10/03/2031	EUR	113 861	93 287	0.15
100 000	SAP SE 1.75% 22/02/2027	EUR	101 160	99 148	0.15
100 000	SARTORIUS FINANCE BV 4.375% 14/09/2029	EUR	99 866	103 615	0.16
100 000	SARTORIUS FINANCE BV 4.5% 14/09/2032	EUR	98 639	104 142	0.16
100 000	SARTORIUS FINANCE BV 4.875% 14/09/2035	EUR	102 764	105 440	0.16
100 000	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	102 140	88 189	0.14
100 000	SCHNEIDER ELECTRIC SE 1% 09/04/2027	EUR	106 423	94 709	0.15
100 000	SCHNEIDER ELECTRIC SE 1.5% 15/01/2028	EUR	94 978	95 303	0.15
100 000	SCHNEIDER ELECTRIC SE 3.125% 13/10/2029	EUR	101 586	101 837	0.16
100 000	SCHNEIDER ELECTRIC SE 3.375% 06/04/2025	EUR	99 256	100 071	0.16
100 000	SCHNEIDER ELECTRIC SE 3.375% 13/04/2034	EUR	99 487	102 931	0.16
100 000	SCHNEIDER ELECTRIC SE 3.5% 09/11/2032	EUR	97 772	104 322	0.16
100 000	SES SA 3.5% 14/01/2029	EUR	91 172	98 536	0.15
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 20/02/2026	EUR	101 283	94 211	0.15
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.125% 05/09/2029	EUR	85 753	89 196	0.14
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 20/02/2029	EUR	102 794	88 318	0.14
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 05/06/2026	EUR	91 520	94 336	0.15
50 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 05/09/2034	EUR	51 540	38 885	0.06
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 20/02/2032	EUR	81 388	82 808	0.13
1 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1% 06/09/2027	EUR	1 084	952	0.00
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1% 25/02/2030	EUR	86 146	90 120	0.14
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.25% 25/02/2035	EUR	78 021	83 444	0.13
50 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.25% 28/02/2031	EUR	55 153	45 181	0.07
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 28/02/2039	EUR	75 197	82 890	0.13
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.25% 10/03/2025	EUR	98 901	98 679	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
68 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.875% 10/03/2028	EUR	82 936	68 772	0.11
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3% 08/09/2033	EUR	96 944	100 006	0.16
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.375% 24/08/2031	EUR	98 503	103 097	0.16
100 000	SIKA CAPITAL BV 3.75% 03/05/2030	EUR	100 913	102 918	0.16
100 000	SIKA CAPITAL BV 3.75% 03/11/2026	EUR	100 538	101 656	0.16
100 000	SKY LTD 2.5% 15/09/2026	EUR	95 966	98 522	0.15
100 000	SMURFIT KAPPA ACQUISITIONS ULC 2.875% 15/01/2026	EUR	98 145	98 519	0.15
100 000	SMURFIT KAPPA TREASURY ULC 0.5% 22/09/2029	EUR	80 507	85 528	0.13
100 000	SNAM SPA 0% 07/12/2028	EUR	99 514	85 760	0.13
100 000	SNAM SPA 0.75% 17/06/2030	EUR	105 107	84 901	0.13
100 000	SNAM SPA 0.75% 20/06/2029	EUR	92 448	87 249	0.14
100 000	SNAM SPA 0.875% 25/10/2026	EUR	91 063	94 218	0.15
100 000	SODEXO SA 0.75% 27/04/2025	EUR	103 159	96 627	0.15
100 000	SODEXO SA 1% 17/07/2028	EUR	88 969	91 922	0.14
100 000	SODEXO SA 2.5% 24/06/2026	EUR	114 044	98 452	0.15
100 000	SSE PLC FRN PERPETUAL (ISIN XS2439704318)	EUR	92 114	96 973	0.15
100 000	SSE PLC 1.25% 16/04/2025	EUR	95 174	97 087	0.15
100 000	SSE PLC 1.375% 04/09/2027	EUR	94 223	94 508	0.15
100 000	SSE PLC 2.875% 01/08/2029	EUR	97 356	98 907	0.15
100 000	STORA ENSO OYJ 4.25% 01/09/2029	EUR	101 247	102 536	0.16
100 000	STRYKER CORP 0.25% 03/12/2024	EUR	94 364	96 810	0.15
100 000	STRYKER CORP 0.75% 01/03/2029	EUR	83 244	88 922	0.14
100 000	STRYKER CORP 1% 03/12/2031	EUR	79 513	84 565	0.13
100 000	SUEZ SA 0.5% 14/10/2031	EUR	78 280	82 784	0.13
100 000	SUEZ SA 1.25% 14/05/2035	EUR	76 543	81 446	0.13
100 000	SUEZ SA 1.5% 03/04/2029	EUR	89 174	92 673	0.14
100 000	SYDNEY AIRPORT FINANCE CO PTY LTD 4.375% 03/05/2033	EUR	100 558	105 187	0.16
100 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 2.25% 21/11/2026	EUR	103 191	97 702	0.15
100 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 3% 21/11/2030	EUR	94 439	98 631	0.15
100 000	TAKEDA PHARMACEUTICAL 2% 09/07/2040	EUR	71 892	79 338	0.12
100 000	TAPESTRY INC 5.375% 27/11/2027	EUR	101 271	103 587	0.16
100 000	TDC NET A/S 5.618% 06/02/2030	EUR	98 667	103 033	0.16
100 000	TELEFONICA EMISIONES SA 0.664% 03/02/2030	EUR	101 182	86 412	0.13
100 000	TELEFONICA EMISIONES SA 1.201% 21/08/2027	EUR	106 391	93 332	0.15
100 000	TELEFONICA EMISIONES SA 1.447% 22/01/2027	EUR	93 996	95 388	0.15
100 000	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	107 519	96 511	0.15
100 000	TELEFONICA EMISIONES SA 1.495% 11/09/2025	EUR	95 600	97 176	0.15
100 000	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	92 472	94 594	0.15
100 000	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	111 863	94 153	0.15
100 000	TELEFONICA EMISIONES SA 1.864% 13/07/2040	EUR	70 275	78 041	0.12
100 000	TELEFONICA EMISIONES SA 1.93% 17/10/2031	EUR	91 182	91 334	0.14
100 000	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	73 959	80 179	0.13
100 000	TELEFONICA EMISIONES SA 2.318% 17/10/2028	EUR	116 067	96 385	0.15
100 000	TELEFONICA EMISIONES SA 2.932% 17/10/2029	EUR	98 778	98 922	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)					
Bonds (continued)					
100 000	TELEPERFORMANCE SE 0.25% 26/11/2027	EUR	83 352	89 251	0.14
100 000	TELEPERFORMANCE SE 5.25% 22/11/2028	EUR	102 528	104 703	0.16
100 000	TELEPERFORMANCE SE 5.75% 22/11/2031	EUR	102 449	106 237	0.17
100 000	TELE2 AB 3.75% 22/11/2029	EUR	99 162	102 630	0.16
100 000	TELIA CO AB FRN 30/06/2083	EUR	88 378	92 001	0.14
100 000	TELIA CO AB 0.125% 27/11/2030	EUR	95 476	81 773	0.13
100 000	TELIA CO AB 2.125% 20/02/2034	EUR	85 528	90 197	0.14
100 000	TELIA CO AB 3.625% 22/02/2032	EUR	103 442	103 512	0.16
50 000	TELIA CO AB 3.875% 01/10/2025	EUR	59 862	50 587	0.08
100 000	TELSTRA GROUP LTD 1.125% 14/04/2026	EUR	93 104	95 868	0.15
100 000	TELSTRA GROUP LTD 1.375% 26/03/2029	EUR	87 972	92 391	0.14
100 000	TEREGA SA 2.2% 05/08/2025	EUR	97 339	98 269	0.15
100 000	TERNA - RETE ELETTRICA NAZIONALE 0.375% 23/06/2029	EUR	83 696	86 340	0.13
100 000	TERNA - RETE ELETTRICA NAZIONALE 0.375% 25/09/2030	EUR	78 073	82 753	0.13
100 000	TERNA - RETE ELETTRICA NAZIONALE 1.375% 26/07/2027	EUR	92 020	94 244	0.15
100 000	TERNA - RETE ELETTRICA NAZIONALE 3.625% 21/04/2029	EUR	97 433	102 064	0.16
100 000	THAMES WATER UTILITIES FINANCE PLC 0.875% 31/01/2028	EUR	82 547	85 398	0.13
100 000	THAMES WATER UTILITIES FINANCE PLC 4.375% 18/01/2031	EUR	99 836	94 375	0.15
100 000	THERMO FISHER SCIENTIFIC FINANCE I BV 0% 18/11/2025	EUR	99 613	94 354	0.15
100 000	THERMO FISHER SCIENTIFIC FINANCE I BV 0.8% 18/10/2030	EUR	83 219	86 791	0.14
100 000	THERMO FISHER SCIENTIFIC FINANCE I BV 1.125% 18/10/2033	EUR	81 054	83 040	0.13
100 000	THERMO FISHER SCIENTIFIC FINANCE I BV 1.625% 18/10/2041	EUR	103 649	75 337	0.12
100 000	THERMO FISHER SCIENTIFIC FINANCE I BV 2% 18/10/2051	EUR	106 717	71 570	0.11
100 000	THERMO FISHER SCIENTIFIC INC 0.125% 01/03/2025	EUR	93 411	96 163	0.15
100 000	THERMO FISHER SCIENTIFIC INC 0.5% 01/03/2028	EUR	85 867	90 907	0.14
100 000	THERMO FISHER SCIENTIFIC INC 1.375% 12/09/2028	EUR	107 975	93 429	0.15
100 000	THERMO FISHER SCIENTIFIC INC 1.75% 15/04/2027	EUR	93 747	96 448	0.15
109 000	THERMO FISHER SCIENTIFIC INC 1.875% 01/10/2049	EUR	115 147	77 925	0.12
100 000	THERMO FISHER SCIENTIFIC INC 3.65% 21/11/2034	EUR	95 298	104 088	0.16
250 000	TOYOTA MOTOR CREDIT CORP 0.125% 05/11/2027	EUR	232 848	224 332	0.35
100 000	TOYOTA MOTOR CREDIT CORP 0.25% 16/07/2026	EUR	101 613	93 310	0.15
100 000	TOYOTA MOTOR CREDIT CORP 3.85% 24/07/2030	EUR	100 424	103 906	0.16
100 000	TOYOTA MOTOR CREDIT CORP 4.05% 13/09/2029	EUR	103 203	104 915	0.16
100 000	TOYOTA MOTOR FINANCE NETHERLANDS BV 0% 27/10/2025	EUR	92 050	94 416	0.15
100 000	TOYOTA MOTOR FINANCE NETHERLANDS BV 3.375% 13/01/2026	EUR	98 963	100 383	0.16
100 000	TRANSURBAN FINANCE CO PTY LTD 1.45% 16/05/2029	EUR	86 630	91 092	0.14
100 000	TRANSURBAN FINANCE CO PTY LTD 2% 28/08/2025	EUR	97 137	97 703	0.15
100 000	TRANSURBAN FINANCE CO PTY LTD 3% 08/04/2030	EUR	93 844	97 840	0.15
100 000	TYCO ELECTRONICS GROUP SA 0% 14/02/2025	EUR	94 014	96 203	0.15
100 000	UNILEVER FINANCE NETHERLANDS BV 1% 14/02/2027	EUR	91 991	94 812	0.15
100 000	UNILEVER FINANCE NETHERLANDS BV 1.125% 29/04/2028	EUR	106 958	93 489	0.15
100 000	UNILEVER FINANCE NETHERLANDS BV 1.25% 25/03/2025	EUR	96 087	97 502	0.15
200 000	UNILEVER FINANCE NETHERLANDS BV 1.375% 04/09/2030	EUR	174 266	182 592	0.28
100 000	UNILEVER FINANCE NETHERLANDS BV 1.375% 31/07/2029	EUR	112 980	92 794	0.14

**MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (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)					
Bonds (continued)					
100 000	UNILEVER FINANCE NETHERLANDS BV 1.75% 16/11/2028	EUR	95 571	95 546	0.15
100 000	UNILEVER FINANCE NETHERLANDS BV 1.75% 25/03/2030	EUR	103 428	93 836	0.15
100 000	UNILEVER FINANCE NETHERLANDS BV 3.5% 23/02/2035	EUR	100 443	104 366	0.16
100 000	UNITED PARCEL SERVICE INC 1% 15/11/2028	EUR	89 635	92 093	0.14
100 000	UNITED PARCEL SERVICE INC 1.625% 15/11/2025	EUR	95 392	97 343	0.15
100 000	UPM-KYMMENE OYJ 2.25% 23/05/2029	EUR	93 245	95 551	0.15
100 000	VEOLIA ENVIRONNEMENT SA - EMTN - 1% 03/04/2025	EUR	95 304	97 108	0.15
100 000	VEOLIA ENVIRONNEMENT SA 0% 09/06/2026	EUR	94 020	92 957	0.14
100 000	VEOLIA ENVIRONNEMENT SA 0% 14/01/2027	EUR	93 094	91 407	0.14
100 000	VEOLIA ENVIRONNEMENT SA 0.8% 15/01/2032	EUR	78 321	83 442	0.13
100 000	VEOLIA ENVIRONNEMENT SA 1.25% 02/04/2027	EUR	97 982	94 789	0.15
50 000	VEOLIA ENVIRONNEMENT SA 6.125% 25/11/2033	EUR	59 880	62 165	0.10
100 000	VERALLIA SA 1.625% 14/05/2028	EUR	88 382	93 339	0.15
100 000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	EUR	86 616	86 930	0.14
100 000	VERIZON COMMUNICATIONS INC 0.75% 22/03/2032	EUR	77 160	82 007	0.13
100 000	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	93 225	93 468	0.15
100 000	VERIZON COMMUNICATIONS INC 0.875% 19/03/2032	EUR	100 518	82 719	0.13
100 000	VERIZON COMMUNICATIONS INC 1.25% 08/04/2030	EUR	84 438	89 075	0.14
100 000	VERIZON COMMUNICATIONS INC 1.3% 18/05/2033	EUR	92 796	83 473	0.13
100 000	VERIZON COMMUNICATIONS INC 1.375% 02/11/2028	EUR	105 925	92 657	0.14
100 000	VERIZON COMMUNICATIONS INC 1.375% 27/10/2026	EUR	92 628	95 674	0.15
100 000	VERIZON COMMUNICATIONS INC 1.875% 26/10/2029	EUR	113 257	93 297	0.15
138 000	VERIZON COMMUNICATIONS INC 2.875% 15/01/2038	EUR	177 486	127 431	0.20
100 000	VERIZON COMMUNICATIONS INC 3.25% 17/02/2026	EUR	99 331	100 336	0.16
100 000	VERIZON COMMUNICATIONS INC 4.25% 31/10/2030	EUR	103 819	106 006	0.17
100 000	VERIZON COMMUNICATIONS INC 4.75% 31/10/2034	EUR	104 279	110 772	0.17
100 000	VESTAS WIND SYSTEMS A/S 4.125% 15/06/2026	EUR	101 222	101 667	0.16
100 000	VF CORP 0.625% 25/02/2032	EUR	73 588	70 088	0.11
100 000	VIER GAS TRANSPORT GMBH 0.125% 10/09/2029	EUR	77 359	85 491	0.13
100 000	VIER GAS TRANSPORT GMBH 4% 26/09/2027	EUR	99 417	102 798	0.16
100 000	VINCI SA 1% 26/09/2025	EUR	95 355	96 748	0.15
100 000	VINCI SA 1.625% 18/01/2029	EUR	92 618	94 319	0.15
100 000	VINCI SA 1.75% 26/09/2030	EUR	112 970	92 938	0.14
100 000	VIVENDI SE 0.625% 11/06/2025	EUR	94 242	96 183	0.15
100 000	VIVENDI SE 1.875% 26/05/2026	EUR	95 284	97 805	0.15
100 000	VODAFONE GROUP PLC 1.125% 20/11/2025	EUR	105 636	96 265	0.15
100 000	VODAFONE GROUP PLC 1.6% 29/07/2031	EUR	111 114	89 600	0.14
100 000	VODAFONE GROUP PLC 1.625% 24/11/2030	EUR	83 860	90 697	0.14
100 000	VODAFONE GROUP PLC 1.875% 11/09/2025	EUR	96 774	97 475	0.15
100 000	VODAFONE GROUP PLC 1.875% 20/11/2029	EUR	89 258	93 342	0.15
100 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	98 970	98 105	0.15
100 000	VODAFONE GROUP PLC 2.875% 20/11/2037	EUR	82 160	92 269	0.14
100 000	VODAFONE INTERNATIONAL FINANCING DAC 3.25% 02/03/2029	EUR	100 916	101 252	0.16
100 000	VODAFONE INTERNATIONAL FINANCING DAC 3.75% 02/12/2034	EUR	98 136	103 155	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	VOLVO TREASURY AB 0.625% 14/02/2025	EUR	96 394	96 781	0.15
100 000	VOLVO TREASURY AB 2.625% 20/02/2026	EUR	97 316	98 832	0.15
100 000	VOLVO TREASURY AB 3.5% 17/11/2025	EUR	99 974	100 425	0.16
100 000	WALMART INC 2.55% 08/04/2026	EUR	98 345	99 193	0.15
100 000	WHIRLPOOL EMEA FINANCE SARL 0.5% 20/02/2028	EUR	83 605	88 600	0.14
100 000	WOLTERS KLUWER NV 0.75% 03/07/2030	EUR	79 569	86 825	0.14
100 000	WOLTERS KLUWER NV 3% 23/09/2026	EUR	98 789	100 178	0.16
100 000	WPP FINANCE SA 2.375% 19/05/2027	EUR	111 178	98 055	0.15
100 000	WPP FINANCE SA 4.125% 30/05/2028	EUR	100 912	103 149	0.16
100 000	ZIMMER BIOMET HOLDINGS INC 1.164% 15/11/2027	EUR	88 950	92 675	0.14
112 000	3M CO 1.5% 09/11/2026	EUR	122 202	105 570	0.16
100 000	3M CO 1.75% 15/05/2030	EUR	88 912	89 012	0.14
Total Bonds			63 566 108	63 085 893	98.36
Supranationals, Governments and Local Public Authorities, Debt Instruments					
100 000	CIE DE SAINT-GOBAIN SA 3.875% 29/11/2030	EUR	100 755	103 337	0.16
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			100 755	103 337	0.16
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			63 666 863	63 189 230	98.52
Total Investments			63 666 863	63 189 230	98.52

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Investment Banking and Brokerage Services	24.12	United States of America	21.67
Telecommunications Service Providers	12.63	France	21.06
Industrial Transportation	6.16	Netherlands	15.97
Pharmaceuticals and Biotechnology	5.67	Germany	9.34
Gas, Water and Multi-utilities	3.93	United Kingdom	7.48
Chemicals	3.60	Luxembourg	5.92
Software and Computer Services	3.34	Spain	3.89
Personal Care, Drug and Grocery Stores	3.24	Ireland	3.39
Medical Equipment and Services	3.01	Sweden	2.41
Construction and Materials	2.75	Italy	2.22
Travel and Leisure	2.49	Japan	1.43
Automobiles and Parts	2.41	Australia	1.16
Beverages	2.34	Finland	0.63
General Industrials	2.25	Denmark	0.61
Electronic and Electrical Equipment	2.03	Jersey	0.60
Technology Hardware and Equipment	1.96	Belgium	0.44
Personal Goods	1.94	Canada	0.30
Industrial Support Services	1.81		
Food Producers	1.66		98.52
Banks	1.53		
Media	1.52		
Electricity	1.30		
Oil, Gas and Coal	1.29		
Health Care Providers	1.22		
Industrial Engineering	0.90		
Consumer Services	0.76		
Real Estate Investment Trusts	0.56		
Aerospace and Defense	0.45		
Industrial Materials	0.31		
Industrial Metals and Mining	0.30		
Telecommunications Equipment	0.30		
Alternative Energy	0.16		
Governments	0.16		
Retailers	0.15		
Finance and Credit Services	0.14		
Household Goods and Home Construction	0.13		
	98.52		

MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture

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					
85 046	ABBVIE INC	USD	11 995 615	11 931 000	1.02
431 475	ALPHABET CLASS - A	USD	48 334 929	54 562 751	4.68
178 486	ALPHABET INC	USD	21 100 745	22 771 042	1.96
482 104	AMAZON.COM INC	USD	57 779 451	66 311 394	5.69
172 117	ANALOG DEVICES INC	USD	29 550 068	30 937 900	2.66
77 396	APPLE INC	USD	13 483 139	13 489 387	1.16
144 508	APPLIED MATERIALS INC	USD	19 804 875	21 201 658	1.82
7 519	ARISTA NETWORKS INC	USD	1 225 086	1 603 041	0.14
9 638	ASML HOLDING NV	EUR	6 551 474	6 570 225	0.56
4 136	ASSURANT INC	USD	618 723	630 856	0.05
50 048	AUTODESK INC	USD	9 576 006	11 031 265	0.95
982 318	AXA SA	EUR	21 011 782	28 968 558	2.49
25 000	BASF SE - REG	EUR	1 200 125	1 219 500	0.10
112 276	BAXTER INTERNATIONAL INC	USD	3 980 652	3 929 380	0.34
18 232	BIOGEN INC	USD	5 225 547	4 270 941	0.37
823 613	BNP PARIBAS SA	EUR	36 696 638	51 549 938	4.43
16 020	BOEING CO	USD	3 098 012	3 780 178	0.32
155 555	BRENTTAG SE	EUR	12 774 177	12 945 287	1.11
8 951	BROADCOM INC	USD	9 170 355	9 044 995	0.78
67 252	BRUKER CORP	USD	4 519 817	4 473 523	0.38
8 025	CADENCE DESIGN SYSTEMS INC	USD	1 323 795	1 978 698	0.17
16 705	CARTER'S INC - PWR9 AJ	USD	1 130 042	1 132 519	0.10
155 207	CATERPILLAR INC	USD	36 529 169	41 542 619	3.57
26 678	CBOE GLOBAL MARKETS INC	USD	4 363 281	4 312 338	0.37
112 936	CIENA CORP	USD	4 499 644	4 601 683	0.40
2 242 766	COMMERZBANK AG	EUR	23 460 276	24 132 162	2.07
7 168	DAVITA INC	USD	485 334	679 781	0.06
1 145 569	DEUTSCHE BANK AG - REG	EUR	13 754 405	14 163 815	1.22
46 831	DOORDASH INC	USD	3 718 475	4 192 385	0.36
61 731	DR ING HC F PORSCHE AG	EUR	4 973 049	4 932 307	0.42
40 326	ELECTRONIC ARTS INC	USD	5 045 251	4 994 342	0.43
21 569	ELEVANCE HEALTH INC	USD	9 214 525	9 207 512	0.79
682 428	ENGIE SA (ISIN FR0013215407)	EUR	9 045 583	10 862 889	0.93
5 277	EPAM SYSTEMS INC	USD	1 452 081	1 420 417	0.12
21 407	EXTRA SPACE STORAGE INC	USD	3 014 885	3 107 033	0.27
53 502	FAST RETAILING CO LTD	JPY	11 771 367	12 020 756	1.03
19 511	FORTINET INC	USD	1 061 927	1 033 792	0.09
1 920	F5 NETWORKS INC	USD	261 314	311 086	0.03
126 523	GILEAD SCIENCES INC	USD	9 215 372	9 278 621	0.80
135 923	HARLEY-DAVIDSON INC	USD	4 416 828	4 533 023	0.39
26 158	HOME DEPOT INC	USD	8 311 157	8 206 269	0.70
29 615	IDEXX LABORATORIES INC	USD	13 267 148	14 880 556	1.28
803	ILLUMINA INC	USD	74 315	101 217	0.01
13 635	INSULET CORP	USD	3 749 894	2 678 244	0.23

MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
83 809	INTERPUBLIC GROUP OF COS INC	USD	2 522 217	2 476 373	0.21
1 187 513	JAPAN POST BANK CO LTD	JPY	9 935 009	10 949 912	0.94
12 210	JOHNSON & JOHNSON	USD	1 692 267	1 732 490	0.15
220 423	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	5 631 989	5 734 809	0.49
2 536	LULULEMON ATHLETICA INC	USD	962 875	1 173 794	0.10
201 843	META PLATFORMS INC	USD	54 540 685	64 676 004	5.55
241 401	MICROSOFT CORP	USD	82 705 915	82 176 646	7.05
3 899	MOLINA HEALTHCARE INC	USD	1 030 413	1 275 289	0.11
21 009	MOTOROLA SOLUTIONS INC	USD	5 923 338	5 954 563	0.51
83 934	NETFLIX INC	USD	29 520 615	36 994 329	3.18
108 623	NEXTERA ENERGY INC	USD	5 923 361	5 972 716	0.51
86 510	NORFOLK SOUTHERN CORP	USD	15 723 089	18 511 957	1.59
26 202	NVIDIA CORP	USD	11 606 911	11 746 485	1.01
76 050	ON SEMICONDUCTOR CORP	USD	6 861 014	5 750 651	0.49
42 066	O'REILLY AUTOMOTIVE INC	USD	33 123 577	36 179 845	3.11
62 933	PACCAR INC	USD	5 549 266	5 563 217	0.48
136 159	PEPSICO INC	USD	20 916 446	20 934 454	1.80
152 684	PROCTER & GAMBLE CO	USD	21 288 514	20 254 663	1.74
37 185	QUALCOMM INC	USD	4 883 890	4 868 571	0.42
69 610	REGENCY CENTERS CORP	USD	4 266 965	4 222 034	0.36
15 031	REGENERON PHARMACEUTICALS INC	USD	11 498 017	11 950 914	1.03
231 112	RICOH CO LTD	JPY	1 887 051	1 607 196	0.14
29 545	ROBLOX CORP - A	USD	1 063 792	1 222 828	0.10
320 700	ROHM CO LTD	JPY	5 849 811	5 565 222	0.48
44 606	RTX CORP	USD	3 388 829	3 397 591	0.29
104 678	RWE AG	EUR	4 031 023	4 310 640	0.37
124 876	SALESFORCE INC	USD	25 000 097	29 746 862	2.55
266 063	SANOFI SA	EUR	19 343 791	23 881 815	2.05
29 091	TERADATA CORP COM STK	USD	1 376 577	1 145 838	0.10
151 479	TESLA INC	USD	35 692 080	34 073 690	2.93
58 102	THERMO FISHER SCIENTIFIC INC	USD	27 561 198	27 918 309	2.40
614 166	TOTALENERGIES SE	EUR	17 908 000	37 832 626	3.25
205 420	UBER TECHNOLOGIES INC	USD	11 641 502	11 449 517	0.98
111 614	UNION PACIFIC CORP	USD	24 128 392	24 817 481	2.13
18 660	UNITEDHEALTH GROUP INC	USD	9 502 431	8 893 251	0.76
7 596	VERTEX PHARMACEUTICALS INC	USD	2 395 245	2 797 933	0.24
742 634	VICI PROPERTIES INC	USD	21 519 033	21 432 283	1.84
60 249	VOLKSWAGEN AG - PFD	EUR	6 881 641	6 735 838	0.58
96 115	WALMART INC	USD	13 465 115	13 717 041	1.18
30 464	WELLTOWER INC	USD	2 533 852	2 486 705	0.21

MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 102	ZEBRA TECHNOLOGIES CORP - A	USD	566 740	520 110	0.04
Total Shares			1 063 678 906	1 168 179 375	100.30
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 063 678 906	1 168 179 375	100.30
Total Investments			1 063 678 906	1 168 179 375	100.30

MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	23.60	United States of America	78.12
Retailers	11.72	France	13.15
Technology Hardware and Equipment	9.51	Germany	5.88
Banks	8.65	Japan	2.59
Pharmaceuticals and Biotechnology	6.28	Netherlands	0.56
Automobiles and Parts	4.32		
Industrial Engineering	4.04		
Medical Equipment and Services	4.01		
Media	3.88		
Industrial Transportation	3.72		
Oil, Gas and Coal	3.25		
Non-life Insurance	2.54		
Real Estate Investment and Services	1.84		
Beverages	1.80		
Personal Care, Drug and Grocery Stores	1.74		
Health Care Providers	1.72		
Gas, Water and Multi-utilities	1.30		
Chemicals	1.22		
Telecommunications Equipment	1.07		
Consumer Services	0.98		
Real Estate Investment Trusts	0.84		
Aerospace and Defense	0.62		
Leisure Goods	0.53		
Electricity	0.51		
Investment Banking and Brokerage Services	0.37		
General Industrials	0.10		
Personal Goods	0.10		
Electronic and Electrical Equipment	0.04		
	100.30		100.30

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					
11 043 000	BUNDES Obligation 0% 09/10/2026	EUR	10 127 818	10 416 061	3.86
12 883 000	BUNDES Obligation 0% 10/04/2026	EUR	11 973 981	12 255 669	4.54
3 452 000	BUNDES Obligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	3 254 530	3 314 585	1.23
12 653 000	BUNDES Obligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	11 946 510	12 130 716	4.49
10 583 000	BUNDES Obligation 0% 11/04/2025	EUR	10 280 235	10 224 337	3.79
14 953 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	13 783 754	14 151 534	5.24
15 412 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	14 563 659	14 846 365	5.51
14 034 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	13 970 034	13 695 872	5.07
14 031 790	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	13 891 889	13 666 858	5.06
8 053 000	BUNDESSCHATZANWEISUNGEN 2.5% 13/03/2025	EUR	7 997 295	8 021 493	2.97
8 052 000	BUNDESSCHATZANWEISUNGEN 2.8% 12/06/2025	EUR	8 022 876	8 067 138	2.99
4 602 000	BUNDESSCHATZANWEISUNGEN 3.1% 12/12/2025	EUR	4 625 746	4 662 565	1.73
7 821 000	BUNDESSCHATZANWEISUNGEN 3.1% 18/09/2025	EUR	7 818 268	7 897 779	2.93
1 517 000	FINLAND GOVERNMENT BOND 0% 15/09/2026	EUR	1 390 279	1 423 307	0.53
2 613 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	2 458 493	2 500 691	0.93
1 942 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	1 893 332	1 887 003	0.70
2 394 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	2 564 822	2 436 686	0.90
8 595 000	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	8 405 402	8 340 575	3.09
6 069 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2025	EUR	5 843 966	5 872 603	2.18
8 713 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	8 038 133	8 285 013	3.07
9 135 920	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	8 909 625	8 823 992	3.27
7 554 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	6 943 901	7 133 340	2.64
9 768 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	9 143 869	9 351 668	3.47
7 246 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	6 969 482	7 052 380	2.61
8 402 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 24/09/2026	EUR	8 284 679	8 439 431	3.13
8 445 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	8 639 515	8 655 500	3.21
5 859 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	6 465 516	6 216 522	2.30
9 937 000	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	9 194 379	9 455 413	3.50
13 368 000	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	12 908 469	12 903 749	4.78
12 725 000	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	11 825 891	12 169 140	4.51
2 496 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	2 416 443	2 406 416	0.89
4 206 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	3 916 059	4 022 067	1.49
3 620 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	3 507 733	3 535 545	1.31
1 344 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2% 15/07/2026	EUR	1 302 193	1 331 908	0.49
2 853 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	2 998 667	2 993 422	1.11
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			266 277 443	268 587 343	99.52
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			266 277 443	268 587 343	99.52
Total Investments			266 277 443	268 587 343	99.52

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.52
	99.52

Geographical classification	%
Germany	49.42
France	28.96
Netherlands	12.79
Austria	5.29
Finland	3.06
	99.52

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					
2 047 000	BUNDES Obligation FRN 16/04/2027	EUR	1 911 053	1 916 648	3.35
745 000	BUNDES Obligation 1.3% 15/10/2027 (ISIN DE0001030740)	EUR	715 409	728 340	1.27
2 792 000	BUNDES Obligation 1.3% 15/10/2027 (ISIN DE0001141869)	EUR	2 685 801	2 725 320	4.77
2 327 000	BUNDES Obligation 2.2% 13/04/2028	EUR	2 311 361	2 348 582	4.11
2 419 000	BUNDES Obligation 2.4% 19/10/2028	EUR	2 384 566	2 468 638	4.32
2 048 000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	1 851 693	1 898 937	3.32
2 513 000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	2 207 603	2 292 754	4.01
2 838 380	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	2 694 041	2 686 283	4.70
2 652 000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	2 372 223	2 461 053	4.31
2 652 000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	2 439 579	2 504 069	4.38
3 025 000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	2 885 948	2 870 897	5.02
1 280 000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	1 411 418	1 428 900	2.50
1 582 000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	1 814 915	1 798 951	3.15
519 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	478 231	486 917	0.85
573 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	510 620	526 514	0.92
332 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2027	EUR	316 017	322 002	0.56
407 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	404 266	414 785	0.73
2 329 180	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	2 142 730	2 171 262	3.80
2 612 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/02/2028	EUR	2 386 569	2 460 982	4.31
3 555 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	3 236 118	3 338 141	5.85
3 324 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	2 972 963	3 099 030	5.43
2 334 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	2 228 203	2 239 839	3.92
3 208 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	3 241 770	3 266 944	5.73
1 767 080	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	1 649 338	1 652 397	2.89
1 987 000	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	1 888 808	1 891 152	3.31
2 167 000	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	1 963 931	2 035 797	3.56
1 462 000	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	1 652 782	1 644 613	2.88
647 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2028	EUR	552 305	578 902	1.01
972 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	903 100	916 403	1.60
855 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	777 978	802 566	1.40
640 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	743 292	723 690	1.27
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			55 734 631	56 701 308	99.23
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			55 734 631	56 701 308	99.23
Total Investments			55 734 631	56 701 308	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	%
Governments	99.23
	99.23

Geographical classification	%
Germany	49.23
France	29.01
Netherlands	12.64
Austria	5.29
Finland	3.06
	99.23

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					
37 743	ACCENTURE PLC - A	USD	11 871 228	13 244 396	4.55
93 017	ADVANCED MICRO DEVICES INC	USD	9 193 368	13 711 636	4.71
63 608	ALPHABET INC	USD	8 188 022	8 964 275	3.08
81 200	APPLIED MATERIALS INC	USD	12 207 608	13 160 084	4.52
5 064	AUTOZONE INC	USD	12 150 232	13 093 529	4.49
37 383	BERKSHIRE HATHAWAY INC - B	USD	11 485 175	13 333 021	4.58
794	BLACKROCK INC	USD	646 642	644 569	0.22
3 736	BROADCOM INC	USD	4 193 324	4 170 310	1.43
88 236	CADENCE DESIGN SYSTEMS INC	USD	22 420 329	24 032 838	8.25
24 751	CHARLES SCHWAB CORP	USD	1 726 135	1 702 869	0.58
8 296	CHIPOTLE MEXICAN GRILL INC	USD	15 466 006	18 972 620	6.51
4 407	CHUBB LTD	USD	989 063	995 982	0.34
259 828	CITIGROUP INC	USD	11 100 426	13 365 552	4.59
1 226	EMERSON ELECTRIC CO	USD	108 857	119 327	0.04
10 462	FISERV INC	USD	1 391 551	1 389 772	0.48
410 137	FREEMPORT-MCMORAN INC - B	USD	14 703 411	17 459 532	5.99
106 702	HERSHEY CO	USD	19 889 742	19 893 520	6.83
24 323	INCYTE CORP	USD	1 524 566	1 527 241	0.52
4 662	INTERCONTINENTAL EXCHANGE INC	USD	599 533	598 741	0.21
16 287	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 455 632	2 663 739	0.91
16 735	KEYSIGHT TECHNOLOGIES INC	USD	2 621 872	2 662 371	0.91
20 774	KLA CORP	USD	12 287 198	12 075 926	4.14
4 357	MARKETAXESS HOLDINGS INC	USD	1 149 246	1 275 947	0.44
45 362	META PLATFORMS INC	USD	13 183 944	16 056 334	5.51
46 948	MODERNA INC	USD	5 344 091	4 668 979	1.60
161 531	MONSTER BEVERAGE CORP	USD	9 230 539	9 305 801	3.19
1 642	MOODY'S CORP	USD	641 414	641 300	0.22
504 712	NISOURCE INC	USD	12 698 554	13 400 104	4.60
29 336	NORFOLK SOUTHERN CORP	USD	5 713 073	6 934 444	2.38
4 872	O'REILLY AUTOMOTIVE INC	USD	3 721 225	4 628 790	1.59
62 197	QORVO INC	USD	6 959 379	7 004 004	2.40
88 901	QUALCOMM INC	USD	12 592 827	12 857 752	4.41
24 187	TARGA RESOURCES CORP	USD	2 035 939	2 101 125	0.72
12 500	VERTEX PHARMACEUTICALS INC	USD	4 263 520	5 086 125	1.75
63 985	WELLS FARGO & CO	USD	3 159 714	3 149 342	1.08
89 888	WESTERN DIGITAL CORP	USD	3 382 327	4 707 435	1.62
Total Shares			261 295 712	289 599 332	99.39
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			261 295 712	289 599 332	99.39
Total Investments			261 295 712	289 599 332	99.39

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	23.24	United States of America	94.50
Software and Computer Services	17.75	Ireland	4.55
Food Producers	6.83	Switzerland	0.34
Travel and Leisure	6.51		
Retailers	6.08		
Industrial Metals and Mining	5.99		
Banks	5.67		
Industrial Support Services	5.02		
Non-life Insurance	4.92		
Gas, Water and Multi-utilities	4.60		
Pharmaceuticals and Biotechnology	3.87		
Beverages	3.19		
Industrial Transportation	2.38		
Investment Banking and Brokerage Services	1.45		
Electronic and Electrical Equipment	0.95		
Oil, Gas and Coal	0.72		
Finance and Credit Services	0.22		
	99.39		99.39

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					
32 000	APT PIPELINES LTD - 144A - 4.2% 23/03/2025	USD	31 122	31 528	1.05
73 000	AT&T INC 4.35% 01/03/2029	USD	69 463	72 111	2.40
5 000	BRISTOL-MYERS SQUIBB CO 3.2% 15/06/2026	USD	4 851	4 855	0.16
8 000	BROADCOM INC 3.15% 15/11/2025	USD	7 601	7 756	0.26
24 000	CHEVRON USA INC 3.9% 15/11/2024	USD	23 615	23 804	0.80
25 000	COMCAST CORP 3.15% 01/03/2026	USD	23 626	24 279	0.81
12 000	CSX CORP 3.4% 01/08/2024	USD	11 785	11 859	0.40
20 000	DOWDUPONT INC 4.493% 15/11/2025	USD	19 507	19 888	0.66
15 000	FLORIDA POWER & LIGHT CO 4.45% 15/05/2026	USD	14 710	15 030	0.50
5 000	GENERAL MILLS INC 4.2% 17/04/2028	USD	4 723	4 936	0.16
2 000	HYUNDAI CAPITAL AMERICA 1.5% 15/06/2026	USD	1 820	1 827	0.06
10 000	JOHN DEERE CAPITAL CORP 0.7% 15/01/2026	USD	8 983	9 278	0.31
30 000	LOEWS CORP 3.75% 01/04/2026	USD	28 591	29 281	0.98
11 000	MCCORMICK & CO INC/MD 2.5% 15/04/2030	USD	8 960	9 647	0.32
10 000	MCDONALD'S CORP 3.7% 30/01/2026	USD	9 572	9 837	0.33
45 000	MONDELEZ INTERNATIONAL INC 1.5% 04/05/2025	USD	42 237	42 936	1.43
17 000	NETFLIX INC - 144A - 3.625% 15/06/2025	USD	16 655	16 704	0.56
4 000	NVIDIA CORP 0.584% 14/06/2024	USD	3 905	3 915	0.13
9 000	OESTERREICHISCHE KONTROLLBANK AG 4.625% 03/11/2025	USD	8 907	9 022	0.30
3 000	PACCAR FINANCIAL CORP 3.15% 13/06/2024	USD	2 967	2 972	0.10
15 000	PRUDENTIAL FINANCIAL INC 1.5% 10/03/2026	USD	13 498	14 001	0.47
10 000	REALTY INCOME CORP 3.25% 15/01/2031	USD	8 177	9 108	0.30
7 000	ROYALTY PHARMA PLC 1.75% 02/09/2027	USD	5 984	6 287	0.21
8 000	SALESFORCE.COM INC 1.95% 15/07/2031	USD	6 148	6 837	0.23
16 000	SHELL INTERNATIONAL FINANCE BV 2.375% 07/11/2029	USD	13 835	14 413	0.48
15 000	STANLEY BLACK & DECKER INC 2.3% 15/03/2030	USD	11 718	12 771	0.43
56 000	STATE STREET CORP 3.55% 18/08/2025	USD	53 700	54 991	1.84
27 000	TENNESSEE VALLEY AUTHORITY 1.5% 15/09/2031	USD	20 544	22 053	0.74
10 000	TYSON FOODS INC 4.35% 01/03/2029	USD	9 135	9 734	0.33
50 000	VERIZON COMMUNICATIONS INC FRN 15/05/2025	USD	50 540	50 432	1.69
15 000	VMWARE INC 4.5% 15/05/2025	USD	14 660	14 860	0.50
20 000	WARNERMEDIA HOLDINGS INC 3.638% 15/03/2025	USD	19 347	19 584	0.65
40 000	3M CO 3% 07/08/2025	USD	38 005	38 807	1.30
Total Bonds			608 891	625 343	20.89
Supranationals, Governments and Local Public Authorities, Debt Instruments					
200 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE - REGS - 3.375% 20/03/2024	USD	198 249	199 106	6.65
50 000	FEDERAL HOME LOAN BANKS 3% 12/03/2027	USD	47 021	48 414	1.62
27 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912810PS15)	USD	41 553	42 507	1.42
181 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	258 949	264 614	8.84

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
42 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	47 994	49 725	1.66
24 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	25 654	27 019	0.90
496 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	568 555	583 336	19.50
554 700	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	436 512	459 448	15.35
1 100	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	553	615	0.02
222 200	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	176 285	184 634	6.17
1 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2040	USD	589	665	0.02
197 100	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	162 276	169 152	5.65
299 100	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2032	USD	246 012	257 319	8.60
37 200	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2032	USD	33 186	34 093	1.14
28 700	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	25 706	26 615	0.89
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			2 269 094	2 347 262	78.43
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			2 877 985	2 972 605	99.32
Total Investments			2 877 985	2 972 605	99.32

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	78.43	United States of America	90.63
Telecommunications Service Providers	4.90	France	6.65
Investment Banking and Brokerage Services	3.44	Australia	1.05
Food Producers	2.25	Netherlands	0.48
Industrial Transportation	1.45	Austria	0.30
General Industrials	1.30	United Kingdom	0.21
Non-life Insurance	0.98		
Oil, Gas and Coal	0.80		
Electricity	0.74		
Software and Computer Services	0.72		
Chemicals	0.66		
Media	0.56		
Gas, Water and Multi-utilities	0.50		
Life Insurance	0.47		
Industrial Engineering	0.43		
Technology Hardware and Equipment	0.39		
Pharmaceuticals and Biotechnology	0.37		
Travel and Leisure	0.33		
Banks	0.30		
Real Estate Investment Trusts	0.30		
	99.32		99.32

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
374 000	AAC TECHNOLOGIES HOLDINGS INC	HKD	899 177	1 005 918	0.22
2 723 200	AGRICULTURAL BANK OF CHINA LTD	CNH	1 240 193	1 260 196	0.28
14 701 000	AGRICULTURAL BANK OF CHINA LTD - H	HKD	4 953 952	5 129 990	1.13
398 700	AIR CHINA LTD	CNH	475 413	372 048	0.08
1 024 000	AIR CHINA LTD - H	HKD	729 570	586 449	0.13
8 277 900	ALIBABA GROUP HOLDING LTD	HKD	93 564 943	72 551 283	16.02
2 904 000	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	1 640 874	1 427 465	0.31
119 800	ANHUI CONCH CEMENT CO LTD - A	CNH	416 449	343 600	0.08
645 500	ANHUI CONCH CEMENT CO LTD - H	HKD	1 943 861	1 350 007	0.30
13 400	ANKER INNOVATIONS TECHNOLOGY CO LTD	CNH	152 029	150 937	0.03
1 198 506	BAIDU INC - A	HKD	19 575 330	16 131 530	3.56
1 141 800	BANK OF CHINA LTD - A	CNH	530 676	579 189	0.13
42 215 000	BANK OF CHINA LTD - H	HKD	14 628 115	14 584 320	3.22
1 247 400	BANK OF COMMUNICATIONS CO LTD	CNH	938 224	910 279	0.20
4 651 000	BANK OF COMMUNICATIONS CO LTD - H	HKD	2 660 589	2 625 902	0.58
18 500	BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD	CNH	191 038	89 845	0.02
2 240 000	BEIJING ENTERPRISES WATER GROUP LTD	HKD	619 765	451 856	0.10
15 608	BEIJING KINGSOFT OFFICE SOFTWARE INC - A	CNH	662 701	627 431	0.14
41 600	BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD	CNH	114 975	101 543	0.02
102 352	BEIJING SHIJI INFORMATION TECHNOLOGY CO LTD - A	CNH	178 550	126 740	0.03
42 400	BEIJING TONGRENTANG CO LTD	CNH	301 804	289 466	0.06
109 700	BOC AVIATION LTD	HKD	813 042	759 249	0.17
1 212 400	BOE TECHNOLOGY GROUP CO LTD - A	CNH	670 551	601 129	0.13
2 014 000	BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	784 704	819 539	0.18
56 900	BYD CO LTD - A	CNH	1 895 673	1 432 302	0.32
554 500	BYD CO LTD - H	HKD	16 201 361	13 782 546	3.04
422 500	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	1 254 176	1 792 714	0.40
60 600	BY-HEALTH CO LTD - A	CNH	177 285	131 203	0.03
135 900	CECEP SOLAR ENERGY CO LTD	CNH	111 138	96 407	0.02
230 960	CECEP WIND-POWER CORP	CNH	130 039	88 088	0.02
252 400	CHANGSHA ZOOMLION HEAVY INDUST - A	CNH	219 108	209 536	0.05
67 600	CHINA BAOAN GROUP CO LTD	CNH	115 161	100 896	0.02
1 294 000	CHINA COMMUNICATIONS SERVICES CORP LTD - H	HKD	541 430	486 052	0.11
51 103 000	CHINA CONSTRUCTION BANK CORP - H	HKD	29 531 629	27 548 787	6.08
1 974 000	CHINA EVERBRIGHT ENVIRONMENT GROUP LTD	HKD	953 526	581 278	0.13
1 937 000	CHINA FEIHE LTD	HKD	1 604 759	958 872	0.21
79 300	CHINA INTERNATIONAL CAPITAL CORP LTD	CNH	403 949	383 606	0.08
808 000	CHINA INTERNATIONAL CAPITAL CORP LTD - H	HKD	1 382 343	1 073 493	0.24
131 600	CHINA JUSHI CO LTD - A	CNH	257 443	164 462	0.04
92 000	CHINA LIFE INSURANCE CO LTD	CNH	430 734	331 587	0.07
3 966 000	CHINA LIFE INSURANCE CO LTD - H	HKD	6 022 487	4 653 035	1.03
219 000	CHINA LITERATURE LTD	HKD	789 221	737 553	0.16
1 677 000	CHINA MENGNIU DAIRY CO LTD	HKD	6 706 623	4 082 775	0.90
657 700	CHINA MERCHANTS BANK CO LTD - A	CNH	3 171 541	2 326 173	0.51

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 073 500	CHINA MERCHANTS BANK CO LTD - H	HKD	10 521 495	6 538 469	1.44
1 977 000	CHINA MOLYBDENUM - H	HKD	1 024 442	978 673	0.22
565 800	CHINA MOLYBDENUM CO LTD - A	CNH	425 707	374 045	0.08
2 074 000	CHINA NATIONAL BUILDING MATERIAL CO LTD - H	HKD	846 948	803 079	0.18
2 035 500	CHINA OVERSEAS LAND & INVESTMENT LTD	HKD	3 932 689	3 247 078	0.72
215 312	CHINA RAILWAY SIGNAL & COMMUNICATION CORP LTD	CNH	151 702	119 895	0.03
496 400	CHINA RESOURCES GAS GROUP LTD	HKD	1 743 366	1 473 245	0.33
1 706 000	CHINA RESOURCES LAND LTD	HKD	6 790 903	5 537 837	1.22
389 600	CHINA SOUTHERN AIRLINES CO LTD - A	CNH	350 048	285 298	0.06
1 034 000	CHINA SOUTHERN AIRLINES CO LTD - H	HKD	569 541	396 782	0.09
873 500	CHINA THREE GORGES RENEWABLES GROUP CO LTD	CNH	697 844	485 290	0.11
58 500	CHINA TOURISM GROUP DUTY FREE CORP LTD	HKD	777 313	519 842	0.11
60 162	CHINA TOURISM GROUP DUTY FREE CORP LTD - A	CNH	940 757	640 108	0.14
299 600	CHINA VANKE CO LTD - A	CNH	639 362	398 410	0.09
1 185 600	CHINA VANKE CO LTD - H	HKD	1 899 806	992 381	0.22
630 570	CHINA ZHESHANG BANK CO LTD	CNH	214 078	202 018	0.04
1 404 000	CHINASOFT INTERNATIONAL LTD	HKD	1 006 184	974 983	0.22
278 800	CHONGQING RURAL COMMERCIAL BANK CO LTD	CNH	140 509	144 614	0.03
1 072 800	CHOW TAI FOOK JEWELLERY GROUP LTD	HKD	1 725 690	1 445 200	0.32
390 400	CITIC SECURITIES CO LTD - A	CNH	1 040 463	1 011 016	0.22
974 500	CITIC SECURITIES CO LTD - H	HKD	1 680 441	1 800 832	0.40
22 900	CNGR ADVANCED MATERIAL CO LTD	CNH	158 227	143 034	0.03
139 560	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNH	4 616 977	2 896 662	0.64
423 500	COSCO SHIPPING HOLDINGS CO LTD - A	CNH	612 700	515 794	0.11
1 632 000	COSCO SHIPPING HOLDINGS CO LTD - H	HKD	1 603 520	1 485 227	0.33
1 166 175	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	2 522 152	912 579	0.20
4 760 000	CSPC PHARMACEUTICAL GROUP LTD	HKD	4 230 104	4 006 330	0.88
19 000	ECOVACS ROBOTICS CO LTD	CNH	176 817	100 099	0.02
422 800	ENN ENERGY HOLDINGS LTD	HKD	5 135 170	2 818 422	0.62
1 035 000	FAR EAST HORIZON LTD	HKD	727 573	736 736	0.16
107 200	FIRST CAPITAL SECURITIES CO LTD	CNH	82 381	79 182	0.02
56 600	FLAT GLASS GROUP CO LTD	CNH	266 810	192 125	0.04
241 000	FLAT GLASS GROUP CO LTD - H	HKD	626 696	368 244	0.08
410 100	FOXCONN INDUSTRIAL INTERNET CO LTD - A	CNH	816 230	788 313	0.17
8 500	FU JIAN ANJOY FOODS CO LTD	CNH	164 415	113 044	0.02
52 180	GANFENG LITHIUM CO LTD - A	CNH	516 359	283 926	0.06
207 560	GANFENG LITHIUM GROUP CO LTD - H	HKD	1 523 448	709 854	0.16
562 804	GDS HOLDINGS LTD	HKD	1 657 083	591 137	0.13
3 223 000	GEELY AUTOMOBILE HOLDINGS LTD	HKD	3 632 058	3 209 642	0.71
184 800	GEM CO LTD	CNH	186 774	128 278	0.03
10 100	GINLONG TECHNOLOGIES CO LTD	CNH	117 549	89 754	0.02
5 221	GOODWE TECHNOLOGIES CO LTD	CNH	166 233	86 674	0.02
599 500	GREENTOWN CHINA HOLDINGS LTD	HKD	766 048	552 535	0.12
15 700	GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD - A	CNH	162 141	124 889	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
113 400	GUOYUAN SECURITIES CO LTD - A	CNH	98 450	98 467	0.02
897 000	HAIDILAO INTERNATIONAL HOLDING LTD	HKD	1 838 307	1 512 029	0.33
208 100	HAIER SMART HOME CO LTD - A	CNH	599 669	555 582	0.12
1 296 400	HAIER SMART HOME CO LTD - H	HKD	3 579 913	3 313 987	0.73
336 000	HAITIAN INTERNATIONAL HOLDINGS LTD	HKD	714 593	752 575	0.17
314 400	HAITONG SECURITIES CO LTD	CNH	389 322	374 524	0.08
1 450 800	HAITONG SECURITIES CO LTD - H	HKD	875 780	701 369	0.15
56 980	HANGZHOU FIRST APPLIED MATERIAL CO LTD - A	CNH	350 069	175 812	0.04
33 800	HANGZHOU ROBAM APPLIANCES CO LTD - A	CNH	112 134	93 590	0.02
10 100	HANGZHOU TIGERMED CONSULTING CO LTD - A	CNH	126 151	70 584	0.02
638 000	HANSOH PHARMACEUTICAL GROUP CO LTD	HKD	1 101 899	1 165 682	0.26
33 800	HEBEI YANGYUAN ZHIHUI BEVERAGE CO LTD	CNH	115 168	91 356	0.02
107 900	HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO LTD - A	CNH	376 531	366 397	0.08
334 500	HENGAN INTERNATIONAL GROUP CO LTD	HKD	1 374 483	1 126 537	0.25
45 900	HENGDIAN GROUP DMEGC MAGNETICS CO LTD	CNH	105 317	79 011	0.02
38 333	HORIZON CONSTRUCTION DEVELOPMENT LTD	HKD	19 522	20 398	0.00
2 619	HOYMILES POWER ELECTRONICS INC	CNH	116 887	89 899	0.02
313 000	HUA HONG SEMICONDUCTOR LTD	HKD	663 332	685 093	0.15
239 100	HUATAI SECURITIES CO LTD - A	CNH	448 275	424 044	0.09
679 600	HUATAI SECURITIES CO LTD - H	HKD	834 171	776 843	0.17
75 390	HUNDSUN TECHNOLOGIES INC - A	CNH	417 005	275 651	0.06
2 011 300	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD - A	CNH	1 243 033	1 222 255	0.27
34 592 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD - H	HKD	16 136 594	15 319 415	3.38
196 400	INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD - A	CNH	814 601	667 917	0.15
49 400	INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD - A	CNH	217 650	208 508	0.05
209 000	JIANGSU EASTERN SHENGHONG CO LTD	CNH	385 368	255 079	0.06
678 000	JIANGSU EXPRESSWAY CO LTD - H	HKD	575 083	551 785	0.12
199 500	JIANGSU HENGRUI PHARMACEUTICALS CO LTD	CNH	1 179 561	1 147 167	0.25
121 300	JIANGSU ZHONGTIAN TECHNOLOGY CO LTD	CNH	264 024	192 611	0.04
49 200	JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO LTD - A	CNH	78 783	77 749	0.02
115 657	JOINTOWN PHARMACEUTICAL GROUP CO LTD	CNH	112 597	103 074	0.02
75 900	JUNEYAO AIRLINES CO LTD	CNH	147 187	115 792	0.03
115 587	KANZHUN LTD	USD	1 583 616	1 738 017	0.38
350 500	KINGBOARD HOLDINGS LTD	HKD	1 112 016	759 046	0.17
1 474 000	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	2 659 288	1 944 656	0.43
1 240 200	KUAISHOU TECHNOLOGY	HKD	8 158 853	7 613 088	1.68
76 800	KUANG-CHI TECHNOLOGIES CO LTD	CNH	154 310	144 309	0.03
3 866 000	LENOVO GROUP LTD	HKD	3 663 961	4 894 267	1.08
610 100	LI AUTO INC - A	HKD	9 009 670	10 404 395	2.30
248 400	LINGYI ITECH GUANGDONG CO - A	CNH	187 824	213 479	0.05
21 000	LIVZON PHARMACEUTICAL GROUP INC - A	CNH	100 839	93 469	0.02
233 640	LONGI GREEN ENERGY TECHNOLOGY CO LTD - A	CNH	1 248 348	680 205	0.15
80 100	MING YANG SMART ENERGY GROUP LTD - A	CNH	235 650	127 699	0.03
211 312	MINISO GROUP HOLDING LTD	HKD	879 989	983 587	0.22

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
80 800	NAVINFO CO LTD - A	CNH	124 256	91 424	0.02
1 028 200	NETEASE INC	HKD	18 500 033	16 759 693	3.70
733 621	NIO INC	USD	6 352 167	6 023 575	1.33
1 070 200	NONGFU SPRING CO LTD	HKD	5 551 394	5 601 777	1.24
50 000	PERFECT WORLD CO LTD/CHINA - A	CNH	86 025	75 263	0.02
299 500	PING AN HEALTHCARE AND TECHNOLOGY CO LTD	HKD	653 225	616 656	0.14
945 200	POSTAL SAVINGS BANK OF CHINA CO LTD	CNH	621 403	522 721	0.12
4 221 000	POSTAL SAVINGS BANK OF CHINA CO LTD - H	HKD	2 495 647	1 825 271	0.40
4 992	PYLON TECHNOLOGIES CO LTD	CNH	205 167	67 273	0.01
29 877	QI AN XIN TECHNOLOGY GROUP INC	CNH	215 519	152 276	0.03
11 851	RAYTRON TECHNOLOGY CO LTD	CNH	74 383	66 624	0.01
16 900	SANGFOR TECHNOLOGIES INC - A	CNH	289 110	155 318	0.03
161 700	SF HOLDING CO LTD - A	CNH	1 108 751	830 517	0.18
357 300	SHANDONG NANSHAN ALUMINUM CO LTD	CNH	178 636	133 548	0.03
1 302 000	SHANDONG WEIGAO GROUP MEDICAL POLYMER CO LTD - H	HKD	1 657 635	1 148 679	0.25
72 200	SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD - A	CNH	289 287	229 750	0.05
255 000	SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD - H	HKD	635 566	502 565	0.11
31 600	SHANGHAI M&G STATIONERY INC - A	CNH	200 770	150 853	0.03
96 600	SHANGHAI PHARMACEUTICALS HOLDING CO LTD - A	CNH	275 431	205 461	0.05
407 400	SHANGHAI PHARMACEUTICALS HOLDING CO LTD - H	HKD	739 234	539 374	0.12
928 700	SHANGHAI PUDONG DEVELOPMENT BANK CO LTD	CNH	877 131	781 611	0.17
62 445	SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD - A	CNH	367 113	166 159	0.04
131 200	SHANGHAI YUYUAN TOURIST MART GROUP CO LTD	CNH	120 406	103 582	0.02
70 300	SHENGYI TECHNOLOGY CO LTD - A	CNH	164 863	163 644	0.04
41 800	SHENZHEN INOVANCE TECHNOLOGY CO LTD - A	CNH	369 664	335 535	0.07
12 000	SHENZHEN SC NEW ENERGY TECHNOLOGY CORP - A	CNH	155 597	112 909	0.02
27 000	SHENZHEN SUNLORD ELECTRONICS CO LTD	CNH	91 372	92 714	0.02
62 100	SHUANGLIANG ECO-ENERGY SYSTEMS CO LTD	CNH	106 199	66 791	0.01
5 530 000	SINO BIOPHARMACEUTICAL LTD	HKD	2 757 975	2 224 630	0.49
60 300	SINOMA SCIENCE & TECHNOLOGY CO LTD - A	CNH	187 788	122 044	0.03
714 800	SINOPHARM GROUP CO LTD - H	HKD	1 816 533	1 694 654	0.37
18 820	SKSHU PAINT CO LTD - A	CNH	202 106	113 913	0.03
47 900	SUNGROW POWER SUPPLY CO LTD - A	CNH	706 046	533 393	0.12
380 400	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	4 719 209	3 124 521	0.69
66 400	SUNWODA ELECTRONIC CO LTD	CNH	138 814	124 598	0.03
641 300	TCL TECHNOLOGY GROUP CORP - A	CNH	332 472	350 580	0.08
1 887 000	TENCENT HOLDINGS LTD	HKD	78 810 365	64 228 989	14.18
18 900	THUNDER SOFTWARE TECHNOLOGY CO LTD	CNH	274 909	192 369	0.04
137 250	TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD - A	CNH	574 241	272 902	0.06
49 200	TIANQI LITHIUM CORP - A	CNH	559 444	348 962	0.08
1 060 000	TINGYI CAYMAN ISLANDS HOLDING CORP	HKD	1 647 711	1 169 892	0.26
65 800	TITAN WIND ENERGY SUZHOU CO LTD	CNH	153 424	97 038	0.02
661 600	TONGCHENG TRAVEL HOLDINGS LTD	HKD	1 281 867	1 107 556	0.24
721 000	UNI-PRESIDENT CHINA HOLDINGS LTD	HKD	576 896	463 907	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
100 000	UNISPLENDOR CORP LTD - A	CNH	333 800	246 002	0.05
54 000	UNIVERSAL SCIENTIFIC INDUSTRIAL SHANGHAI CO LTD - A	CNH	100 624	103 733	0.02
157 000	VINDA INTERNATIONAL HOLDINGS LTD	HKD	362 547	414 080	0.09
183 486	VIPSHOP HOLDINGS LTD	USD	2 399 313	2 949 994	0.65
2 549 000	WANT WANT CHINA HOLDINGS LTD	HKD	1 724 850	1 394 810	0.31
223 700	WEICHAI POWER CO LTD - A	CNH	354 079	388 200	0.09
1 040 000	WEICHAI POWER CO LTD - H	HKD	1 380 371	1 572 223	0.35
82 000	WESTERN MINING CO LTD	CNH	114 320	148 763	0.03
43 400	WINGTECH TECHNOLOGY CO LTD - A	CNH	341 987	233 448	0.05
58 600	WUS PRINTED CIRCUIT KUNSHAN CO LTD - A	CNH	126 787	164 793	0.04
79 500	WUXI APPTEC CO LTD - A	CNH	868 192	735 389	0.16
190 600	WUXI APPTEC CO LTD - H	HKD	1 887 770	1 755 577	0.39
2 037 500	WUXI BIOLOGICS CAYMAN INC	HKD	14 018 049	6 991 856	1.54
46 900	XIAMEN TUNGSTEN CO LTD - A	CNH	103 315	102 436	0.02
2 558 000	XINYI SOLAR HOLDINGS LTD	HKD	3 048 191	1 352 286	0.30
573 700	XPENG INC	HKD	4 977 970	3 771 126	0.83
640 000	YADEA GROUP HOLDINGS LTD	HKD	1 161 755	1 017 975	0.22
51 600	YIHAI KERRY ARAWANA HOLDINGS CO LTD	CNH	308 047	218 974	0.05
137 200	YONYOU NETWORK TECHNOLOGY CO LTD - A	CNH	422 947	310 304	0.07
219 597	YUM CHINA HOLDINGS INC	USD	11 004 232	8 434 799	1.86
60 300	YUNNAN BAIYAO GROUP CO LTD - A	CNH	437 675	376 789	0.08
14 500	YUNNAN BOTANEE BIO-TECHNOLOGY GROUP CO LTD	CNH	218 931	125 666	0.03
170 800	YUNNAN CHIHONG ZINC&GERMANIUM CO LTD	CNH	113 230	109 657	0.02
498 850	ZAI LAB LTD	HKD	1 431 277	1 243 402	0.27
49 900	ZANGGE MINING CO LTD	CNH	146 601	160 755	0.04
19 900	ZHANGZHOU PIENZHEHUANG PHARMACEUTICAL CO LTD	CNH	750 522	612 220	0.14
253 200	ZHEJIANG CENTURY HUATONG GROUP CO LTD	CNH	197 531	166 100	0.04
76 100	ZHEJIANG CHINT ELECTRICS CO LTD - A	CNH	305 819	208 105	0.05
938 400	ZHEJIANG EXPRESSWAY CO LTD - H	HKD	631 031	566 799	0.13
54 030	ZHEJIANG HUAYOU COBALT CO LTD - A	CNH	469 155	226 195	0.05
25 976	ZHEJIANG SUPCON TECHNOLOGY CO LTD	CNH	207 475	149 764	0.03
57 400	ZHEJIANG WEIXING NEW BUILDING MATERIALS CO LTD - A	CNH	159 271	105 594	0.02
225 366	ZTO EXPRESS CAYMAN INC	USD	5 447 942	4 341 455	0.96
950 000	3SBIO INC	HKD	861 510	828 218	0.18
277 600	360 SECURITY TECHNOLOGY INC - A	CNH	435 615	317 981	0.07
70 800	37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD	CNH	235 586	169 309	0.04
Total Shares			546 912 828	451 052 138	99.53
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			546 912 828	451 052 138	99.53
Total Investments			546 912 828	451 052 138	99.53

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	20.96	Cayman Islands	57.45
Banks	17.99	China	35.79
Consumer Services	16.01	Hong Kong (China)	3.52
Automobiles and Parts	9.49	United States of America	1.86
Pharmaceuticals and Biotechnology	5.13	Bermuda	0.74
Leisure Goods	3.78	Singapore	0.17
Food Producers	3.24		
Technology Hardware and Equipment	2.95		99.53
Real Estate Investment and Services	2.59		
Travel and Leisure	2.58		
Industrial Transportation	2.07		
Investment Banking and Brokerage Services	1.48		
Retailers	1.47		
Personal Care, Drug and Grocery Stores	1.11		
Life Insurance	1.10		
Gas, Water and Multi-utilities	1.05		
Household Goods and Home Construction	0.93		
Industrial Engineering	0.79		
Industrial Metals and Mining	0.72		
Telecommunications Equipment	0.62		
Construction and Materials	0.60		
Chemicals	0.51		
Alternative Energy	0.47		
Industrial Support Services	0.38		
General Industrials	0.25		
Medical Equipment and Services	0.25		
Personal Goods	0.21		
Finance and Credit Services	0.16		
Waste and Disposal Services	0.16		
Electricity	0.13		
Beverages	0.12		
Electronic and Electrical Equipment	0.10		
Industrial Materials	0.09		
Health Care Providers	0.02		
Media	0.02		
	99.53		

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					
54 885	ABBVIE INC	USD	7 681 727	7 699 750	3.52
9 149	ADVANCED MICRO DEVICES INC	USD	968 989	1 220 888	0.56
25 899	ALPHABET INC	USD	2 967 467	3 304 165	1.51
57 935	AMAZON.COM INC	USD	8 031 232	7 968 718	3.64
38 424	AMGEN INC	USD	9 235 535	10 018 450	4.58
55 827	APPLE INC	USD	9 680 540	9 730 116	4.45
5 280	APPLIED MATERIALS INC	USD	728 324	774 661	0.35
234 082	AXA SA	EUR	5 007 014	6 903 078	3.15
291 322	BNP PARIBAS SA	EUR	13 823 229	18 233 844	8.33
6 605	BROADCOM INC	USD	6 772 667	6 674 360	3.05
14 468	CHEVRON CORP	USD	1 916 283	1 953 602	0.89
179 005	COCA-COLA CO	USD	9 693 794	9 549 418	4.36
15 207	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	987 396	1 039 773	0.48
20 353	ELECTRONIC ARTS INC	USD	2 607 413	2 520 702	1.15
23 359	ELI LILLY & CO	USD	12 695 067	12 326 464	5.63
260 718	ENGIE SA (ISIN FR0013215407)	EUR	3 455 817	4 150 109	1.90
30 575	HESS CORP	USD	3 984 895	3 990 125	1.82
243 734	INTEL CORP	USD	8 597 961	11 087 343	5.07
13 612	LOWE'S COS INC	USD	2 362 639	2 742 362	1.25
51 595	MICROSOFT CORP	USD	17 777 958	17 563 739	8.02
1 534	MONSTER BEVERAGE CORP	USD	82 618	80 002	0.04
43 224	NVIDIA CORP	USD	19 081 673	19 377 531	8.85
2 591	O'REILLY AUTOMOTIVE INC	USD	2 175 613	2 228 450	1.02
16 631	PALO ALTO NETWORKS INC	USD	4 835 616	4 439 550	2.03
22 995	PARKER-HANNIFIN CORP	USD	9 115 395	9 590 184	4.38
42 781	PFIZER INC	USD	1 159 715	1 114 982	0.51
28 010	PROCTER & GAMBLE CO	USD	3 984 609	3 715 734	1.70
6 261	QUALCOMM INC	USD	752 269	819 742	0.37
5 214	S&P GLOBAL INC	USD	1 987 112	2 079 275	0.95
30 982	TARGET CORP	USD	3 671 846	3 994 438	1.83
10 763	TJX COS INC	USD	874 398	914 024	0.42
20 284	UNITEDHEALTH GROUP INC	USD	10 194 654	9 667 241	4.42
212 269	VIVENDI SE	EUR	1 479 261	2 053 915	0.94
67 633	WALMART INC	USD	9 652 011	9 652 236	4.41
112 236	WALT DISNEY CO	USD	9 652 015	9 173 755	4.19
Total Shares			207 674 752	218 352 726	99.77
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			207 674 752	218 352 726	99.77
Total Investments			207 674 752	218 352 726	99.77

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	22.70	United States of America	85.45
Pharmaceuticals and Biotechnology	14.24	France	14.32
Retailers	12.56		
Software and Computer Services	12.04		
Banks	8.33		
Media	5.13		
Health Care Providers	4.42		
Beverages	4.40		
General Industrials	4.38		
Non-life Insurance	3.15		
Oil, Gas and Coal	2.72		
Gas, Water and Multi-utilities	1.90		
Personal Care, Drug and Grocery Stores	1.70		
Leisure Goods	1.15		
Finance and Credit Services	0.95		
	99.77		99.77

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					
16 363	ABBVIE INC	USD	2 307 977	2 295 545	0.69
81 835	ALPHABET INC	USD	9 629 802	10 440 417	3.13
81 043	APPLE INC	USD	14 052 489	14 125 025	4.23
4 187	APPLIED MATERIALS INC	USD	577 556	614 301	0.18
320 455	AXA SA	EUR	6 854 532	9 450 218	2.83
404 371	BAKER HUGHES CO	USD	12 814 227	12 512 018	3.75
340 885	BNP PARIBAS SA	EUR	16 174 993	21 335 991	6.40
14 958	BROADCOM INC	USD	15 280 262	15 115 075	4.53
254 233	CIE DE SAINT-GOBAIN SA	EUR	8 376 977	16 947 172	5.08
35 142	COCA-COLA CO	USD	1 903 071	1 874 728	0.56
18 214	ELEVANCE HEALTH INC	USD	8 168 636	7 775 308	2.33
305 073	ENGIE SA (ISIN FR0013215407)	EUR	4 043 743	4 856 152	1.46
56 258	GILEAD SCIENCES INC	USD	4 097 582	4 125 706	1.24
113 712	HESS CORP	USD	15 072 975	14 839 743	4.45
99 423	JOHNSON & JOHNSON	USD	13 728 722	14 107 239	4.23
42 000	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	12 471 900	30 811 200	9.24
151 656	MERCK & CO INC	USD	14 560 966	14 967 218	4.49
43 272	MICROSOFT CORP	USD	14 770 384	14 730 460	4.42
39 025	NVIDIA CORP	USD	17 243 897	17 495 097	5.25
19 502	PROCTER & GAMBLE CO	USD	2 755 466	2 587 085	0.78
243 986	RENAULT SA	EUR	14 622 081	9 004 303	2.70
9 060	SALESFORCE INC	USD	2 179 793	2 158 193	0.65
9 705	STARBUCKS CORP	USD	939 680	843 504	0.25
30 761	THERMO FISHER SCIENTIFIC INC	USD	14 560 422	14 780 819	4.43
510 000	TOTALENERGIES SE	EUR	24 779 783	31 416 000	9.41
2 974	UNITEDHEALTH GROUP INC	USD	1 516 517	1 417 392	0.42
129 161	VINCI SA	EUR	10 433 273	14 685 606	4.40
311 351	VIVENDI SE	EUR	2 169 745	3 012 632	0.90
117 378	WALT DISNEY CO	USD	10 094 214	9 594 043	2.88
23 234	WELLS FARGO & CO	USD	898 918	1 035 240	0.31
119 495	YUM! BRANDS INC	USD	14 493 937	14 134 085	4.24
Total Shares			291 574 520	333 087 515	99.86
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			291 574 520	333 087 515	99.86
Total Investments			291 574 520	333 087 515	99.86

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Oil, Gas and Coal	17.61	United States of America	57.43
Technology Hardware and Equipment	14.20	France	42.43
Pharmaceuticals and Biotechnology	10.64		
Construction and Materials	9.48		
Personal Goods	9.24		
Software and Computer Services	8.19		
Banks	6.71		
Travel and Leisure	4.49		
Medical Equipment and Services	4.43		
Media	3.78		
Non-life Insurance	2.83		
Health Care Providers	2.76		
Automobiles and Parts	2.70		
Gas, Water and Multi-utilities	1.46		
Personal Care, Drug and Grocery Stores	0.78		
Beverages	0.56		
	99.86		99.86

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					
19 427	ABBVIE INC	USD	2 462 470	2 725 389	6.18
20 047	AKAMAI TECHNOLOGIES INC	USD	1 632 682	2 147 796	4.86
13 168	ALPHABET CLASS - A	USD	1 484 633	1 665 177	3.77
14 767	ALPHABET INC	USD	1 400 580	1 883 957	4.27
14 138	AMAZON.COM INC	USD	1 741 745	1 944 623	4.40
15 541	APPLE INC	USD	2 708 389	2 708 648	6.13
2 146	APPLIED MATERIALS INC	USD	296 020	314 853	0.71
356	BIOGEN INC	USD	95 936	83 395	0.19
7 380	BOEING CO	USD	1 369 018	1 741 430	3.94
1 901	BROADCOM INC	USD	1 951 411	1 920 963	4.35
9 788	COCA-COLA CO	USD	530 057	522 163	1.18
12 966	ELECTRONIC ARTS INC	USD	1 661 068	1 605 829	3.64
12 574	FREEMPORT-MCMORAN INC - B	USD	482 748	484 565	1.10
3 895	HESS CORP	USD	507 642	508 309	1.15
6 638	INSULET CORP	USD	1 828 295	1 303 864	2.95
1 267	INTUITIVE SURGICAL INC	USD	354 038	386 942	0.88
2 936	JOHNSON & JOHNSON	USD	406 920	416 592	0.94
11 984	MERCK & CO INC	USD	1 169 762	1 182 724	2.68
6 017	META PLATFORMS INC	USD	1 581 370	1 928 011	4.37
9 850	MICROSOFT CORP	USD	3 378 014	3 353 092	7.60
5 419	MOLINA HEALTHCARE INC	USD	1 434 241	1 772 452	4.01
30 914	MONSTER BEVERAGE CORP	USD	1 665 531	1 612 235	3.65
15 842	MORGAN STANLEY	USD	1 125 552	1 337 316	3.03
8 880	NIKE INC - B	USD	941 809	872 767	1.98
4 437	NVIDIA CORP	USD	1 957 414	1 989 129	4.51
27 257	PFIZER INC	USD	738 888	710 387	1.61
14 622	PROCTER & GAMBLE CO	USD	2 003 969	1 939 717	4.39
8 085	SALESFORCE INC	USD	1 945 213	1 925 938	4.36
1 186	THERMO FISHER SCIENTIFIC INC	USD	561 382	569 879	1.29
4 137	UNITEDHEALTH GROUP INC	USD	2 102 090	1 971 671	4.47
12 469	WELLS FARGO & CO	USD	479 751	555 582	1.26
Total Shares			41 998 638	44 085 395	99.85
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			41 998 638	44 085 395	99.85
Total Investments			41 998 638	44 085 395	99.85

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	29.23	United States of America	99.85
Technology Hardware and Equipment	15.70		
Pharmaceuticals and Biotechnology	14.55		
Health Care Providers	8.48		
Beverages	4.83		
Retailers	4.40		
Personal Care, Drug and Grocery Stores	4.39		
Aerospace and Defense	3.94		
Leisure Goods	3.64		
Investment Banking and Brokerage Services	3.03		
Medical Equipment and Services	2.17		
Personal Goods	1.98		
Banks	1.26		
Oil, Gas and Coal	1.15		
Industrial Metals and Mining	1.10		
	99.85		99.85

MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors ESG Screened

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					
64 080	ADVANCED MICRO DEVICES INC	USD	7 262 286	9 446 033	5.18
1 459	ADVANCED MICRO-FABRICATION EQUIPMENT INC CHINA	CNH	34 744	31 472	0.02
30 400	ADVANTEST CORP	JPY	1 001 162	1 034 394	0.57
3 000	ALCHIP TECHNOLOGIES LTD	TWD	298 656	320 132	0.18
19 769	ANALOG DEVICES INC	USD	3 661 661	3 925 333	2.15
33 183	APPLIED MATERIALS INC	USD	4 673 266	5 377 969	2.95
121 000	ASE TECHNOLOGY HOLDING CO LTD	TWD	468 920	532 250	0.29
1 865	ASM INTERNATIONAL NV	EUR	810 990	968 178	0.53
15 988	ASML HOLDING NV	EUR	11 068 645	12 039 602	6.60
987	ASR MICROELECTRONICS CO LTD	CNH	9 265	9 764	0.01
3 068	BE SEMICONDUCTOR INDUSTRIES NV	EUR	430 193	462 438	0.25
16 368	BROADCOM INC	USD	14 180 701	18 270 780	10.02
3 115	CHINA RESOURCES MICROELECTRONICS LTD	CNH	23 139	19 550	0.01
3 700	DISCO CORP	JPY	629 763	918 045	0.50
3 000	EEMORY TECHNOLOGY INC	TWD	222 819	239 488	0.13
5 423	ENPHASE ENERGY INC	USD	831 103	716 595	0.39
5 968	ENTEGRIS INC	USD	621 291	715 086	0.39
4 036	FIRST SOLAR INC	USD	730 450	695 322	0.38
3 700	FLAT GLASS GROUP CO LTD	CNH	17 200	13 874	0.01
17 000	FLAT GLASS GROUP CO LTD - H	HKD	49 872	28 694	0.02
1 600	GIGADEVICE SEMICONDUCTOR BEIJING INC	CNH	21 103	20 760	0.01
3 000	GLOBAL UNICHIP CORP	TWD	158 451	170 085	0.09
9 000	GLOBALWAFERS CO LTD	TWD	142 977	172 138	0.09
4 100	HANGZHOU FIRST APPLIED MATERIAL CO LTD - A	CNH	17 715	13 974	0.01
23 000	HUA HONG SEMICONDUCTOR LTD	HKD	70 180	55 611	0.03
103 000	INARI AMERTRON BHD	MYR	64 587	67 471	0.04
51 828	INFINEON TECHNOLOGIES AG - REG	EUR	2 007 823	2 164 118	1.19
166 109	INTEL CORP	USD	5 748 682	8 346 977	4.58
3 900	JCET GROUP CO LTD	CNH	17 439	16 354	0.01
5 408	KLA CORP	USD	2 563 130	3 143 670	1.72
5 245	LAM RESEARCH CORP	USD	3 307 614	4 108 199	2.25
5 478	LATTICE SEMICONDUCTOR CORP	USD	474 437	377 927	0.21
17 900	LONGI GREEN ENERGY TECHNOLOGY CO LTD - A	CNH	68 108	57 567	0.03
34 244	MARVELL TECHNOLOGY INC	USD	1 989 564	2 065 256	1.13
60 000	MEDIATEK INC	TWD	1 357 653	1 984 328	1.09
21 604	MICROCHIP TECHNOLOGY INC	USD	1 804 545	1 948 249	1.07
43 563	MICRON TECHNOLOGY INC	USD	2 872 028	3 717 666	2.04
1 803	MONOLITHIC POWER SYSTEMS INC	USD	915 755	1 137 296	0.62
49 000	NANYA TECHNOLOGY CORP	TWD	113 687	124 534	0.07
1 300	NAURA TECHNOLOGY GROUP CO LTD	CNH	49 933	44 859	0.02
23 000	NOVATEK MICROELECTRONICS CORP	TWD	320 738	387 449	0.21
97 949	NVIDIA CORP	USD	43 167 747	48 506 303	26.58
10 231	NXP SEMICONDUCTORS NV	USD	2 010 393	2 349 856	1.29
17 133	ON SEMICONDUCTOR CORP	USD	1 532 056	1 431 119	0.78

MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors ESG Screened

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 000	PARADE TECHNOLOGIES LTD	TWD	99 275	117 300	0.06
488	PIOTECH INC	CNH	18 296	15 852	0.01
120 000	POWERCHIP SEMICONDUCTOR MANUFACTURING CORP	TWD	116 451	115 150	0.06
7 800	QINHUANGDAO TIANYE TOLIAN HEAVY INDUSTRY CO LTD	CNH	35 976	22 697	0.01
3 911	QORVO INC	USD	395 811	440 418	0.24
44 266	QUALCOMM INC	USD	5 190 187	6 402 192	3.51
19 000	REALTEK SEMICONDUCTOR CORP	TWD	245 885	291 898	0.16
58 300	RENESAS ELECTRONICS CORP	JPY	1 047 077	1 054 098	0.58
13 100	ROHM CO LTD	JPY	295 754	251 119	0.14
1 256	SHANGHAI FUDAN MICROELECTRONICS GROUP CO LTD	CNH	7 878	6 814	0.00
800	SHENZHEN SC NEW ENERGY TECHNOLOGY CORP - A	CNH	9 912	8 315	0.00
13 000	SILERGY CORP	TWD	147 900	211 792	0.12
21 669	SK HYNIX INC	KRW	1 943 951	2 380 747	1.31
6 336	SKYWORKS SOLUTIONS INC	USD	671 019	712 293	0.39
400	STARPOWER SEMICONDUCTOR LTD	CNH	10 556	10 168	0.01
27 137	STMICROELECTRONICS NV	EUR	1 289 173	1 356 304	0.74
14 100	SUMCO CORP	JPY	198 176	211 480	0.12
977 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	17 878 341	18 877 540	10.35
6 125	TERADYNE INC	USD	650 428	664 685	0.36
36 015	TEXAS INSTRUMENTS INC	USD	6 170 832	6 139 117	3.37
9 500	TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD - A	CNH	36 657	20 866	0.01
18 700	TOKYO ELECTRON LTD	JPY	2 666 009	3 349 897	1.84
3 600	TONGFU MICROELECTRONICS CO LTD	CNH	11 454	11 689	0.01
446 000	UNITED MICROELECTRONICS CORP	TWD	716 994	764 393	0.42
36 000	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	94 615	95 600	0.05
1 179	VERISILICON MICROELECTRONICS SHANGHAI CO LTD	CNH	8 824	8 272	0.00
2 900	WILL SEMICONDUCTOR CO LTD SHANGHAI	CNH	40 319	43 460	0.02
123 301	WINBOND ELECTRONICS CORP	TWD	108 835	122 335	0.07
780	WUXI AUTOWELL TECHNOLOGY CO LTD	CNH	11 684	9 913	0.01
192 000	XINYI SOLAR HOLDINGS LTD	HKD	201 792	112 123	0.06
3 400	ZHEJIANG JINGSHENG MECHANICAL & ELECTRICAL CO LTD	CNH	20 573	21 052	0.01
Total Shares			158 163 105	182 026 344	99.78
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			158 163 105	182 026 344	99.78
Total Investments			158 163 105	182 026 344	99.78

MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors ESG Screened

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	98.38	United States of America	70.31
Alternative Energy	0.85	Taiwan	13.08
Industrial Engineering	0.50	Netherlands	9.42
Chemicals	0.02	Japan	3.74
Telecommunications Equipment	0.02	South Korea	1.31
General Industrials	0.01	Germany	1.19
		Cayman Islands	0.43
		China	0.23
		Malaysia	0.04
		Hong Kong (China)	0.03
	99.78		99.78

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					
84 392	ABBVIE INC	USD	11 796 563	11 839 251	2.01
78 051	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	7 253 690	13 746 342	2.33
41 594	ALPHABET CLASS - A	USD	3 705 251	5 259 825	0.89
161 400	ALPHABET INC	USD	16 259 770	20 591 230	3.50
273 140	APPLE INC	USD	48 319 922	47 605 707	8.08
105 451	AUTOMATIC DATA PROCESSING INC	USD	22 973 296	22 239 551	3.78
239 449	AXA SA	EUR	5 379 222	7 061 351	1.20
150 849	BNP PARIBAS SA	EUR	7 157 785	9 441 639	1.60
24 531	BROADCOM INC	USD	25 111 788	24 788 602	4.21
14 324	CADENCE DESIGN SYSTEMS INC	USD	3 040 188	3 531 823	0.60
101 440	CARREFOUR SA	EUR	1 655 470	1 680 354	0.29
54 756	CATERPILLAR INC	USD	14 202 345	14 655 960	2.49
13 023	CIGNA GROUP	USD	3 647 503	3 530 292	0.60
25 204	CINTAS CORP	USD	12 691 047	13 750 457	2.33
74 801	DANONE SA	EUR	5 139 577	4 389 323	0.75
91 752	ENGIE SA (ISIN FR0013215407)	EUR	1 220 302	1 460 508	0.25
240 251	EXXON MOBIL CORP	USD	22 208 168	21 744 711	3.69
231 080	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	12 844 319	12 565 949	2.13
46 108	FORTINET INC	USD	3 109 644	2 443 037	0.41
171 638	JOHNSON & JOHNSON	USD	23 952 366	24 353 904	4.13
32 158	L'OREAL SA - PF	EUR	7 479 951	14 492 003	2.46
22 474	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	7 092 794	16 486 926	2.80
16 703	MCKESSON CORP	USD	7 130 244	7 000 548	1.19
176 379	MERCK & CO INC	USD	16 934 699	17 407 177	2.95
153 862	MICROSOFT CORP	USD	53 025 928	52 377 013	8.88
31 218	NIKE INC - B	USD	3 338 772	3 068 246	0.52
116 430	NVIDIA CORP	USD	51 387 374	52 196 139	8.86
63 969	ORACLE CORP	USD	6 591 848	6 105 329	1.04
308 605	PFIZER INC	USD	8 261 808	8 043 034	1.37
61 787	PROCTER & GAMBLE CO	USD	8 789 611	8 196 503	1.39
61 962	QORVO INC	USD	5 913 919	6 316 517	1.07
263 681	QUALCOMM INC	USD	31 786 982	34 523 318	5.86
64 904	SANOFI SA	EUR	5 057 666	5 825 783	0.99
323 848	TJX COS INC	USD	26 309 766	27 502 087	4.67
150 203	TOTALENERGIES SE	EUR	7 549 722	9 252 505	1.57
48 695	UNITEDHEALTH GROUP INC	USD	24 831 164	23 207 764	3.94
60 575	VINCI SA	EUR	5 117 361	6 887 378	1.17
213 644	VIVENDI SE	EUR	1 610 584	2 067 219	0.35
160 374	WALMART INC	USD	22 703 289	22 887 757	3.89
Total Shares			552 581 698	590 523 062	100.24
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			552 581 698	590 523 062	100.24
Total Investments			552 581 698	590 523 062	100.24

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	28.09	United States of America	84.49
Software and Computer Services	15.33	France	15.75
Pharmaceuticals and Biotechnology	11.45		
Retailers	8.55		
Industrial Support Services	8.24		
Personal Goods	5.78		
Oil, Gas and Coal	5.26		
Health Care Providers	4.54		
Personal Care, Drug and Grocery Stores	2.86		
Industrial Engineering	2.49		
Chemicals	2.33		
Banks	1.60		
Non-life Insurance	1.20		
Construction and Materials	1.17		
Food Producers	0.75		
Media	0.35		
Gas, Water and Multi-utilities	0.25		
	100.24		100.24

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					
23 729	ABBVIE INC	USD	3 346 941	3 328 912	2.29
69 197	AIR LIQUIDE SA LOYALTY BONUS 2024	EUR	6 430 811	12 186 976	8.37
34 358	ALPHABET CLASS - A	USD	4 059 268	4 344 787	2.98
16 733	ALPHABET INC	USD	2 051 711	2 134 777	1.47
44 304	AMAZON.COM INC	USD	5 410 087	6 093 830	4.18
40 373	APPLE INC	USD	7 083 812	7 036 630	4.83
30 351	AUTOMATIC DATA PROCESSING INC	USD	6 514 098	6 401 007	4.39
182 889	AXA SA	EUR	4 108 601	5 393 397	3.70
108 452	BAKER HUGHES CO	USD	3 363 213	3 355 714	2.30
43 138	BANK OF AMERICA CORP	USD	1 229 266	1 314 857	0.90
107 285	BNP PARIBAS SA	EUR	5 177 038	6 714 968	4.61
2 750	BROADCOM INC	USD	2 779 368	2 778 878	1.91
18 449	CADENCE DESIGN SYSTEMS INC	USD	3 915 696	4 548 911	3.12
3 075	CATERPILLAR INC	USD	819 935	823 053	0.57
38 789	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	2 523 412	2 652 182	1.82
19 380	COLGATE-PALMOLIVE CO	USD	1 345 341	1 398 434	0.96
35 002	ENGIE SA (ISIN FR0010208488)	EUR	465 527	557 162	0.38
4 280	INTERNATIONAL BUSINESS MACHINES CORP	USD	629 966	633 679	0.44
120 000	KOMERCNI BANKA AS	CZK	3 461 374	3 521 478	2.42
28 063	L'OREAL SA - PF-2024	EUR	6 527 454	12 646 591	8.68
11 000	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 471 600	8 069 600	5.54
18 931	MICROSOFT CORP	USD	6 465 524	6 444 406	4.42
14 768	NVIDIA CORP	USD	6 524 651	6 620 567	4.55
48 460	ORACLE CORP	USD	4 661 332	4 625 119	3.18
51 313	ORANGE SA	EUR	707 350	528 729	0.36
205 844	PFIZER INC	USD	5 525 145	5 364 820	3.68
45 384	SANOFI SA	EUR	3 536 564	4 073 668	2.80
195 207	TOTALENERGIES SE	EUR	9 811 763	12 024 751	8.26
8 083	UNITEDHEALTH GROUP INC	USD	4 132 377	3 852 313	2.64
50 794	VINCI SA	EUR	4 291 000	5 775 278	3.96
169 728	VIVENDI SE	EUR	1 279 518	1 642 288	1.13
Total Shares			121 649 743	146 887 762	100.84
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			121 649 743	146 887 762	100.84
Total Investments			121 649 743	146 887 762	100.84

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	17.44	United States of America	50.63
Personal Goods	14.22	France	47.79
Technology Hardware and Equipment	11.28	Czech Republic	2.42
Oil, Gas and Coal	10.56		
Pharmaceuticals and Biotechnology	8.77		
Chemicals	8.37		
Banks	7.93		
Industrial Support Services	4.39		
Retailers	4.18		
Construction and Materials	3.96		
Non-life Insurance	3.70		
Health Care Providers	2.64		
Media	1.13		
Personal Care, Drug and Grocery Stores	0.96		
Industrial Engineering	0.57		
Gas, Water and Multi-utilities	0.38		
Telecommunications Service Providers	0.36		
	100.84		100.84

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					
9 651	ABBVIE INC	USD	1 361 260	1 344 822	1.21
9 485	AKAMAI TECHNOLOGIES INC	USD	938 406	1 016 528	0.92
32 331	ALPHABET CLASS - A	USD	3 513 753	4 082 460	3.68
4 368	ALPHABET INC	USD	551 869	555 681	0.50
42 009	AMAZON.COM INC	USD	4 421 254	5 801 936	5.23
22 387	APPLE INC	USD	3 877 068	3 902 279	3.52
32 237	APPLIED MATERIALS INC	USD	4 354 266	4 735 041	4.27
32 809	BAKER HUGHES CO	USD	1 039 694	1 010 371	0.91
76 741	BNP PARIBAS SA	EUR	3 703 137	4 792 475	4.32
6 271	BROADCOM INC	USD	6 437 294	6 337 970	5.71
71 810	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	4 665 354	4 903 940	4.42
26 406	ELECTRONIC ARTS INC	USD	3 382 860	3 251 798	2.93
4 767	ELEVANCE HEALTH INC	USD	2 115 878	2 011 751	1.81
3 428	ELI LILLY & CO	USD	1 863 037	1 792 944	1.62
123 173	FREEMPORT-MCMORAN INC - B	USD	4 728 928	4 771 422	4.30
15 318	GILEAD SCIENCES INC	USD	1 115 695	1 119 177	1.01
8 681	GOLDMAN SACHS GROUP INC	USD	3 021 935	3 020 508	2.72
3 481	INCYTE CORP	USD	260 034	196 626	0.18
60 395	INTEL CORP	USD	2 132 185	2 740 358	2.47
8 565	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 260 668	1 262 905	1.14
15 263	INTUITIVE SURGICAL INC	USD	4 177 446	4 650 711	4.19
6 047	JOHNSON & JOHNSON	USD	838 095	852 586	0.77
56 123	MERCK & CO INC	USD	5 388 544	5 496 825	4.95
26 465	MICROSOFT CORP	USD	9 041 395	8 943 122	8.05
54 798	MORGAN STANLEY	USD	3 893 320	4 620 490	4.16
29 663	NIKE INC - B	USD	3 146 047	2 906 603	2.62
10 925	NVIDIA CORP	USD	4 820 600	4 871 711	4.39
18 724	SHERWIN-WILLIAMS CO	USD	4 662 670	5 274 518	4.75
16 514	THERMO FISHER SCIENTIFIC INC	USD	7 816 742	7 924 875	7.13
10 133	UNITEDHEALTH GROUP INC	USD	5 180 425	4 789 349	4.32
Total Shares			103 709 859	108 981 782	98.20
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			103 709 859	108 981 782	98.20
Total Investments			103 709 859	108 981 782	98.20

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	20.35	United States of America	93.88
Software and Computer Services	18.71	France	4.32
Medical Equipment and Services	11.33		
Pharmaceuticals and Biotechnology	9.73		
Investment Banking and Brokerage Services	6.89		
Health Care Providers	6.13		
Retailers	5.23		
General Industrials	4.75		
Banks	4.32		
Industrial Metals and Mining	4.30		
Leisure Goods	2.93		
Personal Goods	2.62		
Oil, Gas and Coal	0.91		
	98.20		98.20

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					
6 432	ABBVIE INC	USD	907 224	902 337	1.78
13 750	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	1 277 877	2 421 650	4.79
17 556	AKAMAI TECHNOLOGIES INC	USD	1 736 917	1 880 915	3.72
17 456	ALPHABET CLASS - A	USD	2 101 625	2 207 422	4.36
237	ALPHABET INC	USD	26 745	30 236	0.06
7 365	AMAZON.COM INC	USD	910 966	1 013 025	2.00
2 923	AMGEN INC	USD	702 568	762 126	1.51
9 197	APPLE INC	USD	1 599 117	1 602 950	3.17
11 202	APPLIED MATERIALS INC	USD	1 545 206	1 643 514	3.25
9 660	AUTOMATIC DATA PROCESSING INC	USD	2 073 282	2 037 288	4.03
47 982	AXA SA	EUR	1 077 916	1 414 989	2.80
59 203	BNP PARIBAS SA	EUR	2 856 842	3 705 515	7.33
692	BROADCOM INC	USD	699 390	699 267	1.38
6 978	CITIGROUP INC	USD	274 026	324 943	0.64
30 975	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	2 011 217	2 117 903	4.19
4 183	ELI LILLY & CO	USD	2 273 362	2 207 355	4.36
208 614	ENGIE SA (ISIN FR0013215407)	EUR	2 774 566	3 320 718	6.57
48 009	EXELON CORP	USD	1 727 535	1 560 244	3.09
5 468	L'OREAL SA - PF	EUR	1 271 857	2 464 154	4.87
5 200	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 641 120	3 814 720	7.54
152	MICROSOFT CORP	USD	51 868	51 743	0.10
2 670	NVIDIA CORP	USD	1 177 889	1 196 974	2.37
207 082	ORANGE SA	EUR	2 854 625	2 133 773	4.22
1 472	O'REILLY AUTOMOTIVE INC	USD	1 236 010	1 266 028	2.50
4 741	PROCTER & GAMBLE CO	USD	630 724	628 929	1.24
8 763	QUALCOMM INC	USD	1 052 889	1 147 325	2.27
57 526	TOTALENERGIES SE	EUR	2 891 490	3 543 602	7.01
3 205	UNITEDHEALTH GROUP INC	USD	1 629 380	1 527 485	3.02
27 026	VINCI SA	EUR	2 283 141	3 072 856	6.08
Total Shares			43 297 374	50 699 986	100.25
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			43 297 374	50 699 986	100.25
Total Investments			43 297 374	50 699 986	100.25

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	12.43	France	51.20
Software and Computer Services	12.42	United States of America	49.05
Personal Goods	12.41		
Banks	7.97		
Pharmaceuticals and Biotechnology	7.66		
Oil, Gas and Coal	7.01		
Gas, Water and Multi-utilities	6.57		
Construction and Materials	6.08		
Chemicals	4.79		
Retailers	4.51		
Telecommunications Service Providers	4.22		
Industrial Support Services	4.03		
Electricity	3.09		
Health Care Providers	3.02		
Non-life Insurance	2.80		
Personal Care, Drug and Grocery Stores	1.24		
	100.25		100.25

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					
704 000	AUSTRALIA GOVERNMENT BOND FRN 20/09/2025	AUD	720 000	720 101	0.44
616 000	AUSTRALIA GOVERNMENT BOND FRN 20/09/2030	AUD	641 886	641 569	0.40
625 000	AUSTRALIA GOVERNMENT BOND FRN 21/11/2027	AUD	502 445	515 099	0.32
420 000	AUSTRALIA GOVERNMENT BOND FRN 21/11/2032	AUD	275 760	296 237	0.18
459 000	CANADIAN GOVERNMENT REAL RETURN BOND FRN 01/12/2026	CAD	689 900	682 415	0.42
507 000	CANADIAN GOVERNMENT REAL RETURN BOND FRN 01/12/2031	CAD	814 668	800 918	0.49
1 556 020	DENMARK I/L GOVERNMENT BOND FRN 15/11/2030	DKK	266 295	260 945	0.16
1 622 160	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	2 162 513	2 200 431	1.36
1 871 100	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2030	EUR	2 648 718	2 657 989	1.64
900 000	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2033	EUR	1 153 747	1 188 306	0.73
1 081 310	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	1 361 367	1 385 644	0.85
1 076 600	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2026	EUR	1 353 355	1 390 876	0.86
1 277 790	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	1 628 892	1 636 920	1.01
1 373 540	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2029	EUR	1 740 318	1 795 957	1.11
563 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2032	EUR	681 060	687 498	0.42
1 979 630	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	3 040 108	3 063 057	1.89
776 680	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2029	EUR	1 523 733	1 475 477	0.91
1 456 250	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	2 041 914	2 060 593	1.27
992 180	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2031	EUR	1 249 441	1 278 056	0.79
974 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2032	EUR	1 988 506	2 033 725	1.25
802 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	988 638	1 031 150	0.64
1 341 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	1 781 585	1 832 048	1.13
628 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2029	EUR	677 342	714 961	0.44
1 167 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2030	EUR	1 396 481	1 444 877	0.89
1 469 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2033	EUR	1 493 125	1 600 115	0.99
1 062 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	1 610 435	1 625 407	1.00
1 234 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2032	EUR	1 425 190	1 637 791	1.01
153 300 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2025	JPY	1 275 459	1 209 465	0.75
122 000 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2026	JPY	1 023 617	975 275	0.60
116 400 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2027	JPY	994 686	957 254	0.59
115 500 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2028	JPY	968 750	928 482	0.57
116 100 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2029	JPY	969 495	929 511	0.57
45 600 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2030	JPY	391 859	377 878	0.23
62 100 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2031	JPY	521 009	506 428	0.31
77 800 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2032	JPY	614 699	627 837	0.39
62 100 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2033	JPY	460 943	476 435	0.29
313 000	NEW ZEALAND GOVERNMENT INFLATION LINKED BOND 2% 20/09/2025	NZD	254 731	259 306	0.16
404 000	NEW ZEALAND GOVERNMENT INFLATION LINKED BOND 3% 20/09/2030	NZD	353 591	347 129	0.21
1 352 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2027	EUR	1 799 148	1 840 011	1.13
1 470 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2030	EUR	2 001 274	2 029 671	1.25
1 572 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2033	EUR	1 963 114	2 044 125	1.26
3 035 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2025	SEK	382 418	389 466	0.24
2 840 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2026	SEK	351 703	360 088	0.22
1 790 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2030	SEK	209 429	210 412	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 120 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2032	SEK	258 480	353 629	0.22
2 215 000	SWEDEN INFLATION LINKED BOND FRN 01/12/2027	SEK	272 056	276 093	0.17
2 365 000	SWEDEN INFLATION LINKED BOND FRN 01/12/2028	SEK	436 319	426 503	0.26
1 515 260	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2028	GBP	2 578 465	2 646 149	1.63
972 030	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2031	GBP	1 573 399	1 618 131	1.00
1 136 700	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2026	GBP	2 031 600	2 111 849	1.30
1 305 880	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2029	GBP	2 620 320	2 673 098	1.65
409 370	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/07/2030	GBP	1 865 262	1 830 287	1.13
1 197 010	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2027	GBP	3 068 240	3 134 500	1.93
1 238 000	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2032	GBP	2 822 168	3 038 352	1.87
425 000	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2033	GBP	553 465	582 278	0.36
1 376 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912810FR42)	USD	2 232 780	2 230 282	1.38
2 536 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912828H458)	USD	3 133 592	3 199 464	1.97
935 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912810FS25)	USD	1 445 048	1 438 992	0.89
2 349 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912828N712)	USD	2 909 869	2 938 248	1.81
918 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912810PS15)	USD	1 433 530	1 415 309	0.87
2 217 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912828V491)	USD	2 668 716	2 687 806	1.66
897 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	1 327 672	1 312 937	0.81
2 549 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	3 010 273	3 013 604	1.86
849 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US912810PZ57)	USD	1 288 430	1 261 527	0.78
1 947 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US9128285W63)	USD	2 291 643	2 276 542	1.40
2 649 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	2 900 941	2 879 610	1.78
3 071 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2031	USD	3 302 807	3 250 517	2.00
3 649 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2032	USD	3 627 981	3 570 572	2.21
3 970 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2033	USD	3 889 294	3 894 788	2.41
2 210 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2025	USD	2 491 021	2 540 655	1.57
2 109 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2026	USD	2 325 667	2 356 999	1.45
3 210 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2027	USD	3 239 703	3 291 079	2.03
709 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028 (ISIN US912810FD55)	USD	1 490 543	1 449 423	0.89
3 377 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028 (ISIN US91282CGW55)	USD	3 336 711	3 379 795	2.08
836 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	1 788 614	1 731 321	1.07
325 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2032	USD	657 133	632 577	0.39
2 785 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2025	USD	3 450 476	3 502 855	2.17
2 362 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	2 856 318	2 891 436	1.78
2 475 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	2 947 838	2 962 123	1.83

**MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS
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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 258 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	2 663 618	2 654 866	1.64
2 331 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	2 609 820	2 598 690	1.60
2 923 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2030	USD	3 213 112	3 178 464	1.96
3 231 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2031	USD	3 381 897	3 309 185	2.04
3 968 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2032	USD	3 839 171	3 853 667	2.39
3 958 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2033	USD	3 780 872	3 901 883	2.42
2 700 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2025	USD	3 031 395	3 081 073	1.90
3 040 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2026	USD	3 226 972	3 254 120	2.01
3 377 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2027	USD	3 413 523	3 485 192	2.15
1 859 000	UNITED STATES TREASURY INFLATION INDEXED BONDS 2.375% 15/10/2028	USD	1 864 290	1 917 856	1.18
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			159 544 391	161 161 261	99.40
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			159 544 391	161 161 261	99.40
Total Investments			159 544 391	161 161 261	99.40

**MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS
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Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.40
	99.40

Geographical classification	%
United States of America	56.34
United Kingdom	10.88
France	10.37
Italy	6.10
Japan	4.31
Germany	3.73
Spain	3.65
Australia	1.34
Sweden	1.24
Canada	0.91
New Zealand	0.37
Denmark	0.16
	99.40

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					
419 577	ABB LTD	CHF	11 659 435	16 833 626	1.35
479 865	ABRDN PLC	GBP	1 322 624	989 301	0.08
53 963	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	1 609 289	2 167 154	0.17
42 640	ADIDAS AG - REG	EUR	8 831 677	7 852 582	0.63
68 014	ADMIRAL GROUP PLC	GBP	1 908 846	2 106 625	0.17
8 735	AEROPORTS DE PARIS SA	EUR	1 196 224	1 023 742	0.08
84 947	AKER BP ASA	NOK	2 599 499	2 237 540	0.18
45 392	AKZO NOBEL NV	EUR	3 749 327	3 396 229	0.27
77 325	ALFA LAVAL AB	SEK	2 433 875	2 801 968	0.22
117 685	AMADEUS IT GROUP SA - A	EUR	7 816 693	7 635 403	0.61
331 948	ANGLO AMERICAN PLC	GBP	8 496 886	7 548 748	0.60
101 209	ANTOFAGASTA PLC	GBP	1 751 916	1 961 578	0.16
821	AP MOLLER - MAERSK A/S - A	DKK	2 022 825	1 319 406	0.11
1 306	AP MOLLER - MAERSK A/S - B	DKK	3 265 159	2 126 867	0.17
114 392	ASHTREAD GROUP PLC	GBP	6 909 647	7 210 306	0.58
105 737	ASML HOLDING NV	EUR	54 040 579	72 080 912	5.78
264 246	ASSA ABLOY AB	SEK	5 864 810	6 890 691	0.55
263 261	ASSICURAZIONI GENERALI SPA	EUR	4 701 484	5 029 601	0.40
90 040	ASSOCIATED BRITISH FOODS PLC	GBP	2 107 327	2 459 462	0.20
406 516	ASTRAZENECA PLC	GBP	44 348 349	49 726 727	3.98
704 512	ATLAS COPCO AB	SEK	8 132 448	10 982 983	0.88
409 394	ATLAS COPCO AB - B	SEK	4 148 324	5 494 136	0.44
233 447	AUTO TRADER GROUP PLC	GBP	1 713 150	1 943 439	0.16
474 109	AXA SA	EUR	11 355 830	13 981 474	1.12
11 974	BALOISE HOLDING AG - REG	CHF	1 719 760	1 697 508	0.14
7 913	BANQUE CANTONALE VAUDOISE	CHF	748 453	923 481	0.07
250 130	BARRATT DEVELOPMENTS PLC	GBP	1 803 098	1 623 947	0.13
83 902	BAYERISCHE MOTOREN WERKE AG	EUR	7 054 287	8 455 644	0.68
15 454	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	1 121 245	1 390 087	0.11
26 796	BEIERSDORF AG	EUR	2 722 214	3 636 217	0.29
99 910	BEIJER REF AB	SEK	1 318 233	1 210 677	0.10
27 791	BERKELEY GROUP HOLDINGS PLC	GBP	1 406 202	1 503 482	0.12
276 070	BNP PARIBAS SA	EUR	15 548 307	17 279 221	1.38
73 648	BOLIDEN AB	SEK	2 153 123	2 080 601	0.17
48 668	BOUYGUES SA	EUR	1 543 630	1 660 552	0.13
37 085	BRENNTAG SE	EUR	2 751 454	3 086 214	0.25
1 698 568	BT GROUP PLC	GBP	3 104 334	2 422 745	0.19
92 912	BURBERRY GROUP PLC	GBP	1 982 334	1 518 244	0.12
151 374	CARREFOUR SA	EUR	2 464 453	2 507 510	0.20
249	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	2 283 010	2 702 388	0.22
28	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	2 663 763	3 071 959	0.25
27 720	CHR HANSEN HOLDING A/S	DKK	1 961 207	2 105 434	0.17
177 223	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	5 193 459	5 752 659	0.46
56 274	CLARIANT AG - REG	CHF	836 400	751 773	0.06

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)					
54 157	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	2 643 466	3 272 021	0.26
60 324	COCA-COLA HBC AG	GBP	1 597 398	1 604 602	0.13
35 429	COLOPLAST A/S	DKK	4 259 837	3 669 060	0.29
275 993	COMMERZBANK AG	EUR	2 131 876	2 969 685	0.24
50 828	COVESTRO AG	EUR	1 927 240	2 677 619	0.21
279 116	CREDIT AGRICOLE SA	EUR	3 014 951	3 587 199	0.29
177 747	CRH PLC	USD	-	11 128 396	0.89
8 828	CRH PLC	GBP	263 988	551 145	0.04
36 697	CRODA INTERNATIONAL PLC	GBP	2 920 283	2 138 594	0.17
168 204	DANONE SA	EUR	9 609 305	9 870 211	0.79
174 562	DASSAULT SYSTEMES SE	EUR	7 134 277	7 721 750	0.62
26 844	DCC PLC	GBP	1 743 268	1 789 910	0.14
49 981	DEUTSCHE BOERSE AG	EUR	7 571 976	9 321 457	0.75
153 646	DEUTSCHE LUFTHANSA AG - REG	EUR	1 395 662	1 236 543	0.10
259 989	DEUTSCHE POST AG - REG	EUR	10 973 637	11 661 807	0.93
242 762	DNB BANK ASA	NOK	4 476 230	4 674 118	0.37
48 778	DSM-FIRMENICH AG	EUR	6 403 506	4 487 576	0.36
48 628	DSV A/S	DKK	8 618 346	7 733 330	0.62
18 753	EIFFAGE SA	EUR	1 640 438	1 819 416	0.15
37 708	ELISA OYJ	EUR	1 919 677	1 578 834	0.13
47 719	ENDEAVOUR MINING PLC	GBP	1 171 880	967 541	0.08
2 133 251	ENEL SPA	EUR	14 080 429	14 356 779	1.15
175 552	EPIROC AB - A	SEK	3 152 225	3 188 557	0.26
102 284	EPIROC AB - B	SEK	1 580 215	1 620 741	0.13
95 362	EQT AB	SEK	2 262 683	2 441 336	0.20
237 535	EQUINOR ASA	NOK	6 272 396	6 821 046	0.55
157 948	ESSITY AB	SEK	4 054 350	3 547 002	0.28
58 760	EVONIK INDUSTRIES AG	EUR	1 404 001	1 087 060	0.09
160 159	FINECOBANK BANCA FINECO SPA	EUR	2 001 413	2 175 760	0.17
123 740	GALP ENERGIA SGPS SA	EUR	1 374 437	1 650 692	0.13
41 287	GEA GROUP AG	EUR	1 525 774	1 556 107	0.12
8 768	GEBERIT AG - REG	CHF	4 926 074	5 083 309	0.41
11 758	GECINA SA	EUR	1 395 132	1 294 556	0.10
17 478	GENMAB A/S	DKK	5 365 372	5 052 631	0.40
91 753	GETLINK SE - REG	EUR	1 456 459	1 519 888	0.12
2 412	GIVAUDAN SA - REG	CHF	8 161 253	9 038 838	0.72
55 035	GJENSIDIGE FORSIKRING ASA	NOK	1 074 674	919 826	0.07
166 604	H & M HENNES & MAURITZ AB - B	SEK	2 462 975	2 643 216	0.21
37 232	HEIDELBERG MATERIALS AG	EUR	2 319 093	3 013 558	0.24
37 026	HELLOFRESH SE	EUR	2 337 303	529 842	0.04
27 256	HENKEL AG & CO KGAA	EUR	1 924 323	1 771 095	0.14
45 065	HENKEL AG & CO KGAA - PFD	EUR	3 447 704	3 283 436	0.26
8 323	HERMES INTERNATIONAL SCA	EUR	15 820 324	15 970 172	1.28
19 223	HOLMEN AB	SEK	811 175	735 076	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 110 765	HSBC HOLDINGS PLC	GBP	32 363 943	37 480 713	3.00
90 766	HUSQVARNA AB - B	SEK	809 912	676 556	0.05
1 585 458	IBERDROLA SA	EUR	14 749 309	18 819 386	1.51
361 471	INFORMA PLC	GBP	2 449 911	3 258 683	0.26
949 342	ING GROEP NV	EUR	10 441 883	12 840 800	1.03
41 179	INTERTEK GROUP PLC	GBP	2 495 538	2 017 726	0.16
423 651	J SAINSBURY PLC	GBP	1 250 177	1 479 393	0.12
24 586	JDE PEET'S NV	EUR	697 197	598 915	0.05
74 274	JERONIMO MARTINS SGPS SA	EUR	1 482 282	1 711 273	0.14
55 267	JULIUS BAER GROUP LTD	CHF	3 143 100	2 802 882	0.22
64 931	KBC GROUP NV	EUR	4 097 173	3 812 748	0.31
19 447	KERING SA	EUR	10 708 015	7 759 353	0.62
41 895	KERRY GROUP PLC	EUR	4 220 956	3 295 461	0.26
75 089	KESKO OYJ - B	EUR	1 660 953	1 345 970	0.11
494 256	KINGFISHER PLC	GBP	1 598 527	1 387 715	0.11
40 655	KINGSPAN GROUP PLC	EUR	2 938 475	3 187 352	0.26
56 203	KLEPIERRE SA	EUR	1 153 538	1 387 090	0.11
18 646	KNORR-BREMSE AG	EUR	1 190 928	1 096 385	0.09
253 334	KONINKLIJKE AHOLD DELHAIZE NV	EUR	6 734 554	6 590 484	0.53
896 329	KONINKLIJKE KPN NV	EUR	2 578 884	2 794 754	0.22
14 195	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	3 190 127	4 424 773	0.35
18 984	LEG IMMOBILIEN SE	EUR	1 753 523	1 505 811	0.12
1 561 803	LEGAL & GENERAL GROUP PLC	GBP	4 643 067	4 525 633	0.36
16 600 384	LLOYDS BANKING GROUP PLC	GBP	9 141 058	9 139 742	0.73
42 960	LOGITECH INTERNATIONAL SA - REG	CHF	2 649 634	3 685 586	0.30
19 490	LONZA GROUP AG - REG	CHF	9 924 031	7 414 879	0.59
27 292	L'OREAL SA	EUR	10 294 918	12 299 140	0.98
32 018	L'OREAL SA - PF	EUR	7 482 070	14 428 912	1.15
3 423	L'OREAL SA - PF-2024	EUR	1 363 039	1 542 575	0.12
656	L'OREAL SA PF - 2025	EUR	261 219	295 626	0.02
72 424	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	53 744 012	53 130 245	4.25
147 088	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	1 540 396	1 648 121	0.13
33 596	MERCK KGAA	EUR	5 447 275	4 841 184	0.39
173 542	METSO OYJ	EUR	1 764 255	1 591 380	0.13
53 806	MONCLER SPA	EUR	3 356 117	2 996 994	0.24
126 843	MONDI PLC	GBP	2 434 006	2 250 547	0.18
120 858	MOWI ASA	NOK	2 199 362	1 960 704	0.16
35 814	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	12 130 628	13 433 831	1.08
969 270	NATIONAL GRID PLC	GBP	11 226 503	11 834 143	0.95
32 401	NATURGY ENERGY GROUP SA	EUR	783 038	874 827	0.07
109 648	NESTE OYJ	EUR	4 380 581	3 531 762	0.28
150 959	NEXI SPA	EUR	1 384 840	1 118 002	0.09
392 598	NIBE INDUSTRIER AB - B	SEK	3 600 296	2 496 828	0.20

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
20 471	NMC HEALTH PLC	USD	497 641	-	0.00
72 458	NN GROUP NV	EUR	2 803 416	2 590 374	0.21
1 408 178	NOKIA OYJ	EUR	5 270 422	4 297 759	0.34
357 192	NORSK HYDRO ASA	NOK	1 967 816	2 177 825	0.17
537 613	NOVARTIS AG - REG	CHF	45 856 941	49 077 353	3.93
855 932	NOVO NORDISK A/S	DKK	42 813 892	80 155 894	6.43
52 803	NOVOZYMES A/S - B	DKK	2 796 617	2 628 622	0.21
147 946	OCADO GROUP PLC	GBP	2 611 850	1 294 816	0.10
38 596	OMV AG	EUR	1 729 108	1 534 963	0.12
486 426	ORANGE SA	EUR	5 235 530	5 012 134	0.40
184 634	ORKLA ASA	NOK	1 374 524	1 297 548	0.10
49 529	ORSTED AS	DKK	4 540 930	2 486 898	0.20
22 675	PANDORA A/S	DKK	1 839 643	2 838 576	0.23
192 872	PHOENIX GROUP HOLDINGS PLC	GBP	1 232 204	1 191 219	0.10
134 291	POSTE ITALIANE SPA	EUR	1 305 684	1 379 840	0.11
383 658	PROSUS NV	EUR	11 825 505	10 353 011	0.83
719 230	PRUDENTIAL PLC	GBP	8 587 491	7 363 693	0.59
68 604	PRYSMIAN SPA	EUR	2 199 865	2 824 427	0.23
28 898	PUMA SE	EUR	2 052 317	1 459 927	0.12
188 594	RECKITT BENCKISER GROUP PLC	GBP	13 448 693	11 795 967	0.94
104 152	REDEIA CORP SA	EUR	1 841 544	1 552 906	0.12
496 545	RELX PLC	GBP	12 772 059	17 820 725	1.43
333 698	REPSOL SA	EUR	3 909 533	4 488 238	0.36
2 349	ROCKWOOL A/S	DKK	526 381	622 657	0.05
268 256	SAGE GROUP PLC	GBP	2 781 259	3 629 683	0.29
18 615	SALMAR ASA	NOK	855 911	944 481	0.08
281 655	SANDVIK AB	SEK	5 161 602	5 517 984	0.44
143 019	SCHNEIDER ELECTRIC SE	EUR	19 039 819	25 997 994	2.08
207 297	SCHRODERS PLC	GBP	1 184 889	1 028 411	0.08
304 653	SEGRO PLC	GBP	3 490 820	3 116 317	0.25
39 955	SGS SA	CHF	3 738 925	3 117 496	0.25
78 028	SIG GROUP AG	CHF	1 967 137	1 624 010	0.13
39 987	SIKA AG	CHF	9 881 629	11 772 015	0.94
90 246	SKF AB - B	SEK	1 547 708	1 631 845	0.13
68 423	SMURFIT KAPPA GROUP PLC	EUR	2 535 298	2 455 017	0.20
192 968	SOCIETE GENERALE SA	EUR	5 097 030	4 636 056	0.37
13 229	SONOVA HOLDING AG	CHF	3 369 527	3 904 526	0.31
19 389	SPIRAX-SARCO ENGINEERING PLC	GBP	2 602 791	2 350 487	0.19
141 480	ST JAMES'S PLACE PLC	GBP	2 309 402	1 116 101	0.09
179 859	STMICROELECTRONICS NV	EUR	7 385 251	8 137 720	0.65
156 910	STORA ENSO OYJ - R	EUR	2 111 302	1 965 298	0.16
156 880	SVENSKA CELLULOSA AB SCA - B	SEK	2 093 606	2 129 312	0.17
387 450	SVENSKA HANDELSBANKEN AB	SEK	2 925 558	3 809 243	0.30
7 674	SWISS LIFE HOLDING AG - REG	CHF	3 834 047	4 820 497	0.39

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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)					
79 403	SWISS RE AG	CHF	6 802 442	8 076 097	0.65
6 881	SWISSCOM AG - REG	CHF	4 031 347	3 745 064	0.30
35 316	SYMRISE AG	EUR	3 692 983	3 518 886	0.28
903 341	TAYLOR WIMPEY PLC	GBP	1 632 969	1 532 933	0.12
164 617	TELENOR ASA	NOK	2 105 719	1 710 954	0.14
15 552	TELEPERFORMANCE SE	EUR	3 887 758	2 053 642	0.16
137 435	TELE2 AB	SEK	1 455 394	1 068 370	0.09
601 959	TELIA CO AB	SEK	1 969 354	1 391 278	0.11
17 442	TEMENOS AG - REG	CHF	1 515 932	1 467 477	0.12
120 484	TENARIS SA	EUR	1 321 326	1 911 479	0.15
367 553	TERNA - RETE ELETTRICA NAZIONALE	EUR	2 862 857	2 776 495	0.22
1 856 424	TESCO PLC	GBP	5 795 319	6 223 428	0.50
601 062	TOTALENERGIES SE	EUR	28 974 097	37 025 419	2.96
55 164	UMICORE SA	EUR	1 908 092	1 373 584	0.11
657 129	UNILEVER PLC	GBP	31 036 352	28 816 458	2.31
214 143	UNIVERSAL MUSIC GROUP NV	EUR	4 109 525	5 527 031	0.44
141 276	UPM-KYMMENE OYJ	EUR	4 344 727	4 811 861	0.39
7 191	VAT GROUP AG	CHF	2 778 418	3 260 198	0.26
18 059	VERBUND AG	EUR	1 555 330	1 517 859	0.12
266 182	VESTAS WIND SYSTEMS A/S	DKK	6 292 885	7 652 079	0.61
6 012 418	VODAFONE GROUP PLC	GBP	7 844 908	4 756 925	0.38
192 302	VONOVIA SE	EUR	3 573 854	5 488 299	0.44
120 937	WARTSILA OYJ ABP	EUR	1 173 588	1 587 298	0.13
65 395	WOLTERS KLUWER NV	EUR	5 950 911	8 416 337	0.67
61 180	WORLDLINE SA	EUR	2 280 929	958 691	0.08
289 075	WPP PLC	GBP	2 975 665	2 511 955	0.20
59 847	ZALANDO SE	EUR	1 923 129	1 283 718	0.10
38 387	ZURICH INSURANCE GROUP AG	CHF	16 819 055	18 150 936	1.45
254 269	3I GROUP PLC	GBP	5 840 686	7 103 863	0.57
Total Shares			1 123 860 132	1 245 925 543	99.73
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 123 860 132	1 245 925 543	99.73
Total Investments			1 123 860 132	1 245 925 543	99.73

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	15.91	United Kingdom	20.73
Personal Goods	9.77	France	20.05
Banks	8.27	Switzerland	13.89
Technology Hardware and Equipment	6.94	Netherlands	10.67
Personal Care, Drug and Grocery Stores	5.73	Denmark	9.48
Non-life Insurance	5.07	Germany	7.70
Oil, Gas and Coal	4.74	Sweden	4.99
Industrial Engineering	4.51	Spain	2.84
Construction and Materials	4.03	Italy	2.75
Electricity	3.32	Norway	1.82
Media	3.16	Ireland	1.79
Industrial Transportation	3.06	Finland	1.66
Food Producers	2.58	Belgium	0.42
Software and Computer Services	2.47	Portugal	0.27
Electronic and Electrical Equipment	2.31	Austria	0.24
Chemicals	2.17	Jersey	0.20
Investment Banking and Brokerage Services	2.03	Luxembourg	0.15
Telecommunications Service Providers	1.96	Cayman Islands	0.08
Life Insurance	1.84		
Automobiles and Parts	1.25		
General Industrials	1.13		
Gas, Water and Multi-utilities	1.02		
Household Goods and Home Construction	0.78		
Industrial Materials	0.78		
Industrial Support Services	0.74		
Industrial Metals and Mining	0.63		
Alternative Energy	0.61		
Medical Equipment and Services	0.61		
Real Estate Investment and Services	0.56		
Real Estate Investment Trusts	0.46		
Beverages	0.44		
Retailers	0.43		
Telecommunications Equipment	0.34		
Precious Metals and Mining	0.08		
	99.73		99.73

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
200 000	ABANCA CORP BANCARIA SA FRN 14/09/2028	EUR	195 866	207 370	0.14
200 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	200 803	193 376	0.13
300 000	ABN AMRO BANK NV - 144A - FRN 13/12/2029	USD	242 800	238 514	0.16
200 000	ABN AMRO BANK NV 0.5% 15/04/2026	EUR	196 595	189 276	0.13
200 000	ABN AMRO BANK NV 0.5% 23/09/2029	EUR	168 134	169 942	0.11
200 000	ABN AMRO BANK NV 3% 01/06/2032	EUR	186 376	195 128	0.13
200 000	ABN AMRO BANK NV 4% 16/01/2028	EUR	199 635	205 096	0.14
300 000	ABN AMRO BANK NV 4.25% 21/02/2030	EUR	302 843	311 430	0.21
200 000	ABU DHABI NATIONAL ENERGY CO PJSC - REGS - 4.696% 24/04/2033	USD	180 874	183 242	0.12
300 000	ACCIONA ENERGIA FINANCIACION FILIALES SA 0.375% 07/10/2027	EUR	270 046	268 857	0.18
100 000	ACCIONA ENERGIA FINANCIACION FILIALES SA 3.75% 25/04/2030	EUR	99 626	98 714	0.07
200 000	ACCIONA ENERGIA FINANCIACION FILIALES SA 5.125% 23/04/2031	EUR	204 716	211 102	0.14
200 000	ACEA SPA 0.25% 28/07/2030	EUR	172 211	164 264	0.11
100 000	ACEA SPA 3.875% 24/01/2031	EUR	97 998	102 569	0.07
100 000	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	81 373	80 179	0.05
200 000	ADIF ALTA VELOCIDAD 0.55% 30/04/2030	EUR	159 158	170 836	0.11
300 000	ADIF ALTA VELOCIDAD 0.55% 31/10/2031	EUR	255 072	244 806	0.16
100 000	ADIF ALTA VELOCIDAD 0.95% 30/04/2027	EUR	106 323	93 953	0.06
100 000	ADIF ALTA VELOCIDAD 1.25% 04/05/2026	EUR	97 810	96 181	0.06
100 000	AEDIFICA SA 0.75% 09/09/2031	EUR	65 961	79 547	0.05
100 000	AES CORP 1.375% 15/01/2026	USD	84 219	83 776	0.06
294 000	AES CORP 2.45% 15/01/2031	USD	222 638	223 684	0.15
215 000	AES CORP 5.45% 01/06/2028	USD	199 342	197 800	0.13
200 000	AGRICULTURAL BANK OF CHINA LTD/NEW YORK 1.25% 19/01/2026	USD	171 667	168 888	0.11
300 000	AIB GROUP PLC FRN 04/07/2026	EUR	293 077	300 012	0.20
250 000	AIB GROUP PLC FRN 17/11/2027	EUR	225 915	229 395	0.15
150 000	AIB GROUP PLC FRN 23/10/2031	EUR	156 837	162 030	0.11
200 000	ALD SA 4% 05/07/2027	EUR	201 930	204 378	0.14
200 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2% 18/05/2032	USD	143 916	145 110	0.10
71 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.8% 15/04/2026	USD	66 561	62 563	0.04
300 000	ALGONQUIN POWER CO 2.85% 15/07/2031	CAD	188 881	180 051	0.12
100 000	ALLIANDER NV 0.875% 24/06/2032	EUR	85 935	85 456	0.06
300 000	ALLIANDER NV 2.625% 09/09/2027	EUR	288 672	298 407	0.20
300 000	ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST 1.726% 12/02/2026	CAD	199 922	189 355	0.13
200 000	AOZORA BANK LTD 5.9% 02/03/2026	USD	186 718	183 120	0.12
200 000	AOZORA BANK LTD 5.9% 08/09/2026	USD	188 141	183 836	0.12
100 000	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	77 365	81 908	0.05
345 000	APPLE INC 3% 20/06/2027	USD	321 118	300 423	0.20
100 000	ARGENTA SPAARBANK NV FRN 08/02/2029	EUR	81 993	88 840	0.06
100 000	ASML HOLDING NV 2.25% 17/05/2032	EUR	92 898	96 699	0.06
200 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	165 562	176 192	0.12
100 000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	87 991	87 329	0.06
200 000	ASSICURAZIONI GENERALI SPA 5.272% 12/09/2033	EUR	191 850	210 836	0.14

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	ASSICURAZIONI GENERALI SPA 5.8% 06/07/2032	EUR	202 872	215 712	0.14
150 000	AVALONBAY COMMUNITIES INC 1.9% 01/12/2028	USD	124 909	119 952	0.08
144 000	AVALONBAY COMMUNITIES INC 2.05% 15/01/2032	USD	112 504	109 033	0.07
205 000	AVANGRID INC 3.15% 01/12/2024	USD	184 899	181 357	0.12
273 000	AVANGRID INC 3.8% 01/06/2029	USD	243 878	232 635	0.16
200 000	AXA LOGISTICS EUROPE MASTER SCA 0.875% 15/11/2029	EUR	150 340	167 064	0.11
200 000	AXA SA FRN 07/10/2041	EUR	161 930	165 192	0.11
200 000	A2A SPA 4.5% 19/09/2030	EUR	191 834	210 280	0.14
200 000	BAIDU INC 2.375% 23/08/2031	USD	155 263	149 551	0.10
200 000	BANCA COMERCIALA ROMANA SA FRN 19/05/2027	EUR	204 806	211 168	0.14
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	95 708	94 977	0.06
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	297 886	291 021	0.20
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 4.375% 14/10/2029	EUR	312 565	318 654	0.21
200 000	BANCO BPM SPA 0.75% 15/03/2027	EUR	190 428	185 632	0.12
200 000	BANCO DE SABADELL SA FRN 07/06/2029	EUR	205 840	210 224	0.14
200 000	BANCO DE SABADELL SA FRN 10/11/2028	EUR	205 223	210 242	0.14
200 000	BANCO SANTANDER SA FRN 24/06/2029	EUR	171 729	177 074	0.12
300 000	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	278 156	279 975	0.19
300 000	BANK OF AMERICA CORP 4.134% 12/06/2028	EUR	298 200	309 381	0.21
200 000	BANK OF CHINA LTD/LUXEMBOURG 1.4% 28/04/2026	USD	173 428	167 992	0.11
100 000	BANK OF CHINA LTD/LUXEMBOURG 1.5% 28/04/2025	EUR	96 797	96 976	0.07
200 000	BANK OF CHINA LTD/SINGAPORE 3.25% 28/04/2025	USD	188 141	177 157	0.12
150 000	BANK OF IRELAND GROUP PLC FRN 04/07/2031	EUR	155 748	160 034	0.11
400 000	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	360 324	371 844	0.25
281 000	BANK OF IRELAND GROUP PLC FRN 16/09/2026	USD	281 577	257 198	0.17
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	261 944	264 237	0.18
100 000	BARCLAYS PLC FRN 03/11/2026	GBP	105 234	107 973	0.07
200 000	BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG 0.01% 03/09/2029	EUR	161 101	170 778	0.11
100 000	BAYERISCHE LANDESBANK FRN 22/11/2032	EUR	83 143	82 009	0.06
200 000	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	169 864	172 568	0.12
100 000	BAYERISCHE LANDESBANK 2.5% 28/06/2032	EUR	95 875	98 834	0.07
200 000	BAYERISCHE LANDESBANK 4.375% 21/09/2028	EUR	201 218	205 046	0.14
200 000	BELFIUS BANK SA 3.875% 12/06/2028	EUR	198 216	204 792	0.14
100 000	BERKELEY GROUP PLC 2.5% 11/08/2031	GBP	85 004	89 193	0.06
100 000	BERLIN HYP AG 0.01% 02/09/2030	EUR	83 127	84 060	0.06
80 000	BERLIN HYP AG 0.01% 19/07/2027	EUR	80 851	73 010	0.05
500 000	BERLIN HYP AG 0.375% 25/01/2027	EUR	460 744	460 790	0.31
240 000	BERLIN HYP AG 0.625% 22/10/2025	EUR	234 885	230 362	0.15
500 000	BERLIN HYP AG 1.25% 25/08/2025	EUR	473 962	486 295	0.33
200 000	BERLIN HYP AG 3% 10/01/2033	EUR	200 672	204 824	0.14
200 000	BNP PARIBAS SA FRN 04/06/2026	EUR	193 411	191 280	0.13
400 000	BNP PARIBAS SA FRN 13/01/2029	EUR	398 484	414 128	0.28
400 000	BNP PARIBAS SA FRN 30/05/2028	EUR	360 701	362 184	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	BNP PARIBAS SA FRN 30/06/2027	USD	251 438	248 832	0.17
100 000	BOSTON PROPERTIES LP 2.55% 01/04/2032	USD	72 343	72 150	0.05
245 000	BOSTON PROPERTIES LP 3.4% 21/06/2029	USD	212 294	199 416	0.13
254 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	236 423	219 027	0.15
211 000	BOSTON PROPERTIES LP 6.75% 01/12/2027	USD	205 539	200 187	0.13
100 000	BPCE SA 0.125% 04/12/2024	EUR	94 963	96 980	0.07
500 000	BPCE SFH SA 0.01% 27/05/2030	EUR	414 550	419 135	0.28
300 000	BPCE SFH SA 0.125% 03/12/2030	EUR	266 099	250 116	0.17
400 000	BPIFRANCE SACA 0% 25/05/2028	EUR	360 133	358 284	0.24
200 000	BPIFRANCE SACA 2.125% 29/11/2027	EUR	197 921	196 552	0.13
250 000	BROOKFIELD FINANCE I UK PLC 2.34% 30/01/2032	USD	190 416	181 032	0.12
100 000	BROOKFIELD FINANCE INC 2.724% 15/04/2031	USD	75 712	76 819	0.05
200 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	164 672	177 404	0.12
200 000	CAIXA GERAL DE DEPOSITOS SA FRN 31/10/2028	EUR	205 740	215 292	0.14
200 000	CAIXABANK SA FRN 03/12/2026	GBP	217 485	214 944	0.14
300 000	CAIXABANK SA FRN 09/02/2029	EUR	268 802	264 429	0.18
200 000	CAIXABANK SA FRN 14/11/2030	EUR	208 072	215 790	0.14
300 000	CAIXABANK SA FRN 18/06/2031	EUR	271 278	279 222	0.19
200 000	CAIXABANK SA FRN 18/11/2026	EUR	186 184	188 234	0.13
200 000	CAIXABANK SA 3.75% 07/09/2029	EUR	194 345	205 122	0.14
200 000	CAJA RURAL DE NAVARRA SCC 0.75% 16/02/2029	EUR	169 344	179 706	0.12
294 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.95% 23/10/2025	USD	249 578	248 502	0.17
200 000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.9% 12/10/2029	EUR	159 025	166 162	0.11
300 000	CDP FINANCIAL INC 1% 26/05/2026 (ISIN US125094AV47)	USD	258 336	250 339	0.17
100 000	GESKE DRAHY AS 5.625% 12/10/2027	EUR	99 487	105 461	0.07
200 000	CGNPC INTERNATIONAL LTD 2% 11/09/2025	EUR	194 670	193 048	0.13
400 000	CHINA CONSTRUCTION BANK CORP/LONDON 3.125% 17/05/2025	USD	373 406	353 607	0.24
200 000	CHINA MERCHANTS BANK CO LTD/SYDNEY 2% 02/03/2025	USD	181 320	174 997	0.12
300 000	CITIGROUP INC FRN 22/09/2028	EUR	293 868	304 389	0.20
200 000	CNP ASSURANCES SACA FRN 27/07/2050	EUR	169 528	173 420	0.12
100 000	COFINIMMO SA 0.875% 02/12/2030	EUR	75 404	81 176	0.05
200 000	COLBUN SA - REGS - 3.15% 19/01/2032	USD	156 908	156 227	0.10
200 000	COMMERZBANK AG FRN 24/03/2026	EUR	189 962	191 994	0.13
200 000	COMMERZBANK AG FRN 25/03/2029	EUR	200 458	210 070	0.14
300 000	COOPERATIEVE RABOBANK UA - 144A - FRN 24/02/2027	USD	264 285	248 604	0.17
300 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	281 654	279 549	0.19
200 000	COVIVIO SA/FRANCE 1.125% 17/09/2031	EUR	164 200	164 566	0.11
100 000	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	85 999	73 255	0.05
100 000	CPI PROPERTY GROUP SA 2.75% 22/01/2028	GBP	98 451	80 867	0.05
250 000	CPPIB CAPITAL INC 0.25% 06/04/2027	EUR	237 785	231 658	0.16
300 000	CPPIB CAPITAL INC 0.875% 06/02/2029	EUR	283 305	274 794	0.18
600 000	CPPIB CAPITAL INC 3% 15/06/2028	CAD	434 377	402 996	0.27
300 000	CREDIT AGRICOLE HOME LOAN SFH SA 0.05% 06/12/2029	EUR	262 493	255 699	0.17

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	274 828	285 903	0.19
100 000	CREDIT MUTUEL ARKEA SA 4.25% 01/12/2032	EUR	100 596	105 102	0.07
100 000	CRELAN SA FRN 28/02/2030	EUR	99 748	105 815	0.07
150 000	CTP NV 0.5% 21/06/2025	EUR	135 346	141 255	0.09
100 000	CTP NV 0.625% 27/09/2026	EUR	83 479	89 961	0.06
200 000	CTP NV 0.75% 18/02/2027	EUR	161 213	178 076	0.12
200 000	CTP NV 0.875% 20/01/2026	EUR	173 640	185 444	0.12
100 000	CTP NV 1.5% 27/09/2031	EUR	76 056	77 795	0.05
350 000	DAIMLER AG 0.75% 11/03/2033	EUR	273 063	288 806	0.19
200 000	DANSKE BANK A/S FRN 10/01/2031	EUR	201 228	207 208	0.14
300 000	DANSKE BANK A/S FRN 17/02/2027	EUR	285 224	285 882	0.19
300 000	DANSKE BANK A/S FRN 21/06/2030	EUR	300 033	316 329	0.21
100 000	DE VOLKSBANK NV FRN 04/05/2027	EUR	94 519	96 537	0.06
100 000	DE VOLKSBANK NV FRN 22/10/2030	EUR	95 613	94 136	0.06
200 000	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	168 341	174 012	0.12
200 000	DE VOLKSBANK NV 4.875% 07/03/2030	EUR	203 041	208 492	0.14
200 000	DERWENT LONDON PLC 1.875% 17/11/2031	GBP	197 947	183 692	0.12
150 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	145 394	145 389	0.10
200 000	DEUTSCHE BANK AG FRN 23/02/2028	EUR	182 210	187 978	0.13
200 000	DEUTSCHE PFANDBRIEFBANK AG 0.1% 02/02/2026	EUR	183 766	179 166	0.12
100 000	DEUTSCHE PFANDBRIEFBANK AG 0.25% 17/01/2025	EUR	92 774	94 667	0.06
200 000	DEUTSCHE PFANDBRIEFBANK AG 0.25% 27/10/2025	EUR	183 540	181 348	0.12
100 000	DEUTSCHE PFANDBRIEFBANK AG 5% 05/02/2027	EUR	101 112	102 410	0.07
200 000	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	192 197	189 468	0.13
200 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	155 237	159 298	0.11
100 000	DIGITAL DUTCH FINCO BV 1.5% 15/03/2030	EUR	83 903	87 030	0.06
100 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	98 552	97 364	0.07
200 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	142 172	156 906	0.11
200 000	DNB BANK ASA FRN 14/03/2029	EUR	202 445	206 134	0.14
300 000	DNB BANK ASA FRN 16/02/2027	EUR	295 465	300 945	0.20
200 000	DNB BANK ASA FRN 18/01/2028	EUR	184 787	183 260	0.12
218 000	DNB BANK ASA FRN 19/07/2028	EUR	220 239	225 288	0.15
300 000	DNB BANK ASA FRN 21/09/2027	EUR	295 599	299 046	0.20
326 000	DNB BOLIGKREDIT AS 0.01% 21/01/2031	EUR	266 686	268 063	0.18
500 000	DNB BOLIGKREDIT AS 0.625% 19/06/2025	EUR	484 288	482 260	0.32
172 000	DOMINION ENERGY INC 2.25% 15/08/2031	USD	134 017	128 893	0.09
300 000	DREAM INDUSTRIAL REAL ESTATE INVESTMENT TRUST 3.968% 13/04/2026	CAD	217 499	202 011	0.14
200 000	DUKE ENERGY CAROLINAS LLC 3.95% 15/11/2028	USD	190 450	178 201	0.12
250 000	DUKE ENERGY FLORIDA LLC 2.5% 01/12/2029	USD	212 730	201 899	0.14
300 000	DZ HYP AG 0.75% 21/11/2029	EUR	261 406	269 130	0.18
300 000	DZ HYP AG 3% 16/01/2026	EUR	299 988	301 131	0.20
100 000	DZ HYP AG 3% 30/11/2032	EUR	100 224	102 124	0.07
200 000	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	194 412	191 370	0.13
300 000	EDP FINANCE BV - 144A - 1.71% 24/01/2028	USD	240 787	241 209	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	EDP FINANCE BV 0.375% 16/09/2026	EUR	182 186	186 344	0.13
100 000	EDP FINANCE BV 1.875% 13/10/2025	EUR	98 823	97 734	0.07
500 000	EDP FINANCE BV 1.875% 21/09/2029	EUR	462 118	466 925	0.31
100 000	EIKA BOLIGKREDITT AS 0.125% 16/06/2031	EUR	81 156	81 594	0.05
310 000	ELECTRICITE DE FRANCE SA - 144A - 3.625% 13/10/2025	USD	286 249	274 309	0.18
500 000	ELECTRICITE DE FRANCE SA 1% 13/10/2026	EUR	473 735	473 320	0.32
200 000	ELECTRICITE DE FRANCE SA 1% 29/11/2033	EUR	149 698	157 166	0.11
100 000	ELIA TRANSMISSION BELGIUM SA 3.625% 18/01/2033	EUR	99 166	103 207	0.07
200 000	ENBW ENERGIE BADEN-WUERTEMBERG AG FRN 31/08/2081	EUR	163 919	170 408	0.11
200 000	ENBW INTERNATIONAL FINANCE BV 3.625% 22/11/2026	EUR	198 202	203 528	0.14
100 000	ENBW INTERNATIONAL FINANCE BV 4.049% 22/11/2029	EUR	100 386	104 886	0.07
200 000	ENEL FINANCE INTERNATIONAL NV 1.5% 21/07/2025	EUR	195 308	194 280	0.13
100 000	ENEXIS HOLDING NV 0.375% 14/04/2033	EUR	74 272	79 522	0.05
200 000	ENGIE SA FRN PERPETUAL (ISIN FR0013398229)	EUR	196 300	197 248	0.13
100 000	ENGIE SA FRN PERPETUAL (ISIN FR0014000RR2)	EUR	82 486	88 081	0.06
100 000	ENGIE SA FRN PERPETUAL (ISIN FR00140046Y4)	EUR	71 232	82 978	0.06
300 000	ENGIE SA 0.375% 26/10/2029	EUR	256 337	256 536	0.17
300 000	ENGIE SA 1.75% 27/03/2028	EUR	287 945	284 601	0.19
100 000	ENGIE SA 2.125% 30/03/2032	EUR	95 828	91 745	0.06
400 000	ENGIE SA 3.5% 27/09/2029	EUR	398 775	406 904	0.27
100 000	ENGIE SA 3.625% 11/01/2030	EUR	97 628	102 699	0.07
200 000	E.ON SE 0.35% 28/02/2030	EUR	171 212	169 760	0.11
200 000	E.ON SE 0.375% 29/09/2027	EUR	181 988	182 662	0.12
100 000	E.ON SE 0.6% 01/10/2032	EUR	71 270	81 286	0.05
450 000	E.ON SE 0.875% 08/01/2025	EUR	441 891	438 678	0.29
150 000	E.ON SE 0.875% 20/08/2031	EUR	129 323	127 823	0.09
300 000	E.ON SE 1% 07/10/2025	EUR	292 328	289 497	0.19
200 000	E.ON SE 1.625% 29/03/2031	EUR	164 860	180 588	0.12
154 000	E.ON SE 3.75% 01/03/2029	EUR	151 978	159 350	0.11
154 000	E.ON SE 4% 29/08/2033	EUR	150 335	162 033	0.11
200 000	EQUINIX INC 0.25% 15/03/2027	EUR	173 364	182 110	0.12
32 000	EQUINIX INC 1% 15/09/2025	USD	27 056	27 048	0.02
321 000	EQUINIX INC 1.55% 15/03/2028	USD	254 882	255 388	0.17
241 000	EQUINIX INC 2.5% 15/05/2031	USD	192 861	185 533	0.12
268 000	EQUINIX INC 3.9% 15/04/2032	USD	233 145	225 327	0.15
200 000	ERG SPA 0.875% 15/09/2031	EUR	159 346	160 596	0.11
116 000	ERG SPA 1.875% 11/04/2025	EUR	115 720	113 711	0.08
264 000	ERP OPERATING LP 4.15% 01/12/2028	USD	249 995	234 812	0.16
100 000	ERSTE GROUP BANK AG FRN 16/01/2031	EUR	98 197	103 489	0.07
200 000	ESB FINANCE DAC 1.125% 11/06/2030	EUR	170 842	177 464	0.12
300 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	259 386	251 766	0.17
100 000	EUROGRID GMBH 3.279% 05/09/2031	EUR	95 524	99 420	0.07
500 000	EXPORT-IMPORT BANK OF KOREA 2.125% 18/01/2032	USD	409 146	378 301	0.25
72 000	FEDERAL REALTY INVESTMENT TRUST 1.25% 15/02/2026	USD	60 408	60 155	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	FERROVIE DELLO STATO ITALIANE SPA 0.375% 25/03/2028	EUR	271 027	266 724	0.18
250 000	FERROVIE DELLO STATO ITALIANE SPA 1.125% 09/07/2026	EUR	239 438	237 223	0.16
100 000	FERROVIE DELLO STATO ITALIANE SPA 3.75% 14/04/2027	EUR	97 353	100 944	0.07
150 000	FERROVIE DELLO STATO ITALIANE SPA 4.125% 23/05/2029	EUR	150 059	154 187	0.10
100 000	FERROVIE DELLO STATO ITALIANE SPA 4.5% 23/05/2033	EUR	100 361	104 656	0.07
140 000	FIFTH THIRD BANCORP FRN 01/11/2027	USD	116 363	114 161	0.08
200 000	FIRST ABU DHABI BANK PJSC 4.774% 06/06/2028	USD	182 631	180 033	0.12
200 000	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	162 925	165 516	0.11
200 000	FONDO MIVIVIENDA SA - REGS - 4.625% 12/04/2027	USD	191 935	176 507	0.12
491 000	FORD MOTOR CO 3.25% 12/02/2032	USD	350 649	369 785	0.25
344 000	FORD MOTOR CO 6.1% 19/08/2032	USD	301 112	314 186	0.21
300 000	GACI FIRST INVESTMENT CO 4.75% 14/02/2030	USD	276 928	271 204	0.18
300 000	GACI FIRST INVESTMENT CO 5% 13/10/2027	USD	280 656	274 347	0.18
300 000	GACI FIRST INVESTMENT CO 5.25% 13/10/2032	USD	283 044	281 275	0.19
100 000	GECINA SA 0.875% 25/01/2033	EUR	74 094	82 568	0.06
322 000	GENERAL MOTORS CO 5.4% 15/10/2029	USD	303 695	296 719	0.20
200 000	GENERAL MOTORS CO 5.6% 15/10/2032	USD	182 045	185 136	0.12
200 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	185 276	180 704	0.12
150 000	GRANITE REIT HOLDINGS LP 2.194% 30/08/2028	CAD	96 457	92 046	0.06
100 000	GRANITE REIT HOLDINGS LP 3.062% 04/06/2027	CAD	69 177	65 073	0.04
100 000	HAMBURGER HOCHBAHN AG 0.125% 24/02/2031	EUR	84 371	83 072	0.06
200 000	HEALTHPEAK PROPERTIES INC 2.125% 01/12/2028	USD	165 911	159 374	0.11
150 000	HERA SPA 0.875% 05/07/2027	EUR	137 455	139 019	0.09
191 000	HONDA MOTOR CO LTD 2.271% 10/03/2025	USD	174 550	167 637	0.11
394 000	HONDA MOTOR CO LTD 2.534% 10/03/2027	USD	350 235	336 668	0.23
97 000	HONDA MOTOR CO LTD 2.967% 10/03/2032	USD	82 187	80 271	0.05
200 000	HONGKONG LAND FINANCE CAYMAN ISLANDS CO LTD 2.25% 15/07/2031	USD	156 967	147 879	0.10
197 000	HOST HOTELS & RESORTS LP 3.375% 15/12/2029	USD	157 831	160 288	0.11
200 000	HOST HOTELS & RESORTS LP 3.5% 15/09/2030	USD	166 378	161 977	0.11
200 000	HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG 4% 01/02/2027	EUR	198 079	202 276	0.14
200 000	HYPO VORARLBERG BANK AG 4.125% 16/02/2026	EUR	198 842	200 268	0.13
200 000	HYUNDAI CAPITAL SERVICES INC - REGS - 1.25% 08/02/2026	USD	169 961	166 482	0.11
100 000	IBERDROLA FINANZAS SA FRN PERPETUAL (ISIN XS2405855375)	EUR	84 985	89 076	0.06
300 000	IBERDROLA FINANZAS SA FRN PERPETUAL (ISIN XS2580221658)	EUR	290 265	302 676	0.20
500 000	IBERDROLA FINANZAS SA 1% 07/03/2025	EUR	489 232	485 985	0.33
300 000	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	294 695	286 290	0.19
300 000	IBERDROLA FINANZAS SA 1.375% 11/03/2032	EUR	278 108	266 118	0.18
100 000	IBERDROLA FINANZAS SA 3.375% 22/11/2032	EUR	95 391	102 008	0.07
100 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295333988)	EUR	82 450	85 141	0.06
400 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295335413)	EUR	359 483	364 104	0.24
300 000	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	288 664	286 716	0.19
400 000	ICADE 1.5% 13/09/2027	EUR	375 839	372 128	0.25
200 000	ICBCIL FINANCE CO LTD 2.25% 02/11/2026	USD	173 450	168 079	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)					
400 000	IDB TRUST SERVICES LTD 0.037% 04/12/2024	EUR	386 380	386 540	0.26
100 000	IGNITIS GRUPE UAB 1.875% 10/07/2028	EUR	95 942	91 587	0.06
271 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/HONG KONG 1.625% 28/10/2026	USD	236 232	225 536	0.15
500 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/HONG KONG 2.95% 01/06/2025	USD	474 063	440 446	0.30
400 000	INDUSTRIAL BANK CO LTD/HONG KONG 3.25% 18/05/2025	USD	375 316	354 404	0.24
200 000	ING GROEP NV - 144A - 4.625% 06/01/2026	USD	186 836	179 959	0.12
400 000	ING GROEP NV FRN 01/07/2026	USD	340 843	340 687	0.23
200 000	ING GROEP NV FRN 07/12/2028	GBP	202 059	202 583	0.14
300 000	ING GROEP NV FRN 23/05/2026	EUR	294 992	293 514	0.20
200 000	ING GROEP NV FRN 24/08/2033	EUR	192 188	200 670	0.13
200 000	ING GROEP NV 2.5% 15/11/2030	EUR	197 853	191 478	0.13
500 000	ING-DIBA AG 0.01% 07/10/2028	EUR	436 998	441 865	0.30
200 000	ING-DIBA AG 2.375% 13/09/2030	EUR	191 200	196 432	0.13
250 000	INTERSTATE POWER AND LIGHT CO 4.1% 26/09/2028	USD	236 408	219 916	0.15
400 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	350 186	360 312	0.24
100 000	IREN SPA 1.95% 19/09/2025	EUR	97 837	97 729	0.07
300 000	JAPAN BANK FOR INTERNATIONAL COOPERATION 4.375% 05/10/2027	USD	279 349	272 190	0.18
200 000	JYSKE BANK A/S FRN 10/11/2029	EUR	203 704	208 118	0.14
152 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	139 644	131 678	0.09
400 000	KBC GROUP NV FRN 16/06/2027	EUR	369 412	372 600	0.25
109 000	KILROY REALTY LP 4.75% 15/12/2028	USD	101 799	94 004	0.06
200 000	KOJAMO OYJ 2% 31/03/2026	EUR	177 914	186 738	0.13
2 000 000	KOMMUNINVEST I SVERIGE AB 0.25% 26/11/2027	SEK	166 489	163 227	0.11
200 000	KOMMUNINVEST I SVERIGE AB 0.875% 01/09/2029	EUR	178 412	183 742	0.12
4 200 000	KOMMUNINVEST I SVERIGE AB 0.875% 16/05/2029	SEK	350 044	341 931	0.23
300 000	KOREA DEVELOPMENT BANK 0.75% 25/01/2025	USD	261 583	260 121	0.17
610 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/06/2029	EUR	538 039	535 214	0.36
1 183 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2028	EUR	1 119 868	1 058 240	0.72
896 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2031	EUR	770 684	742 057	0.51
907 000	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 05/05/2027	EUR	846 815	838 257	0.57
212 000	KREDITANSTALT FUER WIEDERAUFBAU 0.5% 28/09/2026	EUR	210 731	201 474	0.14
200 000	KREDITANSTALT FUER WIEDERAUFBAU 0.75% 19/02/2026	CAD	134 039	128 179	0.09
350 000	KREDITANSTALT FUER WIEDERAUFBAU 0.75% 30/09/2030	USD	264 894	257 314	0.17
400 000	KREDITANSTALT FUER WIEDERAUFBAU 0.875% 15/09/2026	GBP	442 505	424 939	0.29
611 000	KREDITANSTALT FUER WIEDERAUFBAU 1% 01/10/2026	USD	515 374	508 938	0.34
1 000 000	KREDITANSTALT FUER WIEDERAUFBAU 1.375% 02/02/2028	SEK	87 046	85 459	0.06
750 000	KREDITANSTALT FUER WIEDERAUFBAU 1.375% 07/06/2032	EUR	686 571	686 865	0.47
350 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 14/09/2029	USD	295 519	281 483	0.19
830 000	KREDITANSTALT FUER WIEDERAUFBAU 2% 15/11/2029	EUR	855 087	810 785	0.55
650 000	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 14/02/2033	EUR	637 981	661 167	0.45
600 000	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 15/05/2030	EUR	590 412	611 364	0.42
500 000	KREDITANSTALT FUER WIEDERAUFBAU 3.25% 24/03/2031	EUR	500 000	525 975	0.35
200 000	KREDITANSTALT FUER WIEDERAUFBAU 3.875% 02/09/2025	GBP	230 807	229 196	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)					
Bonds (continued)					
300 000	KREDITANSTALT FUER WIEDERAUFBAU 4.1% 20/02/2026	AUD	190 214	185 091	0.12
109 000	KREDITANSTALT FUER WIEDERAUFBAU 4.875% 03/02/2031	GBP	128 763	134 829	0.09
300 000	KUNTARAOHITUS OYJ 3% 25/09/2028	EUR	295 878	307 158	0.21
200 000	LA BANQUE POSTALE HOME LOAN SFH SA 1.625% 12/05/2030	EUR	189 766	187 316	0.13
100 000	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	86 364	90 588	0.06
100 000	LA POSTE SA 1.45% 30/11/2028	EUR	98 259	93 014	0.06
100 000	LAND SECURITIES CAPITAL MARKETS PLC 4.875% 15/09/2032	GBP	115 306	118 503	0.08
300 000	LANDESBANK BADEN-WUERTTEMBERG 0.25% 21/07/2028	EUR	259 722	257 238	0.17
400 000	LANDESBANK BADEN-WUERTTEMBERG 1.5% 03/02/2025	GBP	441 741	441 040	0.30
200 000	LANDESBANK BADEN-WUERTTEMBERG 1.75% 28/02/2028	EUR	187 305	193 326	0.13
144 000	LANDESBANK BADEN-WUERTTEMBERG 2% 24/02/2025	USD	138 199	125 966	0.08
100 000	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 0.375% 04/06/2029	EUR	77 932	85 579	0.06
300 000	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 4% 04/02/2030	EUR	291 390	310 182	0.21
400 000	LANDWIRTSCHAFTLICHE RENTENBANK 0% 22/09/2027	EUR	361 843	365 672	0.25
300 000	LANDWIRTSCHAFTLICHE RENTENBANK 0% 30/06/2031	EUR	257 823	248 898	0.17
200 000	LANDWIRTSCHAFTLICHE RENTENBANK 1.9% 12/07/2032	EUR	199 912	190 114	0.13
200 000	LANSFORSKRINGAR BANK AB 4% 18/01/2027	EUR	199 407	203 320	0.14
300 000	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	268 601	275 586	0.19
300 000	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	275 332	279 531	0.19
188 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	196 087	187 855	0.13
150 000	LENDLEASE FINANCE LTD 3.4% 27/10/2027	AUD	86 331	84 268	0.06
50 000	LENDLEASE FINANCE LTD 3.7% 31/03/2031	AUD	29 590	25 075	0.02
300 000	LG CHEM LTD - REGS - 3.625% 15/04/2029	USD	270 882	255 257	0.17
200 000	MAF SUKUK LTD 3.9325% 28/02/2030	USD	183 657	169 181	0.11
200 000	MAF SUKUK LTD 4.638% 14/05/2029	USD	190 217	177 211	0.12
200 000	MANULIFE FINANCIAL CORP 3.703% 16/03/2032	USD	171 712	169 846	0.11
100 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1% 08/09/2027	EUR	90 631	92 153	0.06
150 000	MERCEDES-BENZ GROUP AG 0.75% 10/09/2030	EUR	127 765	130 128	0.09
150 000	METROPOLITAN LIFE GLOBAL FUNDING I 0.95% 02/07/2025 (ISIN US59217GEJ40)	USD	130 529	128 043	0.09
400 000	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	369 149	346 155	0.23
100 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	89 008	89 605	0.06
200 000	MITSUMI FUDOSAN CO LTD 2.572% 21/01/2032 (ISIN US60683MAE93)	USD	154 058	152 579	0.10
100 000	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	94 925	94 908	0.06
200 000	MIZUHO FINANCIAL GROUP INC 3.49% 05/09/2027	EUR	196 355	200 712	0.13
300 000	MTR CORP CI LTD 2.5% 02/11/2026	USD	268 985	256 938	0.17
100 000	MTR CORP LTD 1.625% 19/08/2030	USD	78 799	75 497	0.05
100 000	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	80 230	84 851	0.06
400 000	MUENCHENER HYPOTHEKENBANK EG 1.25% 14/02/2030	EUR	379 966	369 892	0.25
400 000	MUNICIPALITY FINANCE PLC 0.05% 06/09/2029	EUR	364 696	349 376	0.23
200 000	NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028	EUR	196 432	193 126	0.13
184 000	NATIONAL GRID PLC 3.875% 16/01/2029	EUR	184 598	189 141	0.13
200 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 1.875% 17/05/2032	EUR	188 738	185 958	0.12
200 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 3.25% 28/05/2027	EUR	200 208	203 206	0.14

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	NATWEST GROUP PLC FRN 06/09/2028	EUR	286 227	305 496	0.21
256 000	NATWEST GROUP PLC FRN 09/11/2028	GBP	268 032	263 595	0.18
200 000	NE PROPERTY BV 2% 20/01/2030	EUR	152 500	161 112	0.11
300 000	NEDERLANDSE WATERSCHAPSBANK NV 2.375% 24/03/2026	USD	273 814	260 252	0.17
300 000	NEDERLANDSE WATERSCHAPSBANK NV 2.75% 09/11/2027	EUR	292 488	302 832	0.20
250 000	NEDERLANDSE WATERSCHAPSBANK NV 3% 20/04/2033	EUR	249 668	257 328	0.17
300 000	NERVAL SAS 3.625% 20/07/2028	EUR	274 484	298 185	0.20
463 000	NEXTERA ENERGY CAPITAL HOLDINGS INC 1.9% 15/06/2028	USD	380 539	371 980	0.25
150 000	NIAGARA MOHAWK POWER CORP 1.96% 27/06/2030 (ISIN US65364UAN63)	USD	112 378	112 834	0.08
200 000	NIDEC CORP 0.046% 30/03/2026	EUR	182 487	184 564	0.12
100 000	NN GROUP NV FRN 01/03/2043	EUR	94 967	102 132	0.07
100 000	NN GROUP NV FRN 03/11/2043	EUR	102 014	106 592	0.07
300 000	NORDDEUTSCHE LANDESBANK-GIROZENTRALE 0.01% 23/09/2026	EUR	280 320	278 820	0.19
59 000	NORDDEUTSCHE LANDESBANK-GIROZENTRALE 4.875% 11/07/2028	EUR	61 160	62 785	0.04
411 000	NORDEA BANK ABP 1.125% 16/02/2027	EUR	388 513	386 081	0.26
205 000	NORDEA KIINNITYSLUOTTOPANKKI OYJ 3.5% 31/08/2026	EUR	204 088	208 823	0.14
200 000	NORINCHUKIN BANK 2.08% 22/09/2031 (ISIN US656029AH80)	USD	156 462	148 201	0.10
200 000	NORINCHUKIN BANK 5.43% 09/03/2028 (ISIN US656029AL92)	USD	188 355	184 728	0.12
97 000	NORTHERN STATES POWER CO/MN 2.25% 01/04/2031	USD	79 485	75 372	0.05
200 000	NRW BANK 0% 03/02/2031	EUR	164 518	166 968	0.11
86 000	NRW BANK 0% 15/10/2029	EUR	85 909	74 466	0.05
100 000	NRW BANK 0% 18/02/2030	EUR	83 347	85 745	0.06
200 000	NRW BANK 0% 28/07/2031	EUR	156 884	165 118	0.11
150 000	NRW BANK 0.25% 26/01/2032	EUR	129 750	124 775	0.08
37 000	NRW BANK 0.375% 17/11/2026	EUR	38 346	34 779	0.02
19 000	NRW BANK 0.5% 13/09/2027	EUR	20 017	17 669	0.01
28 000	NRW BANK 0.625% 02/02/2029	EUR	29 469	25 507	0.02
93 000	NRW BANK 0.75% 30/06/2028	EUR	89 862	86 138	0.06
200 000	NRW BANK 1.625% 03/08/2032	EUR	183 418	185 394	0.12
200 000	NRW BANK 3% 31/05/2030	EUR	196 636	205 698	0.14
244 000	NSTAR ELECTRIC CO 3.95% 01/04/2030	USD	225 443	211 132	0.14
100 000	ONTARIO POWER GENERATION INC 2.893% 08/04/2025	CAD	71 693	67 062	0.05
100 000	ONTARIO POWER GENERATION INC 3.215% 08/04/2030	CAD	68 313	64 861	0.04
100 000	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	91 023	81 906	0.05
100 000	OP MORTGAGE BANK 0.05% 25/03/2031	EUR	81 631	81 983	0.06
400 000	OP MORTGAGE BANK 1% 05/10/2027	EUR	388 437	375 356	0.25
150 000	ORIX CORP 1.919% 20/04/2026	EUR	144 253	145 533	0.10
100 000	ORSTED AS FRN 08/12/3022	EUR	99 397	99 895	0.07
200 000	ORSTED AS FRN 18/02/3021	EUR	147 200	153 212	0.10
200 000	ORSTED AS FRN 18/02/3021	GBP	157 651	152 942	0.10
100 000	ORSTED AS 1.5% 26/11/2029	EUR	92 303	90 481	0.06
200 000	ORSTED AS 2.25% 14/06/2028	EUR	184 540	192 194	0.13
400 000	ORSTED AS 3.25% 13/09/2031	EUR	388 954	396 468	0.27
200 000	ORSTED AS 3.75% 01/03/2030	EUR	198 524	204 294	0.14

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
547 000	PACIFIC LIFE GLOBAL FUNDING II 1.375% 14/04/2026	USD	464 331	457 515	0.31
300 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.7% 06/06/2032	USD	282 487	272 826	0.18
100 000	PIEDMONT OPERATING PARTNERSHIP LP 3.15% 15/08/2030	USD	76 751	68 646	0.05
100 000	POSTNL NV 0.625% 23/09/2026	EUR	91 766	92 582	0.06
100 000	POWER FINANCE CORP LTD 1.841% 21/09/2028	EUR	83 305	87 582	0.06
200 000	POWER FINANCE CORP LTD 3.75% 06/12/2027	USD	176 977	172 147	0.12
50 000	PRINCIPAL LIFE GLOBAL FUNDING II 1.25% 16/08/2026	USD	42 224	41 053	0.03
130 000	PROLOGIS INTERNATIONAL FUNDING II SA 0.75% 23/03/2033	EUR	88 815	99 135	0.07
325 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	301 228	305 672	0.21
75 000	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	71 412	69 005	0.05
100 000	PROLOGIS INTERNATIONAL FUNDING II SA 2.75% 22/02/2032	GBP	109 328	100 368	0.07
100 000	PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031	EUR	94 189	96 572	0.06
183 000	PROLOGIS LP 1.25% 15/10/2030	USD	136 656	134 083	0.09
300 000	PROLOGIS LP 4.625% 15/01/2033	USD	274 748	273 078	0.18
500 000	PSP CAPITAL INC 2.6% 01/03/2032	CAD	337 736	316 652	0.21
100 000	PUBLIC SERVICE CO OF COLORADO 3.7% 15/06/2028	USD	93 694	87 091	0.06
200 000	P3 GROUP SARL 0.875% 26/01/2026	EUR	180 062	186 564	0.13
100 000	P3 GROUP SARL 1.625% 26/01/2029	EUR	79 667	87 937	0.06
200 000	QNB FINANCE LTD 1.625% 22/09/2025	USD	174 967	169 813	0.11
300 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	268 539	274 326	0.18
200 000	RCI BANQUE SA 4.75% 06/07/2027	EUR	202 168	208 736	0.14
200 000	REDEIA CORP SA FRN 30/12/2099	EUR	197 134	203 578	0.14
100 000	REXFORD INDUSTRIAL REALTY LP 2.15% 01/09/2031	USD	74 652	72 618	0.05
355 000	RIOCAN REAL ESTATE INVESTMENT TRUST 2.829% 08/11/2028	CAD	230 704	218 859	0.15
154 000	ROYAL BANK OF CANADA 1.15% 14/07/2026	USD	127 898	127 520	0.09
250 000	ROYAL SCHIPHOL GROUP NV 1.5% 05/11/2030	EUR	235 405	225 633	0.15
100 000	ROYAL SCHIPHOL GROUP NV 2% 06/04/2029	EUR	105 842	95 037	0.06
400 000	RWE AG 0.5% 26/11/2028	EUR	348 752	356 624	0.24
120 000	RWE AG 0.625% 11/06/2031	EUR	99 230	100 523	0.07
300 000	RWE AG 2.125% 24/05/2026	EUR	286 932	293 331	0.20
100 000	SATO OYJ 1.375% 24/02/2028	EUR	81 099	83 424	0.06
200 000	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 1.74% 17/09/2025	USD	175 596	171 129	0.11
286 000	SAUDI ELECTRICITY SUKUK PROGRAMME CO 4.632% 11/04/2033	USD	267 589	255 312	0.17
100 000	SBAB BANK AB 0.5% 08/02/2027	EUR	88 172	91 981	0.06
300 000	SBAB BANK AB 0.5% 13/05/2025	EUR	290 708	287 784	0.19
200 000	SBAB BANK AB 1.875% 10/12/2025	EUR	191 526	194 354	0.13
100 000	SEGRO CAPITAL SARL 0.5% 22/09/2031	EUR	80 085	78 563	0.05
200 000	SEGRO CAPITAL SARL 1.875% 23/03/2030	EUR	187 911	183 560	0.12
200 000	SELP FINANCE SARL 3.75% 10/08/2027	EUR	185 224	200 032	0.13
200 000	SHINHAN BANK CO LTD - REGS - 4.375% 13/04/2032	USD	172 809	166 989	0.11
200 000	SIEMENS ENERGY FINANCE BV 4% 05/04/2026	EUR	200 958	197 360	0.13
200 000	SIEMENS ENERGY FINANCE BV 4.25% 05/04/2029	EUR	200 336	194 758	0.13
300 000	SKANDINAVISKA ENSKILDA BANKEN AB 4% 09/11/2026	EUR	298 688	305 244	0.20
200 000	SKANDINAVISKA ENSKILDA BANKEN AB 4.125% 29/06/2027	EUR	200 726	206 004	0.14

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	SOCIETE GENERALE SA FRN 22/09/2028	EUR	266 595	272 274	0.18
600 000	SOCIETE GENERALE SFH SA 0.01% 02/12/2026	EUR	561 378	555 252	0.37
300 000	SOCIETE GENERALE SFH SA 0.01% 11/02/2030	EUR	251 346	254 130	0.17
300 000	SOCIETE GENERALE SFH SA 0.125% 18/07/2029	EUR	243 468	260 181	0.17
119 000	SOUTHERN POWER CO 0.9% 15/01/2026	USD	100 101	99 307	0.07
170 000	SOUTHERN POWER CO 4.15% 01/12/2025	USD	161 375	151 600	0.10
500 000	SPAREBANK 1 BOLIGKREDITT AS 0.01% 22/09/2027	EUR	467 466	450 420	0.30
205 000	SPAREBANK 1 BOLIGKREDITT AS 0.5% 30/01/2025	EUR	202 181	198 754	0.13
200 000	SPAREBANK 1 OESTLANDET 1.75% 27/04/2027	EUR	181 646	190 204	0.13
100 000	SPAREBANK 1 SR-BANK ASA FRN 15/07/2027	EUR	89 818	91 640	0.06
300 000	SPAREBANK 1 SR-BANK ASA 3.75% 23/11/2027	EUR	297 305	305 277	0.20
100 000	SPAREBANKEN SOER BOLIGKREDITT AS 0.01% 26/10/2026	EUR	91 160	92 509	0.06
350 000	SPAREBANKEN VEST BOLIGKREDITT AS 0.01% 11/11/2026	EUR	338 052	323 750	0.22
100 000	SR-BOLIGKREDITT AS 0.01% 08/10/2026	EUR	91 730	92 733	0.06
400 000	SSE PLC 1.375% 04/09/2027	EUR	382 260	378 032	0.25
154 000	SSE PLC 4% 05/09/2031	EUR	151 231	160 981	0.11
200 000	STEDIN HOLDING NV 2.375% 03/06/2030	EUR	187 076	190 618	0.13
300 000	STELLANTIS NV 4.375% 14/03/2030	EUR	301 758	316 863	0.21
300 000	SUEZ SACA 2.375% 24/05/2030	EUR	270 393	282 621	0.19
100 000	SUEZ SACA 4.625% 03/11/2028	EUR	103 595	105 936	0.07
200 000	SUEZ SACA 5% 03/11/2032	EUR	213 774	221 090	0.15
200 000	SUMITOMO MITSUI TRUST BANK LTD 2.8% 10/03/2027 (ISIN US86563VBA61)	USD	178 218	169 885	0.11
94 000	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	88 380	83 155	0.06
100 000	SVENSKA HANDELSBANKEN AB 2.625% 05/09/2029	EUR	94 853	97 675	0.07
200 000	SWEDBANK AB - 144A - 1.538% 16/11/2026	USD	170 202	165 395	0.11
100 000	SWEDBANK AB FRN 24/05/2029	GBP	111 140	119 576	0.08
300 000	SWEDBANK AB 4.25% 11/07/2028	EUR	303 344	308 214	0.21
100 000	SWISS LIFE FINANCE I LTD 0.5% 15/09/2031	EUR	71 335	81 092	0.05
100 000	TALANX AG FRN 01/12/2042	EUR	73 060	82 695	0.06
100 000	TATRA BANKA AS FRN 17/02/2026	EUR	99 165	101 263	0.07
100 000	TATRA BANKA AS FRN 23/04/2028	EUR	77 692	84 999	0.06
200 000	TENNET HOLDING BV 0.125% 09/12/2027	EUR	179 774	188 484	0.13
100 000	TENNET HOLDING BV 0.5% 09/06/2031	EUR	81 837	89 182	0.06
300 000	TENNET HOLDING BV 1% 13/06/2026	EUR	296 085	289 902	0.19
300 000	TENNET HOLDING BV 1.375% 05/06/2028	EUR	279 437	286 383	0.19
200 000	TENNET HOLDING BV 1.625% 17/11/2026	EUR	197 182	195 568	0.13
200 000	TENNET HOLDING BV 1.75% 04/06/2027	EUR	196 302	192 546	0.13
200 000	TENNET HOLDING BV 2.125% 17/11/2029	EUR	186 372	192 910	0.13
200 000	TENNET HOLDING BV 2.375% 17/05/2033	EUR	186 032	190 742	0.13
200 000	TENNET HOLDING BV 4.25% 28/04/2032	EUR	209 428	216 890	0.15
100 000	THAMES WATER UTILITIES FINANCE PLC 1.25% 31/01/2032	EUR	81 262	75 219	0.05
100 000	THAMES WATER UTILITIES FINANCE PLC 4% 18/04/2027	EUR	99 755	96 782	0.06
200 000	THAMES WATER UTILITIES FINANCE PLC 4.375% 18/01/2031	EUR	197 329	188 750	0.13

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
152 000	TORONTO-DOMINION BANK 1.25% 13/12/2024	USD	134 827	132 541	0.09
311 000	TOYOTA MOTOR CREDIT CORP 2.15% 13/02/2030	USD	260 268	248 640	0.17
150 000	TUCSON ELECTRIC POWER CO 1.5% 01/08/2030	USD	110 752	110 792	0.07
200 000	UBS AG/LONDON 0.01% 29/06/2026	EUR	185 528	185 184	0.12
300 000	UNICREDIT BANK AG 0.01% 28/09/2026	EUR	280 167	278 496	0.19
400 000	UNICREDIT BANK AUSTRIA AG 3.125% 21/09/2029	EUR	391 340	406 504	0.27
100 000	UNICREDIT SPA FRN 05/07/2029	EUR	87 648	88 912	0.06
250 000	UNICREDIT SPA FRN 15/11/2027	EUR	255 168	264 858	0.18
100 000	UNIQA INSURANCE GROUP AG FRN 09/12/2041	EUR	75 176	80 958	0.05
100 000	UNITED UTILITIES WATER FINANCE PLC 0.875% 28/10/2029	GBP	90 740	93 926	0.06
150 000	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	129 399	130 688	0.09
300 000	VATTENFALL AB 0.05% 15/10/2025	EUR	274 403	283 785	0.19
100 000	VERIZON COMMUNICATIONS INC 1.5% 18/09/2030	USD	76 334	74 634	0.05
125 000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	115 319	109 716	0.07
250 000	VERIZON COMMUNICATIONS INC 5.05% 09/05/2033	USD	231 025	231 109	0.16
200 000	VESTEDA FINANCE BV 0.75% 18/10/2031	EUR	166 587	160 502	0.11
300 000	VGP NV 1.625% 17/01/2027	EUR	248 376	262 737	0.18
100 000	VIA OUTLETS BV 1.75% 15/11/2028	EUR	87 286	88 822	0.06
200 000	VINCI SA 0% 27/11/2028	EUR	173 647	175 568	0.12
200 000	VOLKSBANK WIEN AG 4.75% 15/03/2027	EUR	198 241	205 372	0.14
300 000	VONOVIA SE 2.375% 25/03/2032	EUR	246 759	263 034	0.18
100 000	VONOVIA SE 5% 23/11/2030	EUR	100 843	105 705	0.07
300 000	VORNADO REALTY LP 2.15% 01/06/2026	USD	256 210	244 886	0.16
194 000	WELLTOWER INC 2.7% 15/02/2027	USD	170 572	164 907	0.11
50 000	WELLTOWER INC 3.85% 15/06/2032	USD	44 146	41 868	0.03
301 000	WESTPAC BANKING CORP FRN 13/05/2031	EUR	268 758	275 909	0.19
138 000	WISCONSIN ELECTRIC POWER CO 4.75% 30/09/2032	USD	127 136	126 224	0.08
50 000	WISCONSIN POWER AND LIGHT CO 1.95% 16/09/2031	USD	39 592	36 693	0.02
52 000	WISCONSIN POWER AND LIGHT CO 3.95% 01/09/2032	USD	46 602	44 528	0.03
100 000	WP CAREY INC 2.45% 01/02/2032	USD	80 047	73 596	0.05
200 000	XINGCHENG BVI LTD 2.375% 08/10/2026	USD	172 164	162 365	0.11
250 000	XYLEM INC/NY 2.25% 30/01/2031	USD	201 726	193 987	0.13
Total Bonds			103 722 758	103 601 620	69.55
Supranationals, Governments and Local Public Authorities, Debt Instruments					
50 000	ASIAN D DEVELOPMENT GROIP INC 0.35% 16/07/2025	EUR	49 104	48 094	0.03
200 000	ASIAN DEVELOPMENT BANK 0% 24/10/2029	EUR	177 465	174 092	0.12
400 000	ASIAN DEVELOPMENT BANK 0.75% 10/02/2026	CAD	271 962	256 545	0.17
465 000	ASIAN DEVELOPMENT BANK 1.75% 14/08/2026	USD	413 695	396 167	0.27
231 000	ASIAN DEVELOPMENT BANK 2.375% 10/08/2027	USD	213 947	197 590	0.13
200 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.16% 30/07/2028	EUR	180 664	177 780	0.12
100 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.827% 30/07/2027	EUR	98 288	93 450	0.06
1 752 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	1 560 055	1 549 539	1.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 765 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	1 594 675	1 528 349	1.03
1 296 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.3% 15/02/2033 (ISIN DE000BU3Z005)	EUR	1 286 918	1 329 398	0.89
400 000	CAISSE DES DEPOTS ET CONSIGNATIONS 0.01% 15/09/2025	EUR	385 936	380 280	0.26
960 000	CANADIAN GOVERNMENT BOND 2.25% 01/12/2029	CAD	675 326	631 355	0.42
399 000	CHILE GOVERNMENT INTERNATIONAL BOND 0.83% 02/07/2031	EUR	344 314	330 424	0.22
200 000	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	161 623	155 644	0.10
300 000	CORP ANDINA DE FOMENTO 0.45% 24/02/2027	CHF	285 013	307 619	0.21
269 000	CORP ANDINA DE FOMENTO 0.625% 20/11/2026	EUR	247 853	248 790	0.17
185 000	CORP ANDINA DE FOMENTO 0.7% 04/09/2025	CHF	177 955	194 621	0.13
3 341 000	DENMARK GOVERNMENT BOND FRN 15/11/2031	DKK	383 479	379 857	0.26
400 000	EUROFIMA EUROPÄISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHMATERIAL 0.01% 23/06/2028	EUR	364 064	357 004	0.24
220 000	EUROFIMA EUROPÄISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHMATERIAL 0.1% 20/05/2030	EUR	189 621	188 641	0.13
300 000	EUROPEA INVESTMENT GGAIP INC 2.875% 13/06/2025	USD	271 658	265 230	0.18
117 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 1.5% 13/02/2025	USD	106 080	102 192	0.07
500 000	EUROPEAN INVESTMENT BANK 0% 15/11/2027	EUR	455 557	457 580	0.31
400 000	EUROPEAN INVESTMENT BANK 0.05% 15/11/2029	EUR	326 985	349 124	0.23
300 000	EUROPEAN INVESTMENT BANK 0.625% 21/10/2027	USD	247 712	239 378	0.16
147 000	EUROPEAN INVESTMENT BANK 0.75% 23/09/2030	USD	117 321	108 158	0.07
100 000	EUROPEAN INVESTMENT BANK 1.125% 15/11/2032	EUR	86 980	88 820	0.06
666 000	EUROPEAN INVESTMENT BANK 1.25% 13/11/2026	EUR	669 821	646 626	0.43
2 250 000	EUROPEAN INVESTMENT BANK 1.25% 17/02/2027	NOK	202 770	186 669	0.13
400 000	EUROPEAN INVESTMENT BANK 1.5% 02/03/2027	SEK	37 601	34 623	0.02
920 000	EUROPEAN INVESTMENT BANK 1.5% 15/06/2032	EUR	861 543	847 927	0.57
197 000	EUROPEAN INVESTMENT BANK 1.625% 09/10/2029	USD	173 674	156 967	0.11
400 000	EUROPEAN INVESTMENT BANK 1.625% 13/05/2031	USD	331 904	309 133	0.21
700 000	EUROPEAN INVESTMENT BANK 1.9% 22/01/2025	CAD	499 328	466 808	0.31
200 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	181 782	172 913	0.12
980 000	EUROPEAN INVESTMENT BANK 2.25% 15/03/2030	EUR	946 727	969 896	0.65
293 000	EUROPEAN INVESTMENT BANK 2.375% 24/05/2027	USD	271 096	251 320	0.17
1 000 000	EUROPEAN INVESTMENT BANK 2.75% 28/07/2028	EUR	979 120	1 016 630	0.68
440 000	EUROPEAN INVESTMENT BANK 3.3% 03/02/2028	AUD	278 180	262 948	0.18
1 000 000	EUROPEAN INVESTMENT BANK 3.75% 14/02/2033	USD	919 246	888 625	0.60
1 827 000	EUROPEAN UNION 2.75% 04/02/2033	EUR	1 756 151	1 850 861	1.24
400 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 0% 24/11/2026	EUR	372 726	366 840	0.25
400 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 0.625% 02/02/2026	USD	343 421	335 824	0.23
300 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 1.75% 24/11/2031	USD	246 633	228 447	0.15
200 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 3.75% 07/06/2032	EUR	203 600	208 760	0.14
100 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 3.875% 11/01/2030	EUR	103 250	104 144	0.07
200 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 4% 07/06/2028	USD	180 290	181 105	0.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
200 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 4.375% 11/01/2026 (ISIN US43858AAF75)	USD	185 074	181 272	0.12
400 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 4.5% 11/01/2028	USD	378 220	368 920	0.25
250 000	HUNGARY GOVERNMENT INTERNATIONAL BOND 5% 22/02/2027	EUR	252 360	260 650	0.17
200 000	ILE-DE-FRANCE MOBILITES 0.95% 16/02/2032	EUR	186 141	173 806	0.12
134 000	INSTITUTO DE CREDITO OFICIAL 0% 30/04/2026	EUR	136 737	125 626	0.08
300 000	INSTITUTO DE CREDITO OFICIAL 0% 30/04/2027	EUR	277 464	274 365	0.18
200 000	INSTITUTO DE CREDITO OFICIAL 3.05% 31/10/2027	EUR	196 602	202 790	0.14
250 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 03/03/2025	USD	230 595	219 780	0.15
60 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.9% 26/11/2025	AUD	39 679	36 196	0.02
294 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3.125% 20/11/2025	USD	273 488	260 045	0.17
197 000	INTERNATIONAL FINANCE CORP 2.125% 07/04/2026	USD	181 241	170 278	0.11
1 264 730	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	1 210 930	1 188 467	0.80
400 000	ISRAEL GOVERNMENT INTERNATIONAL BOND 4.5% 17/01/2033	USD	364 643	344 095	0.23
1 910 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/10/2031	EUR	1 908 247	1 990 258	1.33
2 227 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	1 897 396	1 993 143	1.33
400 000	KOMMUNEKREDIT 0.75% 05/07/2028	EUR	380 424	371 644	0.25
500 000	NEW SOUTH WALES TREASURY CORP 1.25% 20/11/2030	AUD	275 866	254 932	0.17
384 000	NEW SOUTH WALES TREASURY CORP 3% 15/11/2028	AUD	245 504	227 335	0.15
400 000	NORDIC INVESTMENT BANK 0% 30/04/2027	EUR	373 940	370 056	0.25
200 000	NORDIC INVESTMENT BANK 0.5% 03/11/2025	EUR	195 832	192 098	0.13
1 128 000	PROVINCE OF ONTARIO CANADA 1.55% 01/11/2029	CAD	702 255	694 944	0.47
640 000	PROVINCE OF ONTARIO CANADA 1.85% 01/02/2027	CAD	444 874	416 510	0.28
424 000	PROVINCE OF ONTARIO CANADA 2.65% 05/02/2025	CAD	309 093	285 433	0.19
250 000	PROVINCE OF QUEBEC CANADA 2.1% 27/05/2031	CAD	163 717	155 343	0.10
300 000	PROVINCE OF QUEBEC CANADA 3.65% 20/05/2032	CAD	219 543	206 019	0.14
356 000	PROVINCE OF QUEBEC CANADA 3.9% 22/11/2032	CAD	244 520	248 584	0.17
200 000	QUEENSLAND TREASURY CORP 1.25% 10/03/2031	AUD	110 006	101 075	0.07
700 000	QUEENSLAND TREASURY CORP 2.5% 06/03/2029	AUD	442 159	402 670	0.27
100 000	REGIE AUTONOME DES TRANSPORTS PARISIENS EPIC 0.35% 20/06/2029	EUR	91 309	88 343	0.06
100 000	REGIE AUTONOME DES TRANSPORTS PARISIENS EPIC 0.875% 25/05/2027	EUR	95 688	94 282	0.06
200 000	REGION OF ILE DE FRANCE 1.375% 14/03/2029	EUR	195 816	187 762	0.13
592 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.9% 23/05/2029	EUR	595 174	609 713	0.41
350 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1% 07/03/2029	EUR	318 434	322 210	0.22
320 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.125% 07/08/2026	EUR	314 928	303 651	0.20
100 000	SFIL SA 0.25% 01/12/2031	EUR	86 120	82 227	0.06
300 000	SNCF RESEAU EPIC 0.875% 22/01/2029	EUR	286 215	275 133	0.18
200 000	SNCF RESEAU EPIC 1% 09/11/2031	EUR	168 823	175 166	0.12
700 000	SOCIETE DU GRAND PARIS EPIC 0% 25/11/2030	EUR	581 088	582 729	0.39
300 000	SOCIETE DU GRAND PARIS EPIC 0.3% 25/11/2031	EUR	258 750	247 860	0.17

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
400 000	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028	EUR	394 469	373 728	0.25
400 000	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030	EUR	350 201	350 684	0.24
300 000	SOCIETE NATIONALE SNCF SA 3.375% 25/05/2033	EUR	302 232	310 791	0.21
150 000	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY 3.25% 23/11/2028	CAD	108 128	101 573	0.07
200 000	STATE OF HESSE 2.875% 04/07/2033	EUR	197 372	205 206	0.14
5 000 000	SWEDEN GOVERNMENT INTERNATIONAL BOND 0.125% 09/09/2030	SEK	423 172	397 808	0.27
4 521 000	UNITED KINGDOM GILT 0.875% 31/07/2033	GBP	3 811 599	4 086 612	2.73
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			40 639 181	40 534 599	27.21
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			144 361 939	144 136 219	96.76
Total Investments			144 361 939	144 136 219	96.76

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	34.34	Germany	17.94
Governments	27.21	Netherlands	9.39
Investment Banking and Brokerage Services	11.00	France	9.09
Gas, Water and Multi-utilities	5.15	United States of America	8.03
Electricity	4.51	Luxembourg	6.57
Real Estate Investment Trusts	2.57	United Kingdom	4.81
Finance and Credit Services	2.40	Spain	4.79
Real Estate Investment and Services	2.29	Canada	4.12
Automobiles and Parts	1.67	Italy	3.71
General Industrials	1.13	Belgium	3.56
Technology Hardware and Equipment	0.97	Norway	2.55
Non-life Insurance	0.80	Sweden	2.30
Industrial Transportation	0.59	Denmark	2.11
Consumer Services	0.42	Hong Kong (China)	2.01
Life Insurance	0.37	Ireland	1.91
Telecommunications Service Providers	0.28	Finland	1.79
Travel and Leisure	0.22	Japan	1.74
Chemicals	0.17	Cayman Islands	1.56
Alternative Energy	0.14	Austria	1.51
Industrial Engineering	0.13	Australia	1.17
Construction and Materials	0.12	South Korea	0.82
Software and Computer Services	0.10	Philippines	0.72
Health Care Providers	0.09	China	0.52
Industrial Materials	0.09	Venezuela	0.50
		Chile	0.43
		Poland	0.42
		Switzerland	0.37
		Portugal	0.27
		Jersey	0.26
		United Arab Emirates	0.24
		Israel	0.23
		Indonesia	0.18
		Hungary	0.17
		India	0.17
		Romania	0.14
		Slovakia	0.13
		Peru	0.12
		Singapore	0.12
		British Virgin Islands	0.11
		Czech Republic	0.07
		Lithuania	0.06
		Liechtenstein	0.05
	96.76		96.76

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					
32 697	ADVANCED MICRO DEVICES INC	USD	3 525 718	4 819 865	0.66
30 492	AKAMAI TECHNOLOGIES INC	USD	3 115 314	3 608 728	0.49
243 716	ALPHABET CLASS - A	USD	31 878 022	34 044 688	4.67
182 085	ALPHABET INC	USD	23 451 138	25 661 239	3.51
35 769	AMGEN INC	USD	9 497 385	10 302 187	1.41
306 409	APPLE INC	USD	58 421 579	58 992 925	8.09
53 260	AUTODESK INC	USD	10 773 433	12 967 745	1.78
16 164	AUTOMATIC DATA PROCESSING INC	USD	3 814 219	3 765 727	0.52
173 354	BAKER HUGHES CO	USD	5 899 237	5 925 240	0.81
65 060	BANK OF NEW YORK MELLON CORP	USD	3 053 266	3 386 373	0.46
8 422	BLACKROCK INC	USD	6 849 192	6 836 980	0.94
16 516	BOEING CO	USD	2 967 760	4 305 061	0.59
1 005	BOOKING HOLDINGS INC	USD	3 131 168	3 564 956	0.49
28 569	BROADCOM INC	USD	32 325 960	31 890 146	4.37
12 845	CAPITAL ONE FINANCIAL CORP	USD	1 606 781	1 684 236	0.23
69 893	CATERPILLAR INC	USD	20 382 086	20 665 263	2.83
133	CHIPOTLE MEXICAN GRILL INC	USD	272 252	304 166	0.04
45 688	CIGNA GROUP	USD	11 824 054	13 681 272	1.87
126 856	COCA-COLA CO	USD	7 447 716	7 475 624	1.02
263 175	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	19 653 909	19 877 608	2.72
48 852	COLGATE-PALMOLIVE CO	USD	3 654 130	3 893 993	0.53
83 918	CUMMINS INC	USD	19 385 058	20 104 235	2.75
43 231	ECOLAB INC	USD	8 619 829	8 574 869	1.17
93 669	ELECTRONIC ARTS INC	USD	13 077 129	12 814 856	1.76
15 081	ENPHASE ENERGY INC	USD	2 614 442	1 992 803	0.27
95 632	ETSY INC	USD	7 363 781	7 750 974	1.06
122 038	EXELON CORP	USD	4 769 245	4 381 164	0.60
86 700	EXXON MOBIL CORP	USD	8 667 399	8 668 266	1.19
812	GARTNER INC	USD	267 270	366 301	0.05
34 611	GILEAD SCIENCES INC	USD	2 781 686	2 803 837	0.38
29 467	GOLDMAN SACHS GROUP INC	USD	10 070 347	11 367 485	1.56
46 155	HERSHEY CO	USD	8 796 681	8 605 138	1.18
232 826	HESS CORP	USD	33 875 528	33 564 196	4.60
10 851	INCYTE CORP	USD	815 995	681 334	0.09
209 114	INTEL CORP	USD	7 910 451	10 507 979	1.44
37 195	INTUITIVE SURGICAL INC	USD	11 549 358	12 548 105	1.72
83 272	JOHNSON & JOHNSON	USD	12 750 465	13 052 053	1.79
229 313	MATCH GROUP INC	USD	8 391 149	8 369 925	1.15
15 756	MERCK & CO INC	USD	1 676 281	1 717 719	0.24
33 078	META PLATFORMS INC	USD	11 836 301	11 708 289	1.60
161 206	MICROSOFT CORP	USD	60 438 124	60 619 904	8.31
50 046	MODERNA INC	USD	4 320 471	4 977 075	0.68
54 928	MONSTER BEVERAGE CORP	USD	3 074 869	3 164 402	0.43
235 428	NIKE INC - B	USD	27 924 115	25 560 418	3.50

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
131 264	NVIDIA CORP	USD	62 487 551	65 004 557	8.91
112 844	ORACLE CORP	USD	12 215 363	11 897 143	1.63
61 657	PAYCOM SOFTWARE INC	USD	12 502 190	12 745 735	1.75
12 524	PAYPAL HOLDINGS INC	USD	737 163	769 099	0.11
7 268	REGENERON PHARMACEUTICALS INC	USD	5 789 253	6 383 412	0.87
95 004	SHERWIN-WILLIAMS CO	USD	26 004 495	29 631 748	4.06
240 502	STARBUCKS CORP	USD	24 894 362	23 090 597	3.16
25 712	TARGET CORP	USD	3 385 499	3 661 903	0.50
4 496	UNITEDHEALTH GROUP INC	USD	2 390 867	2 367 009	0.32
355	WALMART INC	USD	54 954	55 966	0.01
235 376	WALT DISNEY CO	USD	21 435 692	21 252 099	2.91
Total Shares			706 417 682	728 414 617	99.78
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			706 417 682	728 414 617	99.78
Total Investments			706 417 682	728 414 617	99.78

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	27.61	United States of America	99.78
Technology Hardware and Equipment	23.45		
Oil, Gas and Coal	6.60		
Pharmaceuticals and Biotechnology	5.47		
General Industrials	4.06		
Travel and Leisure	3.69		
Personal Goods	3.50		
Investment Banking and Brokerage Services	2.96		
Media	2.91		
Industrial Engineering	2.83		
Industrial Transportation	2.75		
Health Care Providers	2.20		
Leisure Goods	1.76		
Medical Equipment and Services	1.72		
Retailers	1.57		
Beverages	1.46		
Food Producers	1.18		
Chemicals	1.17		
Industrial Support Services	0.90		
Electricity	0.60		
Aerospace and Defense	0.59		
Personal Care, Drug and Grocery Stores	0.53		
Alternative Energy	0.27		
	99.78		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
68 000	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	70 435	73 073	0.10
85 000	BUNDESobligation FRN 16/04/2027	EUR	84 324	87 902	0.11
76 000	BUNDESobligation 0% 09/10/2026	EUR	75 437	79 176	0.10
63 000	BUNDESobligation 0% 10/04/2026	EUR	69 944	66 197	0.09
42 000	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	41 985	44 545	0.06
85 000	BUNDESobligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	94 449	90 012	0.12
75 100	BUNDESobligation 0% 11/04/2025	EUR	78 533	80 143	0.10
30 000	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001030740)	EUR	31 254	32 393	0.04
90 000	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001141869)	EUR	92 042	97 026	0.13
82 000	BUNDESobligation 2.2% 13/04/2028	EUR	87 319	91 403	0.12
25 000	BUNDESobligation 2.4% 19/10/2028	EUR	26 118	28 177	0.04
87 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	80 047	85 596	0.11
93 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	94 693	89 789	0.12
162 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2032	EUR	142 636	152 967	0.20
112 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	90 116	97 374	0.13
87 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	67 278	73 632	0.10
101 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	108 865	105 576	0.14
96 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	90 161	95 500	0.12
42 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	38 557	40 919	0.05
106 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	99 029	103 429	0.14
30 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	27 174	28 636	0.04
143 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001102564)	EUR	132 030	136 622	0.18
39 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	22 997	24 107	0.03
134 480	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	79 278	82 756	0.11
98 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2052	EUR	56 137	57 693	0.08
140 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	135 434	143 368	0.19
135 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	128 953	136 025	0.18
116 200	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	122 821	121 464	0.16
127 930	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	124 197	130 151	0.17
84 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	90 049	86 090	0.11
121 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	119 390	128 744	0.17
95 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	100 470	99 068	0.13
105 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	113 782	110 060	0.14
64 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/05/2038	EUR	54 998	60 065	0.08
73 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	75 820	78 690	0.10
118 380	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	97 720	106 225	0.14
91 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.7% 15/08/2032	EUR	92 693	98 341	0.13
20 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053 (ISIN DE0001030757)	EUR	18 320	19 966	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
81 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053 (ISIN DE0001102614)	EUR	73 917	80 680	0.11
19 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.1% 15/11/2029	EUR	20 541	21 185	0.03
72 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.3% 15/02/2033 (ISIN DE000BU2Z007)	EUR	76 695	81 492	0.11
15 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.3% 15/02/2033 (ISIN DE000BU3Z005)	EUR	16 264	16 969	0.02
25 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.4% 15/11/2030	EUR	27 194	28 414	0.04
114 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	124 799	130 100	0.17
94 550	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	117 227	108 463	0.14
68 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.6% 15/08/2033	EUR	72 395	78 796	0.10
60 790	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	75 415	76 689	0.10
109 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	147 744	144 780	0.19
73 420	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	98 343	102 042	0.13
44 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	52 828	54 248	0.07
77 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	111 419	106 317	0.14
46 230	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	68 622	68 313	0.09
67 440	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	90 067	91 513	0.12
63 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	79 843	79 122	0.10
38 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	52 012	52 032	0.07
65 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.5% 04/07/2027	EUR	80 512	82 333	0.11
97 000	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	105 484	104 359	0.14
59 000	BUNDESSCHATZANWEISUNGEN 2.2% 12/12/2024	EUR	63 164	64 642	0.08
70 000	BUNDESSCHATZANWEISUNGEN 2.5% 13/03/2025	EUR	76 321	77 019	0.10
70 000	BUNDESSCHATZANWEISUNGEN 2.8% 12/06/2025	EUR	75 226	77 465	0.10
20 000	BUNDESSCHATZANWEISUNGEN 3.1% 18/09/2025	EUR	21 756	22 306	0.03
23 000	CANADA GOVERNMENT INTERNATIONAL BOND 2.75% 01/12/2064	CAD	15 505	16 557	0.02
69 000	CANADIAN GOVERNMENT BOND 0.25% 01/03/2026	CAD	46 854	48 678	0.06
75 000	CANADIAN GOVERNMENT BOND 0.5% 01/09/2025	CAD	51 568	53 768	0.07
93 000	CANADIAN GOVERNMENT BOND 0.5% 01/12/2030	CAD	57 786	59 299	0.08
28 000	CANADIAN GOVERNMENT BOND 1% 01/06/2027	CAD	18 893	19 690	0.03
146 000	CANADIAN GOVERNMENT BOND 1% 01/09/2026	CAD	100 246	103 820	0.14
22 000	CANADIAN GOVERNMENT BOND 1.25% 01/03/2025	CAD	15 385	16 112	0.02
68 000	CANADIAN GOVERNMENT BOND 1.25% 01/03/2027	CAD	48 044	48 271	0.06
102 000	CANADIAN GOVERNMENT BOND 1.25% 01/06/2030	CAD	66 059	69 156	0.09
31 000	CANADIAN GOVERNMENT BOND 1.5% 01/04/2025	CAD	24 357	22 715	0.03
42 000	CANADIAN GOVERNMENT BOND 1.5% 01/06/2026	CAD	29 234	30 339	0.04
118 000	CANADIAN GOVERNMENT BOND 1.5% 01/06/2031	CAD	82 713	80 012	0.10
74 000	CANADIAN GOVERNMENT BOND 1.5% 01/12/2031	CAD	48 377	49 829	0.07
106 000	CANADIAN GOVERNMENT BOND 1.75% 01/12/2053	CAD	62 050	60 242	0.08
24 000	CANADIAN GOVERNMENT BOND 2% 01/06/2028	CAD	16 840	17 357	0.02
114 000	CANADIAN GOVERNMENT BOND 2% 01/06/2032	CAD	75 223	79 445	0.10
134 000	CANADIAN GOVERNMENT BOND 2% 01/12/2051	CAD	77 725	81 847	0.11
39 000	CANADIAN GOVERNMENT BOND 2.25% 01/06/2025	CAD	28 305	28 833	0.04
14 000	CANADIAN GOVERNMENT BOND 2.25% 01/06/2029	CAD	9 944	10 199	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
20 000	CANADIAN GOVERNMENT BOND 2.25% 01/12/2029	CAD	14 080	14 533	0.02
66 000	CANADIAN GOVERNMENT BOND 2.5% 01/12/2032	CAD	47 182	47 726	0.06
67 000	CANADIAN GOVERNMENT BOND 2.75% 01/06/2033	CAD	47 186	49 392	0.06
47 000	CANADIAN GOVERNMENT BOND 2.75% 01/09/2027	CAD	34 046	34 939	0.05
35 000	CANADIAN GOVERNMENT BOND 2.75% 01/12/2048	CAD	24 450	25 199	0.03
28 000	CANADIAN GOVERNMENT BOND 2.75% 01/12/2055	CAD	18 265	20 024	0.03
21 000	CANADIAN GOVERNMENT BOND 3% 01/04/2026	CAD	15 428	15 696	0.02
37 000	CANADIAN GOVERNMENT BOND 3% 01/10/2025	CAD	26 921	27 616	0.04
49 000	CANADIAN GOVERNMENT BOND 3.25% 01/09/2028	CAD	35 230	37 290	0.05
42 000	CANADIAN GOVERNMENT BOND 3.25% 01/12/2033	CAD	29 567	32 237	0.04
62 000	CANADIAN GOVERNMENT BOND 3.5% 01/03/2028	CAD	46 313	47 491	0.06
42 000	CANADIAN GOVERNMENT BOND 3.5% 01/08/2025	CAD	30 620	31 581	0.04
31 000	CANADIAN GOVERNMENT BOND 3.5% 01/12/2045	CAD	27 099	25 096	0.03
47 000	CANADIAN GOVERNMENT BOND 3.75% 01/02/2025	CAD	34 714	35 376	0.05
35 000	CANADIAN GOVERNMENT BOND 3.75% 01/05/2025	CAD	25 293	26 378	0.03
14 000	CANADIAN GOVERNMENT BOND 4% 01/03/2029	CAD	10 628	11 058	0.01
29 000	CANADIAN GOVERNMENT BOND 4% 01/06/2041	CAD	26 669	24 586	0.03
14 000	CANADIAN GOVERNMENT BOND 4.5% 01/11/2025	CAD	10 380	10 730	0.01
11 000	CANADIAN GOVERNMENT BOND 5% 01/06/2037	CAD	9 934	10 054	0.01
34 000	CANADIAN GOVERNMENT BOND 5.75% 01/06/2029	CAD	27 507	29 173	0.04
35 000	CANADIAN GOVERNMENT BOND 5.75% 01/06/2033	CAD	31 943	32 158	0.04
20 000	FINLAND GOVERNMENT BOND 0% 15/09/2026	EUR	19 768	20 715	0.03
13 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	14 221	12 245	0.02
15 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	11 113	12 091	0.02
15 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	9 630	8 138	0.01
20 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	17 286	18 481	0.02
20 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	12 705	14 627	0.02
14 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	14 287	14 798	0.02
14 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2043	EUR	9 318	10 100	0.01
29 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	28 233	30 046	0.04
28 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	26 255	28 411	0.04
10 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	9 461	9 977	0.01
24 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	24 891	23 580	0.03
10 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	10 030	10 732	0.01
16 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	14 471	15 335	0.02
23 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2027	EUR	23 572	24 622	0.03
20 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	15 995	16 742	0.02
27 000	FINLAND GOVERNMENT BOND 1.5% 15/09/2032	EUR	25 707	27 460	0.04
15 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	16 398	16 098	0.02
18 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	23 506	20 259	0.03
10 000	FINLAND GOVERNMENT BOND 2.75% 15/04/2038	EUR	9 940	10 987	0.01
9 000	FINLAND GOVERNMENT BOND 2.875% 15/04/2029	EUR	9 428	10 201	0.01
15 000	FINLAND GOVERNMENT BOND 3% 15/09/2033	EUR	15 661	17 149	0.02
14 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	15 258	15 739	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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
172 000	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	186 409	184 357	0.24
183 000	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	193 662	204 617	0.27
103 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2025	EUR	104 569	110 081	0.14
147 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	147 769	154 394	0.20
150 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	146 200	154 447	0.20
205 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	211 956	218 709	0.29
121 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2032	EUR	100 784	109 242	0.14
154 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	146 176	149 158	0.19
194 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	173 857	183 143	0.24
186 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	158 895	170 515	0.22
144 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	142 505	150 178	0.20
174 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	175 979	183 983	0.24
132 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	131 188	133 055	0.17
80 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	56 524	61 162	0.08
43 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	21 278	19 717	0.03
78 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	49 041	53 955	0.07
156 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/02/2028	EUR	153 540	162 313	0.21
185 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	178 290	191 853	0.25
113 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	75 610	71 500	0.09
111 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	64 715	68 800	0.09
232 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	230 591	238 877	0.31
156 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	160 208	166 364	0.22
138 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	149 743	148 341	0.19
166 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	151 099	160 982	0.21
169 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	145 358	157 824	0.21
54 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2038	EUR	44 974	48 514	0.06
208 830	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	211 331	217 650	0.28
105 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	81 212	84 231	0.11
55 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	50 129	43 446	0.06
126 250	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	113 840	121 179	0.16
98 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	87 380	89 517	0.12
183 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/11/2032	EUR	180 787	194 510	0.25
73 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 24/09/2026	EUR	78 063	80 946	0.11
42 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/05/2043	EUR	39 791	43 148	0.06
100 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/02/2029	EUR	107 653	113 072	0.15
207 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	232 141	232 801	0.30
60 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/05/2033	EUR	62 803	68 904	0.09
49 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/05/2054	EUR	48 636	53 116	0.07
110 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	118 157	126 749	0.17
123 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	132 892	139 228	0.18
45 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/11/2033	EUR	51 060	53 721	0.07
82 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	98 765	106 877	0.14
61 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	81 778	81 680	0.11
77 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	97 535	97 204	0.13

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
108 300	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	163 372	145 821	0.19
101 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	126 126	134 174	0.18
164 260	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	209 232	210 119	0.27
111 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	162 970	154 028	0.20
104 400	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	131 560	122 326	0.16
33 000	IRELAND GOVERNMENT BOND 0% 18/10/2031	EUR	28 284	30 468	0.04
33 800	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	33 303	34 914	0.05
21 000	IRELAND GOVERNMENT BOND 0.2% 18/10/2030	EUR	18 931	20 159	0.03
18 000	IRELAND GOVERNMENT BOND 0.35% 18/10/2032	EUR	15 661	16 694	0.02
19 000	IRELAND GOVERNMENT BOND 0.4% 15/05/2035	EUR	15 375	16 598	0.02
12 000	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	7 800	9 237	0.01
21 910	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	25 227	22 881	0.03
34 110	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	35 893	36 534	0.05
31 500	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	32 711	32 817	0.04
14 000	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	12 901	14 007	0.02
24 180	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	25 528	25 062	0.03
28 000	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	21 434	23 173	0.03
25 000	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	22 571	24 578	0.03
41 560	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	36 245	39 500	0.05
28 010	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	31 388	31 186	0.04
9 000	IRELAND GOVERNMENT BOND 3% 18/10/2043	EUR	9 316	10 279	0.01
32 060	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	35 624	36 357	0.05
63 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/04/2026	EUR	61 732	65 320	0.09
44 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/08/2026	EUR	43 965	45 247	0.06
60 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/12/2024	EUR	62 292	64 287	0.08
57 000	ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/03/2028	EUR	54 618	56 390	0.07
62 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	64 411	66 375	0.09
56 000	ITALY BUONI POLIENNALI DEL TESORO 0.45% 15/02/2029	EUR	50 079	54 323	0.07
61 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 01/02/2026	EUR	60 968	64 174	0.08
54 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 15/07/2028	EUR	50 657	53 511	0.07
95 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 01/08/2031	EUR	80 017	85 676	0.11
58 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	57 406	60 463	0.08
89 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/04/2031	EUR	77 224	83 068	0.11
28 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	25 472	21 639	0.03
58 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	47 810	52 417	0.07
61 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	55 009	58 213	0.08
73 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/12/2031	EUR	63 278	67 018	0.09
71 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	68 605	73 244	0.10
39 000	ITALY BUONI POLIENNALI DEL TESORO 1.1% 01/04/2027	EUR	39 238	40 820	0.05
95 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 15/08/2025	EUR	96 298	102 018	0.13
107 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	109 118	113 162	0.15
73 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	68 248	72 235	0.09
44 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	34 424	37 354	0.05
50 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	50 800	54 035	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/06/2025	EUR	5 301	5 403	0.01
48 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	33 120	33 484	0.04
71 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	75 820	76 243	0.10
102 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	94 454	98 434	0.13
65 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	64 702	64 481	0.08
49 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	34 990	33 145	0.04
45 000	ITALY BUONI POLIENNALI DEL TESORO 1.8% 01/03/2041	EUR	37 652	35 803	0.05
43 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	43 950	46 644	0.06
100 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	107 497	106 739	0.14
36 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	36 793	39 119	0.05
114 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	122 815	122 584	0.16
45 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	54 640	48 860	0.06
18 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	11 013	12 054	0.02
29 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	19 890	21 293	0.03
133 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	141 540	143 988	0.19
69 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	67 833	63 804	0.08
45 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	44 331	45 072	0.06
49 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	42 796	39 522	0.05
80 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	89 473	87 674	0.11
69 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2032	EUR	64 652	70 324	0.09
30 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	40 721	32 899	0.04
71 000	ITALY BUONI POLIENNALI DEL TESORO 2.65% 01/12/2027	EUR	73 465	77 784	0.10
79 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	62 758	68 654	0.09
28 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	22 388	22 534	0.03
53 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	54 479	58 061	0.08
52 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 15/06/2029	EUR	51 098	56 581	0.07
46 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	50 088	44 973	0.06
70 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	80 391	76 971	0.10
67 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	65 147	65 462	0.09
39 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/03/2038	EUR	37 440	39 525	0.05
56 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	55 791	53 512	0.07
51 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	50 614	54 115	0.07
45 000	ITALY BUONI POLIENNALI DEL TESORO 3.4% 01/04/2028	EUR	48 323	50 616	0.07
79 000	ITALY BUONI POLIENNALI DEL TESORO 3.4% 28/03/2025	EUR	85 716	87 515	0.11
54 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	61 424	53 196	0.07
63 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	69 234	70 848	0.09
117 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 15/01/2026	EUR	125 135	130 870	0.17
65 000	ITALY BUONI POLIENNALI DEL TESORO 3.7% 15/06/2030	EUR	70 134	73 630	0.10
40 000	ITALY BUONI POLIENNALI DEL TESORO 3.8% 01/08/2028	EUR	43 665	45 691	0.06
45 000	ITALY BUONI POLIENNALI DEL TESORO 3.8% 15/04/2026	EUR	48 796	50 773	0.07
45 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	48 036	46 876	0.06
10 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/09/2026	EUR	11 036	11 340	0.01
70 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/12/2029	EUR	75 392	80 086	0.10
134 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	146 437	149 665	0.20

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
10 000	ITALY BUONI POLIENNALI DEL TESORO 4% 15/11/2030	EUR	11 018	11 522	0.02
35 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/04/2035	EUR	37 215	39 439	0.05
114 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/10/2031	EUR	122 497	131 143	0.17
45 000	ITALY BUONI POLIENNALI DEL TESORO 4.1% 01/02/2029	EUR	50 271	52 110	0.07
10 000	ITALY BUONI POLIENNALI DEL TESORO 4.2% 01/03/2034	EUR	10 951	11 550	0.02
44 000	ITALY BUONI POLIENNALI DEL TESORO 4.35% 01/11/2033	EUR	47 914	51 442	0.07
74 000	ITALY BUONI POLIENNALI DEL TESORO 4.4% 01/05/2033	EUR	82 625	87 057	0.11
31 000	ITALY BUONI POLIENNALI DEL TESORO 4.45% 01/09/2043	EUR	32 095	35 292	0.05
71 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	84 262	81 092	0.11
32 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/10/2053	EUR	33 502	36 323	0.05
91 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	112 822	108 181	0.14
64 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	77 989	75 928	0.10
73 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	83 503	82 217	0.11
95 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	108 075	116 623	0.15
81 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	94 262	98 695	0.13
55 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	64 709	67 059	0.09
59 000	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	72 424	72 523	0.09
125 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	160 463	161 080	0.21
46 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	56 323	59 707	0.08
89 380	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	107 051	111 574	0.15
52 940	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	65 647	65 472	0.09
5 400 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/03/2026	JPY	40 890	38 286	0.05
7 100 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/03/2027	JPY	50 388	50 267	0.07
4 200 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/06/2026	JPY	30 991	29 772	0.04
10 150 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/06/2027	JPY	71 958	71 791	0.09
8 500 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/12/2026	JPY	61 309	60 208	0.08
17 350 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/03/2025	JPY	121 991	123 247	0.16
7 650 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/03/2027	JPY	55 174	54 325	0.07
6 550 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/03/2028	JPY	46 826	46 344	0.06
2 400 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/06/2025	JPY	17 858	17 047	0.02
3 500 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/06/2028	JPY	24 544	24 736	0.03
8 350 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/09/2025	JPY	59 278	59 318	0.08
13 350 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/09/2027	JPY	98 994	94 655	0.12
2 900 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2024	JPY	24 161	20 597	0.03
7 850 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2025	JPY	57 630	55 771	0.07
6 000 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.2% 20/03/2028	JPY	43 617	42 631	0.06
7 400 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.2% 20/06/2028	JPY	50 498	52 530	0.07
6 100 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.2% 20/12/2027	JPY	45 152	43 379	0.06
4 500 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.3% 20/06/2028	JPY	30 579	32 085	0.04
3 000 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.3% 20/09/2028	JPY	20 351	21 364	0.03
650 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.3% 20/12/2027	JPY	4 821	4 641	0.01
2 500 000	JAPAN GOVERNMENT FORTY YEAR BOND - 1 - 2.4% 20/03/2048	JPY	24 674	20 776	0.03
6 500 000	JAPAN GOVERNMENT FORTY YEAR BOND - 2 - 2.2% 20/03/2049	JPY	58 053	51 971	0.07
16 200 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.4% 20/03/2056	JPY	92 167	78 632	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
8 100 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.5% 20/03/2059	JPY	43 606	39 311	0.05
12 600 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.5% 20/03/2060	JPY	68 092	60 501	0.08
14 400 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.7% 20/03/2061	JPY	84 832	73 712	0.10
6 150 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.8% 20/03/2058	JPY	33 760	33 592	0.04
8 650 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.9% 20/03/2057	JPY	55 385	49 195	0.06
11 350 000	JAPAN GOVERNMENT FORTY YEAR BOND 1% 20/03/2062	JPY	71 813	63 812	0.08
4 950 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.3% 20/03/2063	JPY	31 729	30 403	0.04
7 400 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.4% 20/03/2055	JPY	56 306	49 106	0.06
4 600 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.7% 20/03/2054	JPY	38 364	32 942	0.04
4 250 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.9% 20/03/2053	JPY	38 061	31 872	0.04
6 200 000	JAPAN GOVERNMENT FORTY YEAR BOND 2% 20/03/2052	JPY	56 263	47 526	0.06
2 350 000	JAPAN GOVERNMENT FORTY YEAR BOND 2.2% 20/03/2050	JPY	25 810	18 777	0.02
4 650 000	JAPAN GOVERNMENT FORTY YEAR BOND 2.2% 20/03/2051	JPY	48 116	37 120	0.05
3 250 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2026	JPY	23 230	23 091	0.03
4 750 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2027	JPY	34 026	33 731	0.04
4 200 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2028	JPY	34 332	29 717	0.04
2 600 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2029	JPY	22 371	18 315	0.02
3 000 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2030	JPY	19 684	21 048	0.03
2 650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2031	JPY	24 230	18 416	0.02
2 500 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2026	JPY	18 129	17 763	0.02
16 200 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2027	JPY	112 425	114 959	0.15
3 000 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2028	JPY	25 020	21 202	0.03
12 700 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2029	JPY	88 365	89 404	0.12
3 150 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2030	JPY	25 764	22 051	0.03
7 400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2031	JPY	52 371	51 255	0.07
3 200 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2026	JPY	26 558	22 731	0.03
3 150 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2027	JPY	23 492	22 334	0.03
3 450 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2028	JPY	24 777	24 340	0.03
2 200 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2029	JPY	20 215	15 472	0.02
1 950 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2030	JPY	18 923	13 623	0.02
6 250 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2031	JPY	42 923	43 170	0.06
7 450 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2026	JPY	56 510	52 919	0.07
1 300 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2027	JPY	9 778	9 208	0.01
2 600 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2028	JPY	20 369	18 331	0.02
3 400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2029	JPY	31 635	23 887	0.03
250 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2030	JPY	2 290	1 742	0.00
5 500 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2031	JPY	38 107	37 880	0.05
1 300 000	JAPAN GOVERNMENT TEN YEAR BOND 0.2% 20/06/2032	JPY	9 149	8 982	0.01
2 250 000	JAPAN GOVERNMENT TEN YEAR BOND 0.2% 20/09/2032	JPY	14 733	15 508	0.02
1 550 000	JAPAN GOVERNMENT TEN YEAR BOND 0.3% 20/12/2024	JPY	10 744	11 030	0.01
1 300 000	JAPAN GOVERNMENT TEN YEAR BOND 0.4% 20/03/2025	JPY	9 789	9 268	0.01
2 800 000	JAPAN GOVERNMENT TEN YEAR BOND 0.4% 20/06/2025	JPY	19 765	19 975	0.03
13 250 000	JAPAN GOVERNMENT TEN YEAR BOND 0.4% 20/06/2033	JPY	87 837	92 313	0.12
1 750 000	JAPAN GOVERNMENT TEN YEAR BOND 0.4% 20/09/2025	JPY	13 146	12 496	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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 950 000	JAPAN GOVERNMENT TEN YEAR BOND 0.5% 20/03/2033	JPY	43 442	41 926	0.05
250 000	JAPAN GOVERNMENT TEN YEAR BOND 0.5% 20/12/2024	JPY	2 214	1 782	0.00
12 050 000	JAPAN GOVERNMENT TEN YEAR BOND 0.5% 20/12/2032	JPY	90 408	85 073	0.11
150 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 25 - 2.3% 20/12/2036	JPY	1 690	1 245	0.00
2 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 26 - 2.4% 20/03/2037	JPY	19 329	18 029	0.02
7 750 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 29 - 2.4% 20/09/2038	JPY	78 462	64 996	0.08
16 800 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 31 - 2.2% 20/09/2039	JPY	153 316	137 285	0.18
17 900 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 32 - 2.3% 20/03/2040	JPY	162 463	147 786	0.19
10 900 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 36 - 2% 20/03/2042	JPY	103 241	85 908	0.11
4 900 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.3% 20/06/2046	JPY	30 071	26 900	0.04
7 250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/03/2050	JPY	36 443	38 267	0.05
13 050 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/06/2049	JPY	78 675	69 693	0.09
12 750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/09/2049	JPY	72 457	67 806	0.09
7 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/12/2049	JPY	46 509	37 103	0.05
4 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.5% 20/03/2049	JPY	29 521	24 518	0.03
5 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.5% 20/09/2046	JPY	33 584	30 404	0.04
5 800 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/06/2050	JPY	36 086	32 258	0.04
8 600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/09/2050	JPY	55 034	47 648	0.06
1 650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/12/2046	JPY	10 617	9 656	0.01
9 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/03/2051	JPY	57 296	52 098	0.07
6 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/06/2048	JPY	45 838	37 001	0.05
13 900 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/06/2051	JPY	89 853	78 425	0.10
17 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/09/2051	JPY	103 186	96 496	0.13
4 750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2048	JPY	30 355	27 679	0.04
7 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2050	JPY	52 110	39 783	0.05
8 850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2051	JPY	56 212	49 705	0.06
3 250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2046	JPY	24 735	20 091	0.03
2 850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2047	JPY	17 075	17 398	0.02
4 250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2048	JPY	33 658	25 654	0.03
4 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/06/2047	JPY	29 979	27 101	0.04
2 350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/09/2047	JPY	15 962	14 266	0.02
5 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/12/2047	JPY	36 869	32 070	0.04
3 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.9% 20/09/2048	JPY	25 908	19 330	0.03
5 350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1% 20/03/2052	JPY	35 241	32 506	0.04
3 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.2% 20/06/2053	JPY	18 508	19 048	0.02
6 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.3% 20/06/2052	JPY	46 149	42 835	0.06
7 850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.4% 20/03/2053	JPY	53 835	52 455	0.07
2 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.4% 20/09/2045	JPY	17 806	16 103	0.02
8 250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.4% 20/09/2052	JPY	57 086	55 251	0.07
5 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.4% 20/12/2045	JPY	45 823	38 778	0.05
3 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.5% 20/03/2045	JPY	31 813	22 539	0.03
1 400 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.5% 20/12/2044	JPY	10 964	10 035	0.01
600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.6% 20/06/2045	JPY	4 601	4 366	0.01
6 900 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.6% 20/12/2052	JPY	51 627	48 366	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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/03/2044	JPY	44 019	41 354	0.05
1 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/06/2033	JPY	11 453	9 376	0.01
1 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/06/2044	JPY	13 272	11 543	0.02
3 600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/09/2044	JPY	31 706	26 773	0.03
4 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/12/2043	JPY	35 693	33 206	0.04
6 350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 20/03/2043	JPY	53 221	48 355	0.06
5 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 20/09/2043	JPY	43 521	38 726	0.05
2 250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 20/09/2053	JPY	15 305	16 504	0.02
500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 22/11/2032	JPY	4 403	3 931	0.01
13 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.9% 20/06/2043	JPY	108 602	102 710	0.13
10 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.9% 20/09/2042	JPY	75 769	79 027	0.10
3 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/09/2040	JPY	22 984	24 561	0.03
10 650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/09/2041	JPY	93 996	83 961	0.11
2 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/12/2033	JPY	17 027	17 649	0.02
2 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.1% 20/09/2033	JPY	16 933	16 966	0.02
10 950 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.2% 20/03/2041	JPY	97 659	88 922	0.12
3 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/03/2035	JPY	27 484	26 475	0.03
6 250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/03/2039	JPY	55 480	51 751	0.07
5 350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/05/2032	JPY	46 426	43 499	0.06
4 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.4% 20/03/2034	JPY	35 380	33 220	0.04
2 950 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.4% 20/12/2034	JPY	34 822	24 591	0.03
3 800 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/03/2036	JPY	38 680	32 108	0.04
8 050 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/03/2038	JPY	70 463	68 245	0.09
4 900 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/06/2034	JPY	41 123	41 084	0.05
6 900 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/06/2036	JPY	60 630	58 331	0.08
6 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/09/2037	JPY	60 023	52 545	0.07
4 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 100 - 2.2% 20/03/2028	JPY	43 108	36 179	0.05
1 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 106 - 2.2% 20/09/2028	JPY	10 754	10 079	0.01
3 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 108 - 1.9% 20/12/2028	JPY	26 616	26 113	0.03
4 650 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 112 - 2.1% 20/06/2029	JPY	35 597	36 308	0.05
4 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 113 - 2.1% 20/09/2029	JPY	33 185	32 910	0.04
5 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 114 - 2.1% 20/12/2029	JPY	46 194	42 052	0.05
6 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 120 - 1.6% 20/06/2030	JPY	48 194	48 408	0.06
1 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 121 - 1.9% 20/09/2030	JPY	11 309	10 965	0.01
11 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 123 - 2.1% 20/12/2030	JPY	96 269	87 742	0.11
5 650 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 140 - 1.7% 20/09/2032	JPY	47 593	44 053	0.06
3 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 73 - 2% 20/12/2024	JPY	32 329	25 312	0.03
700 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 84 - 2% 20/12/2025	JPY	5 093	5 158	0.01
2 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 85 - 2.1% 20/03/2026	JPY	20 964	20 027	0.03
4 750 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 92 - 2.1% 20/12/2026	JPY	38 947	35 731	0.05
5 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 99 - 2.1% 20/12/2027	JPY	40 081	39 356	0.05
5 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.2% 20/06/2036	JPY	38 544	34 297	0.04
8 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/06/2039	JPY	57 306	55 178	0.07
7 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/09/2039	JPY	49 972	46 188	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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
8 750 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/12/2039	JPY	57 376	54 324	0.07
4 900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2036	JPY	36 481	32 960	0.04
4 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2039	JPY	28 686	26 891	0.04
18 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2040	JPY	131 048	117 500	0.15
10 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/06/2040	JPY	76 266	63 714	0.08
12 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/06/2041	JPY	85 240	77 191	0.10
10 750 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/09/2040	JPY	79 633	66 842	0.09
7 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/03/2038	JPY	48 533	46 925	0.06
10 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/03/2041	JPY	72 078	62 634	0.08
8 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/06/2038	JPY	62 052	54 642	0.07
8 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/09/2036	JPY	60 216	59 514	0.08
12 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/09/2041	JPY	83 566	78 256	0.10
4 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2038	JPY	30 253	26 107	0.03
9 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2040	JPY	66 982	60 084	0.08
22 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2041	JPY	143 242	136 509	0.18
3 850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/06/2037	JPY	26 559	26 089	0.03
5 850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/09/2037	JPY	46 198	39 503	0.05
7 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/12/2036	JPY	50 325	47 808	0.06
6 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/12/2037	JPY	42 375	42 395	0.06
6 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.7% 20/03/2037	JPY	43 676	43 066	0.06
2 850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.7% 20/09/2038	JPY	19 883	19 237	0.03
9 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.8% 20/03/2042	JPY	67 398	62 154	0.08
8 650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.9% 20/06/2042	JPY	62 129	57 094	0.07
5 850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1% 20/12/2035	JPY	44 732	42 327	0.06
16 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.1% 20/03/2043	JPY	115 556	110 200	0.14
9 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.1% 20/06/2043	JPY	62 782	63 894	0.08
9 950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.1% 20/09/2042	JPY	69 782	67 811	0.09
9 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/03/2035	JPY	78 331	72 087	0.09
14 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/09/2035	JPY	109 331	107 017	0.14
15 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/12/2034	JPY	121 815	114 598	0.15
3 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.3% 20/06/2035	JPY	35 754	25 124	0.03
7 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.4% 20/09/2034	JPY	59 068	55 043	0.07
9 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.4% 20/12/2042	JPY	75 550	66 831	0.09
1 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/03/2033	JPY	12 452	11 904	0.02
4 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/03/2034	JPY	48 338	34 165	0.04
1 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/06/2032	JPY	11 076	10 737	0.01
6 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/06/2034	JPY	47 738	47 174	0.06
6 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/09/2043	JPY	41 005	43 369	0.06
4 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/03/2032	JPY	32 383	31 281	0.04
2 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/03/2033	JPY	21 399	20 130	0.03
5 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/06/2032	JPY	44 597	41 724	0.05
7 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/12/2033	JPY	57 932	58 113	0.08
1 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/06/2032	JPY	10 878	10 119	0.01
5 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/06/2033	JPY	46 560	43 364	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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/09/2031	JPY	43 166	40 778	0.05
6 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/09/2033	JPY	49 663	47 258	0.06
2 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/12/2031	JPY	21 527	20 208	0.03
4 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/12/2032	JPY	45 836	34 724	0.05
3 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/03/2032	JPY	23 572	23 899	0.03
3 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/09/2031	JPY	36 316	28 934	0.04
17 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/12/2031	JPY	145 177	133 840	0.17
3 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/12/2032	JPY	36 123	25 557	0.03
650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2025	JPY	4 950	4 717	0.01
2 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2029	JPY	21 673	21 574	0.03
3 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2031	JPY	37 566	26 709	0.03
650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/06/2025	JPY	4 974	4 738	0.01
4 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/06/2031	JPY	50 756	36 945	0.05
50 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2% 20/03/2027	JPY	527	377	0.00
2 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2% 20/03/2031	JPY	22 985	22 135	0.03
2 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2% 20/12/2030	JPY	22 035	21 309	0.03
650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2025	JPY	4 968	4 728	0.01
7 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2027	JPY	62 800	58 930	0.08
6 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2029	JPY	49 038	47 057	0.06
4 850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2030	JPY	42 578	38 248	0.05
1 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/06/2027	JPY	10 766	11 378	0.01
3 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/06/2028	JPY	32 140	23 479	0.03
7 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2025	JPY	55 592	55 465	0.07
2 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2028	JPY	29 625	21 616	0.03
1 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/12/2025	JPY	10 510	11 074	0.01
1 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/12/2028	JPY	10 742	10 075	0.01
700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/03/2026	JPY	5 143	5 203	0.01
2 900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/03/2030	JPY	21 968	22 995	0.03
950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/03/2031	JPY	8 028	7 605	0.01
2 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/06/2026	JPY	15 509	15 689	0.02
3 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/09/2026	JPY	27 836	25 898	0.03
2 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/09/2027	JPY	16 146	16 427	0.02
1 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/12/2029	JPY	11 156	11 853	0.02
2 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.3% 20/06/2026	JPY	17 302	15 726	0.02
13 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.3% 20/06/2027	JPY	101 016	103 061	0.13
3 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.3% 20/06/2028	JPY	31 050	24 446	0.03
4 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.4% 20/03/2028	JPY	34 803	32 579	0.04
4 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.4% 20/06/2028	JPY	33 391	31 948	0.04
8 700 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/01/2025	JPY	62 588	61 735	0.08
5 550 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/02/2025	JPY	41 026	39 382	0.05
6 050 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/03/2025	JPY	44 155	42 928	0.06
6 750 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/04/2025	JPY	48 799	47 894	0.06
17 700 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/05/2025	JPY	126 003	125 564	0.16
5 800 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/06/2025	JPY	39 279	41 148	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 250 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/07/2025	JPY	15 128	15 962	0.02
8 250 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/08/2025	JPY	55 872	58 530	0.08
7 350 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/12/2024	JPY	52 035	52 164	0.07
7 150 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 20/09/2026	JPY	54 984	50 659	0.07
38 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2027	EUR	36 205	38 598	0.05
52 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2031	EUR	44 431	47 476	0.06
52 420	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	48 591	50 175	0.07
37 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.35% 22/06/2032	EUR	32 080	34 136	0.04
26 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.4% 22/06/2040	EUR	17 288	19 125	0.02
29 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	12 778	14 236	0.02
11 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2027	EUR	10 976	11 565	0.02
81 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	81 020	84 110	0.11
67 060	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	70 579	68 848	0.09
104 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	108 514	111 150	0.15
68 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	69 469	67 815	0.09
30 400	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	34 450	30 025	0.04
36 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1.4% 22/06/2053	EUR	25 250	26 636	0.03
30 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	26 284	27 956	0.04
39 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	29 851	32 393	0.04
32 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	24 364	26 314	0.03
18 650	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	21 132	18 162	0.02
26 000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	24 490	22 609	0.03
23 000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	19 260	20 806	0.03
17 000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.75% 22/04/2039	EUR	16 483	18 319	0.02
44 000	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2033	EUR	46 627	50 160	0.07
34 990	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	39 607	39 749	0.05
37 000	KINGDOM OF BELGIUM GOVERNMENT BOND 3.3% 22/06/2054	EUR	36 947	41 661	0.05
10 000	KINGDOM OF BELGIUM GOVERNMENT BOND 3.45% 22/06/2043	EUR	10 913	11 641	0.02
30 000	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	35 606	36 613	0.05
25 000	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	28 704	30 668	0.04
61 790	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	82 934	79 689	0.10
28 000	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	31 084	32 282	0.04
86 710	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	109 592	116 445	0.15
51 810	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	68 227	64 667	0.08
45 000	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	44 352	47 253	0.06
30 000	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	29 903	30 989	0.04
49 000	NETHERLANDS GOVERNMENT BOND 0% 15/01/2029	EUR	45 854	48 580	0.06
37 000	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	26 270	28 827	0.04
63 000	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	34 609	35 687	0.05
38 890	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	36 344	37 276	0.05
50 000	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	43 817	46 782	0.06
112 000	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	112 838	119 415	0.16
61 000	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	59 671	60 726	0.08
48 320	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	35 000	39 440	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
75 000	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	74 908	79 220	0.10
40 000	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2032	EUR	35 629	37 987	0.05
44 000	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	43 972	46 252	0.06
50 770	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	50 499	52 679	0.07
26 000	NETHERLANDS GOVERNMENT BOND 2% 15/01/2054	EUR	23 372	25 855	0.03
25 000	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2030	EUR	26 856	28 088	0.04
62 000	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	71 091	69 413	0.09
29 000	NETHERLANDS GOVERNMENT BOND 2.5% 15/07/2033	EUR	30 485	32 394	0.04
62 420	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	68 750	72 096	0.09
20 000	NETHERLANDS GOVERNMENT BOND 3.25% 15/01/2044	EUR	21 789	24 538	0.03
59 500	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	87 917	77 334	0.10
63 540	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	81 376	81 750	0.11
36 220	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	43 386	45 000	0.06
64 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	60 325	61 005	0.08
55 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	47 607	50 938	0.07
30 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	30 108	31 946	0.04
36 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2028	EUR	33 335	35 566	0.05
16 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	9 502	10 983	0.01
27 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	20 201	21 749	0.03
44 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	46 356	44 313	0.06
1 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	969	1 041	0.00
4 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	1 939	2 050	0.00
34 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	34 870	35 241	0.05
40 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	24 206	26 719	0.03
41 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	45 839	43 298	0.06
15 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	6 616	7 707	0.01
32 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.9% 20/02/2032	EUR	29 054	31 026	0.04
66 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	69 064	71 194	0.09
18 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	11 555	12 181	0.02
31 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	27 050	26 087	0.03
13 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	10 696	11 642	0.02
12 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2% 15/07/2026	EUR	12 547	13 129	0.02
15 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	17 725	13 125	0.02
33 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	33 805	35 579	0.05
48 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.9% 20/02/2033	EUR	50 688	54 259	0.07
20 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.9% 23/05/2029	EUR	21 971	22 720	0.03
31 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	37 315	35 470	0.05
10 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/10/2053	EUR	10 854	11 520	0.02
5 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.45% 20/10/2030	EUR	5 635	5 851	0.01
18 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	23 040	23 568	0.03
51 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	64 322	64 206	0.08
73 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	82 594	84 591	0.11
25 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	30 717	31 215	0.04
70 000	SPAIN GOVERNMENT BOND 0% 31/01/2025	EUR	72 641	74 785	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
86 000	SPAIN GOVERNMENT BOND 0% 31/01/2026	EUR	83 763	89 869	0.12
102 000	SPAIN GOVERNMENT BOND 0% 31/01/2027	EUR	102 516	104 205	0.14
93 000	SPAIN GOVERNMENT BOND 0% 31/01/2028	EUR	87 276	92 732	0.12
98 000	SPAIN GOVERNMENT BOND 0% 31/05/2025	EUR	99 489	103 878	0.14
80 000	SPAIN GOVERNMENT BOND 0.1% 30/04/2031	EUR	67 491	72 981	0.10
80 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	75 804	77 324	0.10
78 000	SPAIN GOVERNMENT BOND 0.5% 31/10/2031	EUR	67 376	72 406	0.09
106 000	SPAIN GOVERNMENT BOND 0.6% 31/10/2029	EUR	97 004	104 381	0.14
84 000	SPAIN GOVERNMENT BOND 0.7% 30/04/2032	EUR	73 242	78 229	0.10
74 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2027	EUR	73 263	76 902	0.10
90 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2029	EUR	84 049	90 092	0.12
62 000	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	48 555	50 307	0.07
32 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	24 046	23 580	0.03
91 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	51 533	56 330	0.07
94 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	65 847	74 006	0.10
95 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	91 087	95 414	0.12
87 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	89 825	92 805	0.12
86 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	88 878	90 587	0.12
48 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	55 232	50 397	0.07
56 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	61 757	58 391	0.08
93 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	93 664	98 699	0.13
24 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	12 272	12 972	0.02
112 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	122 534	119 605	0.16
58 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	60 590	62 899	0.08
71 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	69 731	68 631	0.09
53 000	SPAIN GOVERNMENT BOND 1.9% 31/10/2052	EUR	37 885	40 448	0.05
60 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	63 623	65 232	0.09
64 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	77 462	67 563	0.09
43 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	53 720	47 003	0.06
68 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	76 445	71 355	0.09
66 000	SPAIN GOVERNMENT BOND 2.55% 31/10/2032	EUR	66 190	71 024	0.09
55 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	48 537	52 111	0.07
75 000	SPAIN GOVERNMENT BOND 2.8% 31/05/2026	EUR	80 421	83 158	0.11
63 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	58 900	62 714	0.08
93 000	SPAIN GOVERNMENT BOND 3.15% 30/04/2033	EUR	96 706	104 362	0.14
45 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2043	EUR	45 904	49 213	0.06
47 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	45 828	47 916	0.06
75 000	SPAIN GOVERNMENT BOND 3.55% 31/10/2033	EUR	81 971	86 696	0.11
28 000	SPAIN GOVERNMENT BOND 3.9% 30/07/2039	EUR	30 610	32 750	0.04
76 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	86 707	92 617	0.12
70 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	77 946	79 369	0.10
68 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	90 127	87 565	0.11
37 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	49 019	48 254	0.06
72 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	86 365	88 777	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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
55 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	74 019	75 341	0.10
73 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	113 816	98 228	0.13
82 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	95 569	97 812	0.13
111 000	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	137 430	142 329	0.19
27 000	UK TREA UK GROIP INC 1.75% 22/01/2049	GBP	21 162	21 791	0.03
92 000	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	121 713	109 069	0.14
77 000	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	83 228	86 133	0.11
112 000	UNITED KINGDOM GILT 0.25% 31/01/2025	GBP	130 693	136 606	0.18
120 000	UNITED KINGDOM GILT 0.25% 31/07/2031	GBP	115 601	120 909	0.16
100 000	UNITED KINGDOM GILT 0.375% 22/10/2026	GBP	110 456	116 845	0.15
57 000	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	62 347	59 532	0.08
90 000	UNITED KINGDOM GILT 0.5% 22/10/2061	GBP	38 170	38 905	0.05
92 000	UNITED KINGDOM GILT 0.5% 31/01/2029	GBP	93 707	101 810	0.13
60 000	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	70 074	72 853	0.10
48 000	UNITED KINGDOM GILT 0.625% 22/10/2050	GBP	25 509	27 045	0.04
71 000	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	60 968	64 388	0.08
43 000	UNITED KINGDOM GILT 0.875% 22/10/2029	GBP	43 254	47 859	0.06
88 000	UNITED KINGDOM GILT 0.875% 31/01/2046	GBP	55 675	60 027	0.08
82 000	UNITED KINGDOM GILT 0.875% 31/07/2033	GBP	74 842	81 890	0.11
117 000	UNITED KINGDOM GILT 1% 31/01/2032	GBP	115 997	123 629	0.16
36 000	UNITED KINGDOM GILT 1.125% 22/10/2073	GBP	17 346	19 192	0.03
93 000	UNITED KINGDOM GILT 1.125% 31/01/2039	GBP	75 892	80 664	0.11
50 000	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	56 021	59 168	0.08
110 560	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	101 805	91 582	0.12
105 000	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	68 766	71 369	0.09
48 000	UNITED KINGDOM GILT 1.5% 22/07/2026	GBP	55 659	58 183	0.08
57 920	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	42 286	44 854	0.06
68 000	UNITED KINGDOM GILT 1.5% 31/07/2053	GBP	47 101	48 326	0.06
47 530	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	42 147	34 675	0.05
51 810	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	35 666	34 225	0.04
77 000	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	71 861	76 160	0.10
66 040	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	44 224	49 063	0.06
60 000	UNITED KINGDOM GILT 2% 07/09/2025	GBP	71 365	74 169	0.10
48 000	UNITED KINGDOM GILT 2.5% 22/07/2065	GBP	48 073	42 833	0.06
78 280	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	96 768	88 004	0.11
110 000	UNITED KINGDOM GILT 3.25% 31/01/2033	GBP	125 487	137 224	0.18
71 000	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	84 223	82 526	0.11
50 030	UNITED KINGDOM GILT 3.5% 22/07/2068	GBP	73 581	57 367	0.07
4 000	UNITED KINGDOM GILT 3.5% 22/10/2025	GBP	4 753	5 058	0.01
47 000	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	71 390	56 295	0.07
36 000	UNITED KINGDOM GILT 3.75% 22/10/2053	GBP	37 343	42 867	0.06
45 000	UNITED KINGDOM GILT 3.75% 29/01/2038	GBP	53 359	56 298	0.07
28 750	UNITED KINGDOM GILT 4% 22/01/2060	GBP	39 598	36 283	0.05
36 000	UNITED KINGDOM GILT 4% 22/10/2063	GBP	40 868	45 442	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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
126 000	UNITED KINGDOM GILT 4.125% 29/01/2027	GBP	155 870	163 078	0.21
56 000	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	70 810	74 921	0.10
52 000	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	65 883	70 199	0.09
39 000	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	55 511	51 292	0.07
55 620	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	73 700	73 101	0.10
49 400	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	66 170	64 724	0.08
28 000	UNITED KINGDOM GILT 4.25% 07/12/2046	GBP	35 709	36 307	0.05
62 360	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	88 418	80 886	0.11
79 050	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	98 043	103 360	0.13
16 000	UNITED KINGDOM GILT 4.5% 07/06/2028	GBP	19 917	21 267	0.03
52 000	UNITED KINGDOM GILT 4.5% 07/09/2034	GBP	68 828	71 279	0.09
53 000	UNITED KINGDOM GILT 4.5% 07/12/2042	GBP	71 005	71 285	0.09
24 000	UNITED KINGDOM GILT 4.625% 31/01/2034	GBP	30 920	33 213	0.04
59 870	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	81 433	82 655	0.11
42 880	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	61 876	59 603	0.08
16 000	UNITED KINGDOM GILT 4.75% 22/10/2043	GBP	20 454	22 142	0.03
59 000	UNITED KINGDOM GILT 5% 07/03/2025	GBP	73 688	75 836	0.10
48 000	UNITED KINGDOM GILT 6% 07/12/2028	GBP	65 576	68 470	0.09
270 000	UNITED STATES TREASURY NOTE/BOND 0.25% 30/06/2025	USD	247 809	253 547	0.33
165 000	UNITED STATES TREASURY NOTE/BOND 0.25% 30/09/2025	USD	152 275	153 656	0.20
125 000	UNITED STATES TREASURY NOTE/BOND 0.25% 31/05/2025	USD	115 168	117 715	0.15
130 000	UNITED STATES TREASURY NOTE/BOND 0.25% 31/07/2025	USD	118 447	121 733	0.16
235 000	UNITED STATES TREASURY NOTE/BOND 0.25% 31/08/2025	USD	213 484	219 431	0.29
230 000	UNITED STATES TREASURY NOTE/BOND 0.25% 31/10/2025	USD	208 466	213 648	0.28
105 000	UNITED STATES TREASURY NOTE/BOND 0.375% 30/04/2025	USD	97 792	99 373	0.13
137 000	UNITED STATES TREASURY NOTE/BOND 0.375% 30/09/2027	USD	122 639	120 175	0.16
202 000	UNITED STATES TREASURY NOTE/BOND 0.375% 30/11/2025	USD	194 235	187 576	0.24
185 000	UNITED STATES TREASURY NOTE/BOND 0.375% 31/01/2026	USD	168 856	170 894	0.22
138 000	UNITED STATES TREASURY NOTE/BOND 0.375% 31/07/2027	USD	118 807	121 742	0.16
240 000	UNITED STATES TREASURY NOTE/BOND 0.375% 31/12/2025	USD	214 141	222 450	0.29
198 000	UNITED STATES TREASURY NOTE/BOND 0.5% 28/02/2026	USD	181 349	182 964	0.24
190 000	UNITED STATES TREASURY NOTE/BOND 0.5% 30/04/2027	USD	165 206	169 664	0.22
115 000	UNITED STATES TREASURY NOTE/BOND 0.5% 30/06/2027	USD	100 261	102 152	0.13
125 000	UNITED STATES TREASURY NOTE/BOND 0.5% 31/03/2025	USD	116 527	118 828	0.16
320 000	UNITED STATES TREASURY NOTE/BOND 0.5% 31/05/2027	USD	276 472	285 000	0.37
110 000	UNITED STATES TREASURY NOTE/BOND 0.5% 31/08/2027	USD	95 344	97 213	0.13
157 000	UNITED STATES TREASURY NOTE/BOND 0.5% 31/10/2027	USD	138 397	138 062	0.18
240 000	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	206 670	196 275	0.26
413 000	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	331 892	335 303	0.44
125 000	UNITED STATES TREASURY NOTE/BOND 0.625% 30/11/2027	USD	108 125	110 215	0.14
31 000	UNITED STATES TREASURY NOTE/BOND 0.625% 31/03/2027	USD	26 974	27 871	0.04
127 000	UNITED STATES TREASURY NOTE/BOND 0.625% 31/07/2026	USD	114 809	116 324	0.15
185 000	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2027	USD	169 665	162 684	0.21
173 000	UNITED STATES TREASURY NOTE/BOND 0.75% 30/04/2026	USD	168 792	160 052	0.21

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
203 000	UNITED STATES TREASURY NOTE/BOND 0.75% 31/01/2028	USD	176 136	179 021	0.23
181 000	UNITED STATES TREASURY NOTE/BOND 0.75% 31/03/2026	USD	164 995	167 991	0.22
315 000	UNITED STATES TREASURY NOTE/BOND 0.75% 31/05/2026	USD	284 514	290 783	0.38
208 000	UNITED STATES TREASURY NOTE/BOND 0.75% 31/08/2026	USD	195 427	190 742	0.25
386 800	UNITED STATES TREASURY NOTE/BOND 0.875% 15/11/2030	USD	318 981	318 143	0.42
122 000	UNITED STATES TREASURY NOTE/BOND 0.875% 30/06/2026	USD	111 444	112 831	0.15
10 000	UNITED STATES TREASURY NOTE/BOND 0.875% 30/09/2026	USD	8 945	9 188	0.01
179 000	UNITED STATES TREASURY NOTE/BOND 1% 15/12/2024	USD	170 454	172 623	0.23
250 000	UNITED STATES TREASURY NOTE/BOND 1% 31/07/2028	USD	223 431	219 961	0.29
166 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/01/2025	USD	162 928	159 931	0.21
284 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/02/2031	USD	234 240	237 273	0.31
120 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	78 675	77 513	0.10
158 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/08/2040	USD	103 316	101 071	0.13
100 000	UNITED STATES TREASURY NOTE/BOND 1.125% 28/02/2025	USD	94 577	96 031	0.13
20 000	UNITED STATES TREASURY NOTE/BOND 1.125% 28/02/2027	USD	18 163	18 325	0.02
209 000	UNITED STATES TREASURY NOTE/BOND 1.125% 29/02/2028	USD	183 606	186 924	0.24
170 000	UNITED STATES TREASURY NOTE/BOND 1.125% 30/11/2026	USD	154 385	157 197	0.21
204 000	UNITED STATES TREASURY NOTE/BOND 1.125% 31/08/2028	USD	177 769	180 189	0.24
290 000	UNITED STATES TREASURY NOTE/BOND 1.125% 31/10/2026	USD	267 994	267 616	0.35
318 700	UNITED STATES TREASURY NOTE/BOND 1.25% 15/05/2050	USD	184 221	172 596	0.23
434 000	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	360 750	359 677	0.47
209 000	UNITED STATES TREASURY NOTE/BOND 1.25% 30/04/2028	USD	197 411	187 186	0.24
153 000	UNITED STATES TREASURY NOTE/BOND 1.25% 30/06/2028	USD	131 369	136 505	0.18
219 000	UNITED STATES TREASURY NOTE/BOND 1.25% 30/09/2028	USD	193 205	194 157	0.25
188 000	UNITED STATES TREASURY NOTE/BOND 1.25% 31/03/2028	USD	165 366	168 613	0.22
228 000	UNITED STATES TREASURY NOTE/BOND 1.25% 31/05/2028	USD	201 588	203 811	0.27
55 000	UNITED STATES TREASURY NOTE/BOND 1.25% 31/12/2026	USD	50 101	50 780	0.07
275 900	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	159 004	154 461	0.20
425 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	351 794	353 347	0.46
270 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2040	USD	184 991	179 677	0.23
85 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/01/2025	USD	80 796	82 012	0.11
55 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2026	USD	50 647	51 270	0.07
224 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/10/2028	USD	192 806	199 465	0.26
215 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/12/2028	USD	187 539	190 846	0.25
151 000	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2025	USD	144 111	145 715	0.19
189 000	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2030	USD	161 531	164 784	0.22
130 000	UNITED STATES TREASURY NOTE/BOND 1.5% 15/08/2026	USD	117 813	121 672	0.16
110 000	UNITED STATES TREASURY NOTE/BOND 1.5% 30/11/2024	USD	104 594	106 700	0.14
205 000	UNITED STATES TREASURY NOTE/BOND 1.5% 30/11/2028	USD	182 881	183 347	0.24
335 000	UNITED STATES TREASURY NOTE/BOND 1.5% 31/01/2027	USD	305 997	311 026	0.41
230 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/02/2026	USD	211 711	217 997	0.28
150 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2026	USD	140 153	141 539	0.18
321 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	297 791	275 659	0.36
186 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/08/2029	USD	169 738	165 656	0.22

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
481 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2050	USD	309 707	287 847	0.38
52 000	UNITED STATES TREASURY NOTE/BOND 1.625% 22/10/2028	GBP	57 160	61 383	0.08
15 000	UNITED STATES TREASURY NOTE/BOND 1.625% 30/09/2026	USD	13 991	14 067	0.02
90 000	UNITED STATES TREASURY NOTE/BOND 1.625% 30/11/2026	USD	92 953	84 122	0.11
35 000	UNITED STATES TREASURY NOTE/BOND 1.625% 31/10/2026	USD	36 230	32 769	0.04
271 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/08/2041	USD	191 234	189 023	0.25
60 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/11/2029	USD	54 572	53 588	0.07
135 000	UNITED STATES TREASURY NOTE/BOND 1.75% 28/02/2027	USD	125 918	126 605	0.17
240 000	UNITED STATES TREASURY NOTE/BOND 1.75% 31/01/2029	USD	209 341	216 675	0.28
90 000	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2024	USD	86 177	87 342	0.11
55 000	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2026	USD	51 110	51 545	0.07
330 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2032	USD	284 339	284 058	0.37
223 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2041	USD	158 319	160 769	0.21
267 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2051	USD	185 329	170 129	0.22
219 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/11/2051	USD	156 430	139 099	0.18
188 000	UNITED STATES TREASURY NOTE/BOND 1.875% 28/02/2029	USD	169 539	170 551	0.22
65 000	UNITED STATES TREASURY NOTE/BOND 1.875% 30/06/2026	USD	60 522	61 628	0.08
47 000	UNITED STATES TREASURY NOTE/BOND 1.875% 31/07/2026	USD	44 099	44 459	0.06
168 000	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2025	USD	160 084	163 013	0.21
169 600	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2050	USD	130 704	112 042	0.15
310 000	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2025	USD	297 125	298 326	0.39
278 000	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2051	USD	201 393	182 351	0.24
165 000	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026	USD	154 245	156 028	0.20
209 000	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2041	USD	162 103	151 688	0.20
165 000	UNITED STATES TREASURY NOTE/BOND 2.125% 15/05/2025	USD	158 730	159 715	0.21
65 000	UNITED STATES TREASURY NOTE/BOND 2.125% 30/11/2024	USD	62 639	63 416	0.08
46 000	UNITED STATES TREASURY NOTE/BOND 2.125% 31/05/2026	USD	43 599	43 930	0.06
133 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	124 580	126 267	0.16
209 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2052	USD	142 610	145 516	0.19
56 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/05/2041	USD	40 295	42 796	0.06
100 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	94 291	94 313	0.12
85 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	63 465	60 616	0.08
188 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	USD	140 949	132 396	0.17
180 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2025	USD	170 381	173 363	0.23
130 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	121 297	122 261	0.16
60 000	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2026	USD	57 153	57 563	0.08
78 000	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2024	USD	74 941	76 074	0.10
164 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/02/2042	USD	128 822	126 280	0.16
375 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2027	USD	355 629	356 190	0.47
265 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	217 274	189 972	0.25
120 400	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	112 554	86 726	0.11
46 000	UNITED STATES TREASURY NOTE/BOND 2.375% 30/04/2026	USD	43 849	44 203	0.06
130 000	UNITED STATES TREASURY NOTE/BOND 2.375% 31/03/2029	USD	121 086	120 778	0.16
63 000	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2045	USD	48 414	47 841	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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
37 000	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	30 038	27 843	0.04
67 300	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2046	USD	50 797	50 538	0.07
59 200	UNITED STATES TREASURY NOTE/BOND 2.5% 28/02/2026	USD	57 686	57 137	0.07
70 000	UNITED STATES TREASURY NOTE/BOND 2.5% 31/01/2025	USD	67 742	68 359	0.09
121 000	UNITED STATES TREASURY NOTE/BOND 2.5% 31/03/2027	USD	115 136	115 668	0.15
185 600	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	171 491	174 870	0.23
1 000	UNITED STATES TREASURY NOTE/BOND 2.625% 15/04/2025	USD	969	975	0.00
75 000	UNITED STATES TREASURY NOTE/BOND 2.625% 31/01/2026	USD	72 210	72 645	0.09
17 000	UNITED STATES TREASURY NOTE/BOND 2.625% 31/03/2025	USD	16 287	16 596	0.02
95 000	UNITED STATES TREASURY NOTE/BOND 2.625% 31/07/2029	USD	89 981	89 063	0.12
61 000	UNITED STATES TREASURY NOTE/BOND 2.625% 31/12/2025	USD	58 874	59 122	0.08
212 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	212 089	202 659	0.26
114 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/05/2025	USD	110 631	111 275	0.15
321 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2032	USD	297 533	294 416	0.38
31 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2042	USD	25 972	25 202	0.03
96 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2047	USD	87 132	75 045	0.10
50 800	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	46 064	41 180	0.05
88 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	71 846	68 750	0.09
155 000	UNITED STATES TREASURY NOTE/BOND 2.75% 28/02/2025	USD	148 523	151 658	0.20
8 000	UNITED STATES TREASURY NOTE/BOND 2.75% 31/05/2027	USD	7 756	7 660	0.01
106 000	UNITED STATES TREASURY NOTE/BOND 2.75% 31/05/2029	USD	100 372	100 170	0.13
96 000	UNITED STATES TREASURY NOTE/BOND 2.75% 31/07/2027	USD	92 129	92 175	0.12
65 000	UNITED STATES TREASURY NOTE/BOND 2.75% 31/08/2025	USD	62 595	63 273	0.08
204 200	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	206 442	195 904	0.26
318 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	300 389	295 143	0.39
92 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	81 103	75 728	0.10
121 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	93 868	96 554	0.13
185 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2052	USD	155 346	147 942	0.19
136 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/06/2025	USD	133 383	132 919	0.17
229 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	230 873	219 196	0.29
110 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2045	USD	92 645	88 963	0.12
30 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2046	USD	24 133	24 094	0.03
55 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2025	USD	53 730	53 788	0.07
149 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2027	USD	142 563	143 366	0.19
157 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2029	USD	149 852	149 469	0.20
75 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/11/2025	USD	72 473	73 066	0.10
55 000	UNITED STATES TREASURY NOTE/BOND 2.875% 31/05/2025	USD	53 620	53 745	0.07
91 000	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2047	USD	75 909	74 634	0.10
103 000	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	87 712	84 235	0.11
118 400	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2049	USD	114 581	96 718	0.13
105 000	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2042	USD	91 759	89 086	0.12
42 000	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2045	USD	35 172	34 742	0.05
68 000	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2047	USD	57 187	55 739	0.07
150 000	UNITED STATES TREASURY NOTE/BOND 3% 15/07/2025	USD	147 834	146 719	0.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
130 000	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	110 534	106 234	0.14
111 000	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2052	USD	82 383	91 159	0.12
50 000	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2044	USD	44 627	41 500	0.05
5 000	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2045	USD	4 216	4 125	0.01
200 400	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2042	USD	176 636	174 129	0.23
50 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2043	USD	45 211	42 852	0.06
109 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	111 467	91 134	0.12
145 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2025	USD	141 116	142 100	0.19
88 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	78 330	74 690	0.10
192 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2028	USD	179 153	185 580	0.24
28 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2041	USD	28 405	25 110	0.03
246 000	UNITED STATES TREASURY NOTE/BOND 3.125% 31/08/2027	USD	238 999	239 158	0.31
105 000	UNITED STATES TREASURY NOTE/BOND 3.125% 31/08/2029	USD	101 045	100 964	0.13
178 000	UNITED STATES TREASURY NOTE/BOND 3.25% 15/05/2042	USD	157 012	156 668	0.20
125 000	UNITED STATES TREASURY NOTE/BOND 3.25% 30/06/2027	USD	122 459	122 188	0.16
91 000	UNITED STATES TREASURY NOTE/BOND 3.25% 30/06/2029	USD	88 927	88 170	0.12
325 000	UNITED STATES TREASURY NOTE/BOND 3.375% 15/05/2033	USD	311 158	312 405	0.41
40 000	UNITED STATES TREASURY NOTE/BOND 3.375% 15/05/2044	USD	37 188	35 350	0.05
149 000	UNITED STATES TREASURY NOTE/BOND 3.375% 15/08/2042	USD	126 280	133 308	0.17
99 800	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	82 175	87 294	0.11
135 000	UNITED STATES TREASURY NOTE/BOND 3.375% 31/01/2028	USD	133 037	132 954	0.17
135 000	UNITED STATES TREASURY NOTE/BOND 3.375% 31/03/2028	USD	134 050	133 566	0.17
307 000	UNITED STATES TREASURY NOTE/BOND 3.5% 15/02/2033	USD	292 298	298 125	0.39
10 000	UNITED STATES TREASURY NOTE/BOND 3.5% 15/02/2039	USD	9 756	9 483	0.01
101 000	UNITED STATES TREASURY NOTE/BOND 3.5% 15/04/2026	USD	101 148	100 085	0.13
247 000	UNITED STATES TREASURY NOTE/BOND 3.5% 15/09/2025	USD	241 907	243 372	0.32
265 000	UNITED STATES TREASURY NOTE/BOND 3.5% 30/04/2030	USD	259 216	259 245	0.34
80 000	UNITED STATES TREASURY NOTE/BOND 3.5% 31/01/2030	USD	78 834	78 325	0.10
102 000	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2044	USD	92 887	93 713	0.12
171 000	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2053	USD	163 294	158 576	0.21
100 000	UNITED STATES TREASURY NOTE/BOND 3.625% 15/05/2026	USD	98 388	98 859	0.13
185 000	UNITED STATES TREASURY NOTE/BOND 3.625% 15/05/2053	USD	169 358	171 790	0.22
79 500	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	82 064	73 289	0.10
135 000	UNITED STATES TREASURY NOTE/BOND 3.625% 30/04/2028	USD	132 565	132 933	0.17
126 000	UNITED STATES TREASURY NOTE/BOND 3.625% 31/03/2030	USD	125 020	124 169	0.16
285 000	UNITED STATES TREASURY NOTE/BOND 3.625% 31/05/2028	USD	279 278	282 150	0.37
150 000	UNITED STATES TREASURY NOTE/BOND 3.75% 15/05/2043	USD	143 983	143 508	0.19
39 300	UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041	USD	57 357	37 482	0.05
78 000	UNITED STATES TREASURY NOTE/BOND 3.75% 15/11/2043	USD	80 635	73 052	0.10
105 000	UNITED STATES TREASURY NOTE/BOND 3.75% 30/06/2030	USD	101 199	104 163	0.14
70 000	UNITED STATES TREASURY NOTE/BOND 3.75% 31/05/2030	USD	68 930	69 453	0.09
124 000	UNITED STATES TREASURY NOTE/BOND 3.875% 15/01/2026	USD	123 017	123 070	0.16
190 000	UNITED STATES TREASURY NOTE/BOND 3.875% 15/02/2043	USD	183 823	181 806	0.24
57 600	UNITED STATES TREASURY NOTE/BOND 3.875% 15/08/2040	USD	61 324	56 286	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
90 000	UNITED STATES TREASURY NOTE/BOND 3.875% 30/09/2029	USD	92 008	89 902	0.12
135 000	UNITED STATES TREASURY NOTE/BOND 3.875% 30/11/2027	USD	135 056	134 768	0.18
80 000	UNITED STATES TREASURY NOTE/BOND 3.875% 30/11/2029	USD	81 250	79 925	0.10
365 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/03/2025	USD	360 577	361 805	0.46
210 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/12/2027	USD	205 311	209 770	0.27
110 000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/12/2029	USD	108 943	109 914	0.14
125 000	UNITED STATES TREASURY NOTE/BOND 4% 15/02/2026	USD	124 204	124 453	0.16
355 000	UNITED STATES TREASURY NOTE/BOND 4% 15/08/2033	USD	339 884	355 110	0.46
172 000	UNITED STATES TREASURY NOTE/BOND 4% 15/08/2053	USD	160 406	174 634	0.23
110 000	UNITED STATES TREASURY NOTE/BOND 4% 15/11/2042	USD	98 411	107 250	0.14
149 000	UNITED STATES TREASURY NOTE/BOND 4% 15/11/2052	USD	149 888	147 603	0.19
121 000	UNITED STATES TREASURY NOTE/BOND 4% 15/12/2025	USD	120 448	120 376	0.16
88 000	UNITED STATES TREASURY NOTE/BOND 4% 28/02/2030	USD	89 255	88 523	0.12
165 000	UNITED STATES TREASURY NOTE/BOND 4% 29/02/2028	USD	166 316	165 619	0.22
130 000	UNITED STATES TREASURY NOTE/BOND 4% 30/06/2028	USD	127 647	130 670	0.17
135 000	UNITED STATES TREASURY NOTE/BOND 4% 31/07/2028	USD	133 719	136 455	0.18
125 000	UNITED STATES TREASURY NOTE/BOND 4% 31/07/2030	USD	122 928	125 801	0.16
75 000	UNITED STATES TREASURY NOTE/BOND 4% 31/10/2029	USD	77 119	75 422	0.10
120 000	UNITED STATES TREASURY NOTE/BOND 4.125% 15/06/2026	USD	118 275	120 000	0.16
165 000	UNITED STATES TREASURY NOTE/BOND 4.125% 15/10/2025	USD	164 638	164 716	0.22
324 000	UNITED STATES TREASURY NOTE/BOND 4.125% 15/11/2032	USD	333 727	329 821	0.43
140 000	UNITED STATES TREASURY NOTE/BOND 4.125% 30/04/2025	USD	137 444	138 753	0.18
137 000	UNITED STATES TREASURY NOTE/BOND 4.125% 30/09/2027	USD	139 130	137 942	0.18
150 000	UNITED STATES TREASURY NOTE/BOND 4.125% 31/01/2025	USD	147 859	149 086	0.19
85 000	UNITED STATES TREASURY NOTE/BOND 4.125% 31/08/2030	USD	82 565	86 169	0.11
33 600	UNITED STATES TREASURY NOTE/BOND 4.25% 15/05/2039	USD	35 443	34 676	0.05
29 700	UNITED STATES TREASURY NOTE/BOND 4.25% 15/11/2040	USD	32 173	30 331	0.04
140 000	UNITED STATES TREASURY NOTE/BOND 4.25% 31/05/2025	USD	138 659	139 475	0.18
130 000	UNITED STATES TREASURY NOTE/BOND 4.25% 31/10/2027	USD	131 816	130 873	0.17
140 000	UNITED STATES TREASURY NOTE/BOND 4.25% 31/12/2024	USD	139 412	139 278	0.18
1 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/02/2038	USD	1 306	1 053	0.00
39 300	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2040	USD	39 960	40 897	0.05
42 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2041	USD	66 263	43 404	0.06
130 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/08/2026	USD	128 984	130 934	0.17
25 100	UNITED STATES TREASURY NOTE/BOND 4.375% 15/11/2039	USD	29 568	26 198	0.03
150 000	UNITED STATES TREASURY NOTE/BOND 4.375% 31/08/2028	USD	149 873	153 281	0.20
40 000	UNITED STATES TREASURY NOTE/BOND 4.5% 15/02/2036	USD	44 288	42 725	0.06
30 000	UNITED STATES TREASURY NOTE/BOND 4.5% 15/05/2038	USD	31 796	31 922	0.04
120 000	UNITED STATES TREASURY NOTE/BOND 4.5% 15/07/2026	USD	119 419	121 163	0.16
23 900	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2039	USD	28 587	25 341	0.03
120 000	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2043	USD	115 469	122 906	0.16
370 000	UNITED STATES TREASURY NOTE/BOND 4.5% 15/11/2025	USD	369 346	371 271	0.47
130 000	UNITED STATES TREASURY NOTE/BOND 4.5% 15/11/2033	USD	131 711	136 703	0.18
145 000	UNITED STATES TREASURY NOTE/BOND 4.5% 30/09/2028	USD	147 016	149 758	0.20

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
105 000	UNITED STATES TREASURY NOTE/BOND 4.5% 30/09/2030	USD	105 911	109 577	0.14
160 000	UNITED STATES TREASURY NOTE/BOND 4.5% 30/11/2024	USD	160 295	159 425	0.21
35 700	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2040	USD	43 211	38 288	0.05
210 000	UNITED STATES TREASURY NOTE/BOND 4.625% 15/03/2026	USD	211 840	211 870	0.28
20 000	UNITED STATES TREASURY NOTE/BOND 4.625% 15/09/2026	USD	19 925	20 281	0.03
150 000	UNITED STATES TREASURY NOTE/BOND 4.625% 15/10/2026	USD	151 172	152 273	0.20
129 000	UNITED STATES TREASURY NOTE/BOND 4.625% 28/02/2025	USD	128 881	128 899	0.17
45 100	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2041	USD	74 202	48 877	0.06
50 000	UNITED STATES TREASURY NOTE/BOND 4.75% 15/11/2043	USD	50 375	53 805	0.07
75 000	UNITED STATES TREASURY NOTE/BOND 4.75% 15/11/2053	USD	77 921	84 480	0.11
140 000	UNITED STATES TREASURY NOTE/BOND 4.75% 30/06/2025	USD	139 225	140 350	0.18
145 000	UNITED STATES TREASURY NOTE/BOND 4.875% 31/07/2025	USD	144 392	145 680	0.19
160 000	UNITED STATES TREASURY NOTE/BOND 4.875% 31/10/2028	USD	160 300	167 100	0.22
115 000	UNITED STATES TREASURY NOTE/BOND 4.875% 31/10/2030	USD	118 562	121 792	0.16
10 000	UNITED STATES TREASURY NOTE/BOND 5% 15/05/2037	USD	11 327	11 197	0.01
135 000	UNITED STATES TREASURY NOTE/BOND 5% 31/08/2025	USD	135 438	136 266	0.18
155 000	UNITED STATES TREASURY NOTE/BOND 5.125% 30/09/2025	USD	154 691	156 598	0.20
160 000	UNITED STATES TREASURY NOTE/BOND 5.125% 31/10/2025	USD	159 975	161 850	0.21
55 000	UNITED STATES TREASURY NOTE/BOND 5.25% 15/11/2028	USD	57 454	58 214	0.08
30 000	UNITED STATES TREASURY NOTE/BOND 5.375% 15/02/2031	USD	32 863	32 813	0.04
44 400	UNITED STATES TREASURY NOTE/BOND 6% 15/02/2026	USD	58 374	45 801	0.06
25 000	UNITED STATES TREASURY NOTE/BOND 6.125% 15/11/2027	USD	27 336	26 898	0.04
80 000	UNITED STATES TREASURY NOTE/BOND 6.25% 15/05/2030	USD	90 273	90 338	0.12
40 000	US TREA TREASURY GROIP INC 2.75% 30/06/2025	USD	38 852	39 025	0.05
55 000	US TREA US GROIP INC 3% 31/10/2025	USD	53 435	53 720	0.07
60 000	USA 2.8 2 GROIP INC 2.875% 31/07/2025	USD	57 319	58 566	0.08
66 000	USA 3.0 3 GROIP INC 3% 30/09/2025	USD	63 486	64 484	0.08
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			76 104 839	75 818 158	98.99
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			76 104 839	75 818 158	98.99
Total Investments			76 104 839	75 818 158	98.99

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	98.99	United States of America	46.17
	98.99	Japan	13.24
		France	8.32
		Italy	7.37
		Germany	6.45
		United Kingdom	5.15
		Spain	4.81
		Canada	1.94
		Belgium	1.76
		Netherlands	1.52
		Austria	1.20
		Ireland	0.55
		Finland	0.51
			98.99

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
22 400 000	AAREAL BANK AG 1.375% 01/02/2029	EUR	21 227 143	23 091 746	1.42
7 000 000	ABN AMRO BANK NV 0.875% 14/01/2026	EUR	6 984 050	7 435 543	0.46
500 000	ACCIONA ENERGIA FINANCIACION FILIALES SA 3.75% 25/04/2030	EUR	489 972	546 277	0.03
3 100 000	ACCIONA ENERGIA FINANCIACION FILIALES SA 5.125% 23/04/2031	EUR	3 266 834	3 620 223	0.22
8 400 000	ADIF ALTA VELOCIDAD 3.5% 30/07/2028	EUR	8 777 192	9 499 809	0.59
10 000	ADOBE INC 2.15% 01/02/2027	USD	9 054	9 389	0.00
448 000	AMAZON.COM INC 5.2% 03/12/2025	USD	450 475	453 645	0.03
2 150 000	ANHEUSER-BUSCH INBEV SA/NV 1.125% 01/07/2027	EUR	2 159 896	2 245 133	0.14
1 280 000	ANHEUSER-BUSCH INBEV SA/NV 1.15% 22/01/2027	EUR	1 294 419	1 344 555	0.08
50 000	APPLE INC 3.25% 23/02/2026	USD	47 919	48 821	0.00
43 000	APT PIPELINES LTD - 144A - 4.2% 23/03/2025	USD	41 805	42 366	0.00
500 000	ARCELORMITTAL 2.25% 17/01/2024	EUR	546 176	551 933	0.03
300 000	ARKEA HOME LOANS SFH SA 3% 30/03/2027	EUR	311 613	334 122	0.02
1 700 000	ARKEA PUBLIC SECTOR SCF SA 3.25% 10/01/2031	EUR	1 850 761	1 932 834	0.12
10 000	AT&T INC 4.1% 15/02/2028	USD	9 280	9 784	0.00
10 000	AT&T INC 4.25% 01/03/2027	USD	9 510	9 895	0.00
50 000	AT&T INC 4.3% 15/02/2030	USD	44 974	48 968	0.00
262 000	AT&T INC 4.35% 01/03/2029	USD	249 436	258 806	0.02
1 700 000	A1 TOWERS HOLDING GMBH 5.25% 13/07/2028	EUR	1 913 379	1 990 316	0.12
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.375% 20/09/2027	EUR	108 653	111 580	0.01
400 000	BANCO SANTANDER SA FRN 26/01/2025	EUR	420 536	440 777	0.03
900 000	BANCO SANTANDER SA 0.2% 11/02/2028	EUR	808 964	880 291	0.05
600 000	BANCO SANTANDER SA 0.25% 10/07/2029	EUR	541 589	573 645	0.03
100 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	95 921	102 700	0.01
800 000	BANCO SANTANDER SA 3.25% 14/02/2028	EUR	835 538	897 665	0.05
4 600 000	BANCO SANTANDER SA 5.588% 08/08/2028	USD	4 476 461	4 696 278	0.29
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA FRN 28/04/2025	EUR	212 623	221 246	0.01
1 400 000	BAUSPARKASSE SCHWAEBISCH HALL AG 0.01% 22/10/2030	EUR	1 164 513	1 295 001	0.08
200 000	BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG 0.01% 21/01/2028	EUR	182 402	197 880	0.01
10 000	BAXTER INTERNATIONAL INC 1.322% 29/11/2024	USD	9 548	9 639	0.00
100 000	BAYER CAPITAL CORP BV 1.5% 26/06/2026	EUR	99 126	105 324	0.01
129 000	BAYERISCHE LANDESBANK 0.2% 20/05/2030	EUR	110 846	122 570	0.01
156 000	BECTON DICKINSON AND CO 0.034% 13/08/2025	EUR	157 852	163 280	0.01
400 000	BELFIUS BANK SA 0% 28/08/2026	EUR	377 696	405 093	0.02
200 000	BELFIUS BANK SA 0.01% 15/10/2025	EUR	195 392	208 151	0.01
100 000	BELFIUS BANK SA 0.125% 08/02/2028	EUR	89 685	97 651	0.01
54 000	BERLIN HYP AG 0.625% 23/02/2029	EUR	49 488	54 075	0.00
5 000	BERLIN HYP AG 0.75% 26/02/2026	EUR	4 965	5 292	0.00
4 900 000	BERLIN HYP AG 2.875% 24/05/2030	EUR	5 004 846	5 486 128	0.33
3 160 000	BERLIN HYP AG 3% 25/10/2027	EUR	3 307 254	3 540 157	0.22
15 000	BHP BILLITON FINANCE USA LTD 4.875% 27/02/2026	USD	14 774	15 086	0.00
2 466 000	BMW FINANCE NV 0.75% 13/07/2026	EUR	2 531 465	2 583 968	0.16
53 000	BMW FINANCE NV 1% 21/01/2025	EUR	54 232	57 034	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	BNP PARIBAS SA FRN 10/01/2031	EUR	207 147	227 752	0.01
4 000	BP CAPITAL MARKETS AMERICA INC 3.41% 11/02/2026	USD	3 820	3 909	0.00
200 000	BPCE SFH SA 0.125% 03/12/2030	EUR	175 530	184 311	0.01
100 000	BPCE SFH SA 1.125% 12/04/2030	EUR	90 720	100 018	0.01
2 400 000	BPCE SFH SA 3% 17/10/2029	EUR	2 454 336	2 681 410	0.16
1 500 000	BPIFRANCE FINANCEMENT SA 1% 25/05/2027	EUR	1 458 736	1 572 221	0.10
2 700 000	BPIFRANCE SACA 0.05% 26/09/2029	EUR	2 337 735	2 577 971	0.16
6 300 000	BPIFRANCE SACA 0.25% 04/06/2031	EUR	5 218 015	5 833 003	0.36
1 400 000	BPIFRANCE SACA 2.125% 29/11/2027	EUR	1 477 599	1 520 374	0.09
800 000	BPIFRANCE SACA 2.5% 25/05/2024	EUR	839 549	879 098	0.05
5 000 000	BPIFRANCE SACA 2.75% 25/10/2025	EUR	5 204 762	5 510 823	0.34
10 000	BROOKFIELD CORP 4% 15/01/2025	USD	9 743	9 851	0.00
2 420 000	CA AUTO BANK SPA/IRELAND 4.375% 08/06/2026	EUR	2 665 985	2 717 469	0.17
400 000	CAISSE CENTRALE DU CREDIT IMMOBILIER DE FRANCE SA 0.05% 25/03/2025	EUR	402 095	425 083	0.03
1 700 000	CAISSE DE REFINANCEMENT DE L'HABITAT SA 2.75% 12/04/2028	EUR	1 740 601	1 881 529	0.11
100 000	CAIXABANK SA 4.25% 06/09/2030	EUR	111 117	114 845	0.01
25 000	CARGILL INC 4.875% 10/10/2025	USD	24 755	25 120	0.00
15 000	CARRIER GLOBAL CORP 2.242% 15/02/2025	USD	14 285	14 518	0.00
500 000	CATERPILLAR FINANCIAL SERVICES CORP 3.25% 01/12/2024	USD	489 833	492 280	0.03
10 000	CELANESE US HOLDINGS LLC 6.33% 15/07/2029	USD	9 664	10 502	0.00
20 000	CIGNA GROUP 3.25% 15/04/2025	USD	19 289	19 524	0.00
500 000	CITIGROUP INC FRN 24/04/2025	USD	492 205	496 395	0.03
20 000	COMCAST CORP 3.375% 15/08/2025	USD	19 270	19 558	0.00
35 000	COMCAST CORP 4.55% 15/01/2029	USD	33 333	35 203	0.00
5 673 000	COMMERZBANK AG 3.125% 20/04/2029	EUR	5 887 769	6 401 664	0.40
1 600 000	COOPERATIEVE RABOBANK UA 0.875% 01/02/2029	EUR	1 487 060	1 623 164	0.10
1 300 000	COOPERATIEVE RABOBANK UA 3.296% 22/11/2028	EUR	1 418 865	1 481 324	0.09
500 000	CREDIT AGRICOLE ITALIA SPA 3.5% 15/01/2030	EUR	546 725	563 996	0.03
500 000	CREDIT AGRICOLE PUBLIC SECTOR SCF SA 3.75% 13/07/2026	EUR	531 074	564 929	0.03
200 000	CREDIT AGRICOLE SA/LONDON 1% 03/07/2029	EUR	179 460	197 154	0.01
100 000	CREDIT MUTUEL ARKEA SA 0.375% 03/10/2028	EUR	88 116	96 788	0.01
2 100 000	CREDIT MUTUEL ARKEA SACCV 3% 04/10/2028	EUR	2 175 603	2 350 386	0.14
40 000	CROWN CASTLE INTERNATIONAL CORP 3.2% 01/09/2024	USD	39 104	39 414	0.00
10 000	CVS HEALTH CORP 1.875% 28/02/2031	USD	7 476	8 236	0.00
10 000	CVS HEALTH CORP 2.125% 15/09/2031	USD	7 488	8 284	0.00
10 000	CVS HEALTH CORP 2.875% 01/06/2026	USD	9 455	9 559	0.00
10 000	CVS HEALTH CORP 3.75% 01/04/2030	USD	8 729	9 431	0.00
10 000	CVS HEALTH CORP 4.1% 25/03/2025	USD	9 791	9 907	0.00
4 500 000	DANSKE MORTGAGE BANK PLC 3.125% 12/01/2027	EUR	4 711 442	5 019 690	0.31
75 000	DELTA AIR LINES INC / SKYMILES IP LTD - 144A - 4.75% 20/10/2028	USD	70 493	73 787	0.00
1 151 000	DEUTSCHE BAHN FINANCE GMBH 0.875% 11/07/2031	EUR	1 001 791	1 110 969	0.07
5 000	DEUTSCHE HYPOTHEKENBANK AG 0.75% 05/03/2029	EUR	4 596	5 027	0.00
1 300 000	DEXIA CREDIT LOCAL SA 1% 18/10/2027	EUR	1 255 732	1 357 465	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
25 000	DOMINION ENERGY INC 3.9% 01/10/2025	USD	24 108	24 548	0.00
6 000	DZ HYP AG 0.01% 20/10/2026	EUR	5 727	6 143	0.00
272 000	DZ HYP AG 0.01% 29/03/2030	EUR	230 980	255 275	0.02
2 015 000	DZ HYP AG 0.875% 30/01/2029	EUR	1 870 870	2 040 744	0.12
25 000	EASTMAN CHEMICAL CO 3.8% 15/03/2025	USD	24 206	24 593	0.00
20 000	EBAY INC 1.9% 11/03/2025	USD	18 967	19 238	0.00
59 000	ELECTRICITE DE FRANCE SA - 144A - 3.625% 13/10/2025	USD	56 789	57 703	0.00
200 000	ELECTRICITE DE FRANCE SA 3.875% 12/01/2027	EUR	222 552	225 406	0.01
700 000	ELO SACA 6% 22/03/2029	EUR	730 748	786 501	0.05
75 000	EMD FINANCE LLC - 144A - 3.25% 19/03/2025	USD	72 291	73 247	0.00
100 000	ENEL FINANCE INTERNATIONAL NV 2.875% 11/04/2029	GBP	106 001	117 033	0.01
4 300 000	ENI SPA 1.75% 18/01/2024	EUR	4 741 733	4 745 625	0.29
50 000	ENTERGY LOUISIANA LLC 0.95% 01/10/2024	USD	47 815	48 397	0.00
250 000	E.ON INTERNATIONAL FINANCE BV 1% 13/04/2025	EUR	253 432	267 930	0.02
91 000	E.ON SE 0.375% 29/09/2027	EUR	84 066	91 939	0.01
37 000	E.ON SE 1.625% 29/03/2031	EUR	33 029	36 963	0.00
1 400 000	ERSTE GROUP BANK AG 0.01% 11/09/2029	EUR	1 202 961	1 321 941	0.08
400 000	ERSTE GROUP BANK AG 0.625% 17/04/2026	EUR	393 063	419 546	0.03
1 700 000	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	1 667 240	1 721 006	0.10
30 000	EXXON MOBIL CORP 2.709% 06/03/2025	USD	28 940	29 322	0.00
25 000	EXXON MOBIL CORP 2.992% 19/03/2025	USD	24 196	24 500	0.00
27 000	EXXON MOBIL CORP 3.043% 01/03/2026	USD	25 693	26 237	0.00
15 000	FIDELITY NATIONAL INFORMATION SERVICES INC 4.5% 15/07/2025	USD	14 655	14 872	0.00
20 000	FISERV INC 3.85% 01/06/2025	USD	19 522	19 652	0.00
35 000	FOX CORP 3.05% 07/04/2025	USD	33 649	34 091	0.00
121 000	GOLDMAN SACHS GROUP INC FRN 29/10/2029	GBP	140 499	146 018	0.01
120 000	HEIDELBERG MATERIALS AG 2.25% 03/06/2024	EUR	129 767	131 635	0.01
250 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 2.5% 09/10/2024	EUR	269 757	273 486	0.02
1 000 000	HSBC SFH FRANCE SA 0.75% 22/03/2027	EUR	963 837	1 036 924	0.06
600 000	HYPOTIROL BANK AG 0.01% 19/10/2026	EUR	570 152	612 537	0.04
200 000	ING BELGIUM SA 0.01% 20/02/2030	EUR	177 357	187 282	0.01
1 200 000	ING BELGIUM SA 1.5% 19/05/2029	EUR	1 138 781	1 245 568	0.08
10 000	INTEL CORP 2% 12/08/2031	USD	7 703	8 458	0.00
10 000	INTEL CORP 3.75% 05/08/2027	USD	9 395	9 806	0.00
10 000	INTEL CORP 4% 05/08/2029	USD	9 231	9 855	0.00
500 000	INTERNATIONAL BUSINESS MACHINES CORP 7% 30/10/2025	USD	515 315	521 270	0.03
189 000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 5.25% 14/09/2028	EUR	199 714	216 896	0.01
200 000	INTESA SANPAOLO SPA 1.125% 14/07/2025	EUR	204 458	214 072	0.01
3 965 000	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	3 846 566	4 094 497	0.25
400 000	INTESA SANPAOLO SPA 4% 23/09/2029	USD	343 062	364 772	0.02
430 000	JOHN DEERE CAPITAL CORP 4.95% 14/07/2028	USD	420 545	441 055	0.03
100 000	KERING SA 1.25% 05/05/2025	EUR	105 864	107 449	0.01
20 000	KEYSIGHT TECHNOLOGIES INC 4.55% 30/10/2024	USD	19 702	19 831	0.00
2 406 000	KREDITANSTALT FUER WIEDERAUFBAU 2.875% 29/05/2026	EUR	2 519 854	2 680 432	0.16

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
700 000	LA BANQUE POSTALE HOME LOAN SFH SA 0.01% 22/10/2029	EUR	599 926	660 770	0.04
3 300 000	LA BANQUE POSTALE HOME LOAN SFH SA 3.125% 19/02/2029	EUR	3 410 095	3 708 081	0.23
8 000	LABORATORY CORP OF AMERICA HOLDINGS 2.95% 01/12/2029	USD	7 004	7 212	0.00
6 000	LANDESBANK BADEN-WUERTTEMBERG 0.01% 18/09/2028	EUR	5 384	5 872	0.00
12 000	LANDESBANK BADEN-WUERTTEMBERG 1.75% 28/02/2028	EUR	11 854	12 817	0.00
400 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	419 333	441 829	0.03
30 000	LEGGETT & PLATT INC 4.4% 15/03/2029	USD	27 245	29 155	0.00
100 000	LLOYDS BANK PLC 0.125% 18/06/2026	EUR	95 784	103 157	0.01
10 000	LOWE'S COS INC 1.7% 15/10/2030	USD	7 537	8 321	0.00
19 000	MCCORMICK & CO INC/MD 2.5% 15/04/2030	USD	15 280	16 664	0.00
200 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 0.01% 03/02/2031	EUR	165 098	178 350	0.01
360 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	375 723	376 227	0.02
3 000	MERCEDES-BENZ GROUP AG 1.375% 11/05/2028	EUR	2 859	3 132	0.00
16 000	MERCEDES-BENZ GROUP AG 1.5% 03/07/2029	EUR	15 770	16 565	0.00
19 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0.85% 28/02/2025	EUR	19 333	20 404	0.00
27 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 2.625% 07/04/2025	EUR	28 059	29 558	0.00
10 000	MERCK & CO INC 0.75% 24/02/2026	USD	9 020	9 276	0.00
500 000	MMB SCF SACA 0.01% 14/10/2030	EUR	412 007	458 303	0.03
1 200 000	MMB SCF SACA 0.01% 20/09/2031	EUR	950 701	1 066 005	0.06
4 000 000	MMB SCF SACA 0.05% 17/09/2029	EUR	3 441 983	3 791 026	0.23
32 000	MUENCHENER HYPOTHEKENBANK EG 0.5% 22/04/2026	EUR	31 454	33 586	0.00
148 000	NATIONAL GRID PLC 0.553% 18/09/2029	EUR	124 517	140 776	0.01
114 000	NESTLE FINANCE INTERNATIONAL LTD 0% 03/12/2025	EUR	116 910	119 636	0.01
699 000	NESTLE FINANCE INTERNATIONAL LTD 0% 12/11/2024	EUR	733 853	749 472	0.05
25 000	NEW YORK LIFE GLOBAL FUNDING - 144A - 0.85% 15/01/2026	USD	22 529	23 121	0.00
25 000	NEW YORK LIFE GLOBAL FUNDING 0.9% 29/10/2024	USD	23 829	24 164	0.00
25 000	NEXTERA ENERGY CAPITAL HOLDINGS INC 6.051% 01/03/2025	USD	24 986	25 241	0.00
200 000	NIBC BANK NV 0.125% 21/04/2031	EUR	163 307	181 949	0.01
3 500 000	NIBC BANK NV 1% 24/01/2028	EUR	3 336 736	3 613 691	0.22
1 800 000	NIBC BANK NV 2.875% 24/01/2030	EUR	1 827 213	1 999 962	0.12
2 000 000	NORDEA KIINNITYSLUOTTOPANKKI OYJ 3% 20/02/2030	EUR	2 044 212	2 238 794	0.14
5 465 000	NRW BANK 0.5% 26/05/2025	EUR	5 508 887	5 831 416	0.36
10 000	NVIDIA CORP 3.2% 16/09/2026	USD	9 451	9 737	0.00
4 423 000	OP CORPORATE BANK PLC 0.1% 16/11/2027	EUR	4 111 465	4 355 457	0.27
122 000	OP MORTGAGE BANK 0.05% 25/03/2031	EUR	99 169	110 537	0.01
10 000	PAYPAL HOLDINGS INC 2.3% 01/06/2030	USD	8 462	8 758	0.00
30 000	PUBLIC SERVICE ENTERPRISE GROUP INC 0.8% 15/08/2025	USD	27 490	28 049	0.00
400 000	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	368 638	400 612	0.02
25 000	ROSS STORES INC 4.6% 15/04/2025	USD	24 536	24 819	0.00
3 000	ROYALTY PHARMA PLC 1.75% 02/09/2027	USD	2 558	2 695	0.00
10 000	ROYALTY PHARMA PLC 2.2% 02/09/2030	USD	7 648	8 422	0.00
300 000	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 3.5% 07/12/2031	EUR	342 859	342 082	0.02
1 300 000	SANOFI 1% 01/04/2025	EUR	1 392 198	1 395 807	0.09
100 000	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	105 537	106 870	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
75 000	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2 3.625% 28/01/2026	USD	71 278	72 773	0.00
1 000 000	SCHNEIDER ELECTRIC SE 3.375% 06/04/2025	EUR	1 093 093	1 105 633	0.07
25 000	SEMPRA 3.3% 01/04/2025	USD	24 055	24 398	0.00
381 000	SHELL INTERNATIONAL FINANCE BV 2.375% 07/11/2029	USD	329 451	343 216	0.02
250 000	SODEXO SA 0.5% 17/01/2024	EUR	273 180	275 820	0.02
2 900 000	SP-KIINNITYSLUOTTOPANKKI OYJ 0.01% 28/09/2028	EUR	2 578 057	2 814 069	0.17
280 000	SP-KIINNITYSLUOTTOPANKKI OYJ 0.05% 19/06/2026	EUR	270 031	289 037	0.02
10 000	SPRINT LLC 7.625% 15/02/2025	USD	10 151	10 181	0.00
396 000	STATE STREET CORP 3.55% 18/08/2025	USD	380 932	388 860	0.02
3 800 000	SVENSK EXPORTKREDIT AB 3.375% 30/08/2030	EUR	3 976 865	4 365 283	0.27
1 650 000	SVERIGES SAKERSTALLDA OBLIGATIONER AB 0.375% 05/06/2029	EUR	1 456 204	1 598 429	0.10
50 000	TELSTRA CORP LTD - 144A - 3.125% 07/04/2025	USD	48 212	48 858	0.00
15 000	T-MOBILE USA INC 1.5% 15/02/2026	USD	13 623	13 982	0.00
15 000	TOTAL SYSTEM SERVICES 4.8% 01/04/2026	USD	14 503	14 888	0.00
6 500 000	TRATON FINANCE LUXEMBOURG SA 4% 16/09/2025	EUR	6 818 663	7 217 921	0.45
274 000	UNICREDIT BANK AG 0.01% 10/03/2031	EUR	224 845	250 411	0.02
400 000	UNICREDIT BANK AG 2.625% 27/04/2028	EUR	408 838	441 511	0.03
300 000	UNICREDIT BANK AUSTRIA AG 0.25% 04/06/2027	EUR	282 137	304 055	0.02
5 718 000	UNICREDIT BANK GMBH 3% 17/05/2027	EUR	5 945 089	6 370 773	0.40
213 000	UNICREDIT SPA 0.85% 19/01/2031	EUR	182 355	194 451	0.01
3 516 000	UNICREDIT SPA 3.375% 31/01/2027	EUR	3 713 997	3 933 625	0.24
205 000	UNILEVER FINANCE NETHERLANDS BV 3.25% 23/02/2031	EUR	209 631	231 909	0.01
36 000	UNITED PARCEL SERVICE INC 3.9% 01/04/2025	USD	35 153	35 609	0.00
20 000	UNITEDHEALTH GROUP INC 1.25% 15/01/2026	USD	18 303	18 746	0.00
25 000	UNITEDHEALTH GROUP INC 5% 15/10/2024	USD	24 879	24 984	0.00
10 000	VERIZON COMMUNICATIONS INC 2.625% 15/08/2026	USD	9 220	9 535	0.00
10 000	VISA INC 2.75% 15/09/2027	USD	9 097	9 529	0.00
70 000	WALMART INC 4% 15/04/2026	USD	68 216	69 644	0.00
20 000	WALT DISNEY CO 1.75% 30/08/2024	USD	19 374	19 529	0.00
10 000	WELLS FARGO & CO FRN 30/10/2030	USD	8 202	8 892	0.00
60 000	WILLIAMS COS INC 5.4% 02/03/2026	USD	59 351	60 650	0.00
1 200 000	WL BANK AG WESTFAELISCHE LANDSCHAFT BODENKREDITBANK 0.875% 18/01/2030	EUR	1 087 608	1 195 580	0.07
50 000	WOODSIDE FINANCE LTD - REGS - 3.7% 15/09/2026	USD	46 870	48 099	0.00
25 000	WPP FINANCE 2010 3.75% 19/09/2024	USD	24 342	24 589	0.00
15 000	WRKCO INC 3.75% 15/03/2025	USD	14 542	14 720	0.00
58 000	WURTH FINANCE INTERNATIONAL BV 0.75% 22/11/2027	EUR	57 272	59 229	0.00
500 000	3M CO 2% 14/02/2025	USD	475 433	481 750	0.03
20 000	3M CO 2.65% 15/04/2025	USD	19 069	19 392	0.00
Total Bonds			199 784 502	213 911 849	13.03
Supranationals, Governments and Local Public Authorities, Debt Instruments					
5 100 000	ACTION LOGEMENT SERVICES 0.375% 05/10/2031	EUR	4 204 523	4 713 898	0.29

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
600 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC - EMTN - 0.25% 21/07/2026	EUR	581 628	622 791	0.04
300 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0% 28/10/2027	EUR	276 520	299 826	0.02
100 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0.125% 29/09/2031	EUR	80 288	90 127	0.01
200 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0.5% 25/05/2030	EUR	173 907	192 563	0.01
2 100 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 1.125% 02/03/2037	EUR	1 566 265	1 829 112	0.11
2 500 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 2.25% 28/05/2026	EUR	2 559 616	2 727 685	0.17
5 800 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 3.5% 25/02/2033	EUR	6 012 735	6 728 984	0.41
2 200 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 3.75% 20/09/2038	EUR	2 239 452	2 597 260	0.16
100 000	AGENCE FRANCAISE DE DEVELOPPEMENT 1.5% 31/10/2034	EUR	84 533	96 626	0.01
100 000	AGENCE FRANCAISE DE DEVELOPPEMENT 2.25% 27/05/2025	EUR	103 468	109 203	0.01
4 000 000	BPIFRANCE SACA 3% 10/09/2026	EUR	4 182 196	4 461 328	0.27
4 400 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 0% 25/02/2028	EUR	4 031 115	4 385 690	0.27
4 400 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 0% 25/05/2031	EUR	3 593 451	4 021 447	0.25
4 100 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 0.45% 19/01/2032	EUR	3 399 841	3 825 112	0.23
2 500 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 0.6% 25/11/2029	EUR	2 340 509	2 472 814	0.15
2 464 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 2.375% 25/01/2024	EUR	2 597 151	2 719 517	0.17
23 700 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 3% 25/11/2031	EUR	25 355 787	26 887 856	1.64
400 000	CAISSE DES DEPOTS ET CONSIGNATIONS 0.75% 18/09/2028	EUR	372 931	406 661	0.02
2 300 000	COMMUNAUTE FRANCAISE DE BELGIQUE 0% 22/06/2029	EUR	2 008 436	2 203 469	0.13
3 500 000	COMMUNAUTE FRANCAISE DE BELGIQUE 0.25% 23/01/2030	EUR	3 033 970	3 346 609	0.20
6 500 000	COMMUNAUTE FRANCAISE DE BELGIQUE 1.625% 03/05/2032	EUR	5 825 334	6 532 353	0.40
3 000 000	COMMUNAUTE FRANCAISE DE BELGIQUE 3.75% 22/06/2033	EUR	3 135 378	3 511 693	0.21
870 000	CORP ANDINA DE FOMENTO 4.5% 07/03/2028	EUR	930 147	1 003 235	0.06
1 539 000	ESTONIA GOVERNMENT INTERNATIONAL BOND 4% 12/10/2032	EUR	1 829 911	1 832 627	0.11
646 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.05% 17/10/2029	EUR	564 276	621 941	0.04
5 220 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.4% 26/01/2026	EUR	5 182 676	5 520 572	0.34
2 280 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.625% 16/10/2026	EUR	2 233 861	2 395 619	0.15
25 549 000	EUROPEAN FINANCIAL STABILITY FACILITY 2.375% 11/04/2028	EUR	26 062 161	28 188 836	1.72
17 000	EUROPEAN FINANCIAL STABILITY FACILITY 2.75% 17/08/2026	EUR	17 722	18 897	0.00
111 000	EUROPEAN UNION 0% 04/03/2026	EUR	109 275	116 583	0.01
66 000	EUROPEAN UNION 0% 04/10/2030	EUR	55 773	61 963	0.00
120 000	EUROPEAN UNION 3% 04/09/2026	EUR	126 249	134 642	0.01
100 000	FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO FTA 0.05% 17/09/2024	EUR	102 030	107 695	0.01
300 000	FREE HANSEATIC CITY OF BREMEN 0.45% 15/03/2029	EUR	273 624	299 356	0.02
800 000	INSTITUTO DE CREDITO OFICIAL 3.05% 31/10/2027	EUR	897 072	896 446	0.05
1 000	ITALY BTPS 0% 01/05/2031	EUR	813	867	0.00
1 734 360	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2024	EUR	1 823 708	1 910 324	0.12
1 033 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2025	EUR	1 045 875	1 100 663	0.07
4 977 692	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2026	EUR	4 851 572	5 160 223	0.31
1 087 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2027	EUR	1 016 643	1 099 130	0.07
3 043 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2029	EUR	2 601 075	2 874 831	0.18
2 039 859	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2031	EUR	1 574 404	1 776 796	0.11
1 616 137	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2024	EUR	1 668 313	1 755 862	0.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 813 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2025	EUR	2 798 037	2 959 553	0.18
2 343 024	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2026	EUR	2 238 934	2 402 102	0.15
2 023 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2027	EUR	1 853 209	2 013 956	0.12
1 494 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2028	EUR	1 308 557	1 437 535	0.09
6 951 549	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2029	EUR	5 811 303	6 454 147	0.39
689 921	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2031	EUR	518 336	586 734	0.04
1 300 033	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2032	EUR	920 730	1 053 509	0.06
3 383 414	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2033	EUR	2 260 025	2 620 914	0.16
2 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2024	EUR	2 083	2 150	0.00
882 717	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2025	EUR	868 577	923 355	0.06
882 625	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2028	EUR	763 837	839 478	0.05
1 171 873	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2030	EUR	919 116	1 033 485	0.06
40 366 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	50 680 078	51 909 179	3.15
1 009	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/02/2033	EUR	752	802	0.00
830 934	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2026	EUR	788 125	849 802	0.05
721 142	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2027	EUR	683 270	715 331	0.04
649 382	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2029	EUR	537 976	599 330	0.04
3 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	3 719	3 870	0.00
47 000 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/11/2024	JPY	314 778	333 537	0.02
1 000 000	LAND BERLIN 0.625% 05/02/2029	EUR	923 954	1 009 473	0.06
2 580 000	LAND BERLIN 1.25% 01/06/2028	EUR	2 496 798	2 709 378	0.17
3 000 000	MINISTERIES VAN DE VLAAMSE GEMEENSCHAP 0.01% 23/06/2027	EUR	2 815 215	3 037 235	0.19
600 000	MINISTERIES VAN DE VLAAMSE GEMEENSCHAP 0.375% 13/10/2026	EUR	599 884	621 843	0.04
100 000	REGION OF ILE DE FRANCE 0.1% 02/07/2030	EUR	84 094	93 377	0.01
500 000	REGION OF ILE DE FRANCE 0.625% 23/04/2027	EUR	479 940	517 368	0.03
1 000 000	REGION OF ILE DE FRANCE 2.9% 30/04/2031	EUR	1 007 179	1 114 735	0.07
100 000	SFIL SA 0.25% 01/12/2031	EUR	86 974	90 906	0.01
5 700 000	SFIL SA 1.5% 05/03/2032	EUR	5 108 038	5 721 760	0.35
1 189 286	SLOVAKIA GOVERNMENT BOND 3.375% 15/11/2024	EUR	1 268 813	1 314 980	0.08
118 000	SLOVENIA GOVERNMENT BOND 0% 12/02/2031	EUR	107 509	107 109	0.01
588 000	SLOVENIA GOVERNMENT BOND 0.125% 01/07/2031	EUR	537 042	535 320	0.03
4 347 000	SLOVENIA GOVERNMENT BOND 1% 06/03/2028	EUR	4 497 214	4 500 401	0.27
4 463 000	SLOVENIA GOVERNMENT BOND 1.25% 22/03/2027	EUR	4 687 968	4 710 123	0.29
1 000	SLOVENIA GOVERNMENT BOND 2.125% 28/07/2025	EUR	1 079	1 092	0.00
4 800 000	SOCIETE DU GRAND PARIS EPIC 3.7% 25/05/2053	EUR	4 490 430	5 547 552	0.34
991 576	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2033	EUR	729 150	825 605	0.05
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2033	EUR	11 131	12 698	0.00
100 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2032	EUR	76 902	86 584	0.01
143 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	150 910	150 759	0.01
319 000	STATE OF HESSE 0.125% 25/01/2024	EUR	334 583	351 608	0.02
33 000	STATE OF HESSE 2.875% 04/07/2033	EUR	33 427	37 416	0.00
290 000	STATE OF LOWER SAXONY 0% 11/02/2027	EUR	275 831	296 764	0.02
12 700 000	STATE OF LOWER SAXONY 0.01% 13/08/2030	EUR	10 771 104	11 931 571	0.73
1 510 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0% 15/01/2029	EUR	1 349 732	1 476 032	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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
800 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.2% 09/04/2030	EUR	696 276	769 526	0.05
1 110 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.2% 31/03/2027	EUR	1 057 828	1 139 656	0.07
19 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.6% 04/06/2041	EUR	11 859	14 275	0.00
88 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.55% 16/06/2048	EUR	59 572	73 086	0.00
3 168 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 2.9% 07/06/2033	EUR	3 208 388	3 590 309	0.22
37 774 661	UK TREA BONDS GROIP INC FRN 10/08/2041	GBP	52 932 222	58 428 380	3.55
20 100 000	UNEDIC ASSEO 0.01% 25/05/2031	EUR	16 516 224	18 482 830	1.13
2 500 000	UNEDIC ASSEO 0.25% 16/07/2035	EUR	1 793 788	2 085 717	0.13
800 000	UNEDIC ASSEO 0.5% 20/03/2029	EUR	729 363	799 890	0.05
100 000	UNEDIC ASSEO 1.25% 28/03/2027	EUR	98 602	106 054	0.01
34 675 026	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	40 882 212	41 045 213	2.50
59 446 320	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	49 496 142	49 217 000	2.99
32 436 922	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	22 893 614	25 092 556	1.53
25 789 080	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	25 674 445	25 534 738	1.56
49 202 651	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	51 145 894	55 283 757	3.36
15 398 374	UNITED KINGDOM GILT 3.25% 31/01/2033	GBP	18 084 127	19 208 301	1.17
53 901 855	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	58 687 603	62 613 439	3.81
18 380 032	UNITED KINGDOM GILT 3.75% 22/10/2053	GBP	17 746 432	21 891 138	1.33
7 879 249	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2026	GBP	14 579 740	14 639 378	0.89
34 219 354	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2034	GBP	68 619 656	74 623 140	4.54
286 298 367	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2051	GBP	322 537 997	373 915 221	22.77
89 734 358	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2052	GBP	132 992 958	147 039 129	8.95
5 832 456.49	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/07/2030	GBP	25 226 191	26 076 798	1.59
38 890 200	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	31 107 602	32 212 023	1.96
3 194 400	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	2 660 960	2 654 347	0.16
23 672 100	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	17 143 779	17 030 966	1.04
34 376 500	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2032	USD	30 557 486	31 505 525	1.92
27 892 400	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	24 982 220	25 865 843	1.58
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 279 045 737	1 396 138 425	85.07
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 478 830 239	1 610 050 274	98.10
Total Investments			1 478 830 239	1 610 050 274	98.10

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Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	85.07	United Kingdom	60.64
Banks	7.74	France	9.20
Investment Banking and Brokerage Services	2.64	United States of America	6.98
Finance and Credit Services	0.66	Italy	6.48
Industrial Transportation	0.60	Germany	5.13
Oil, Gas and Coal	0.30	Luxembourg	2.80
Gas, Water and Multi-utilities	0.27	Belgium	1.54
Beverages	0.22	Spain	1.44
Medical Equipment and Services	0.12	Netherlands	1.28
Pharmaceuticals and Biotechnology	0.11	Finland	0.90
Electronic and Electrical Equipment	0.07	Slovenia	0.60
Electricity	0.05	Sweden	0.36
Personal Care, Drug and Grocery Stores	0.05	Austria	0.30
General Industrials	0.03	Ireland	0.17
Industrial Metals and Mining	0.03	Estonia	0.11
Retailers	0.03	Slovakia	0.08
Software and Computer Services	0.03	Venezuela	0.06
Telecommunications Service Providers	0.03	Japan	0.02
Travel and Leisure	0.02	Australia	0.01
Construction and Materials	0.01		
Personal Goods	0.01		
Technology Hardware and Equipment	0.01		
	98.10		98.10

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 038	ABB LTD	CHF	85 369	121 885	2.54
3 719	ABRDN PLC	GBP	11 250	7 667	0.16
1 732	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	44 154	69 557	1.45
118	ADIDAS AG - REG	EUR	29 206	21 731	0.45
243	ADMIRAL GROUP PLC	GBP	6 983	7 527	0.16
1 379	AKZO NOBEL NV	EUR	102 581	103 176	2.15
370	ALFA LAVAL AB	SEK	10 534	13 407	0.28
224	ALLIANZ SE - REG	EUR	41 957	54 197	1.13
556	ALSTOM SA	EUR	16 729	6 772	0.14
287	AMADEUS IT GROUP SA - A	EUR	14 797	18 621	0.39
70	AMPLIFON SPA	EUR	1 961	2 194	0.05
79	AMUNDI SA	EUR	5 628	4 866	0.10
575	ANHEUSER-BUSCH INBEV SA/NV	EUR	30 254	33 592	0.70
695	ANTOFAGASTA PLC	GBP	11 170	13 470	0.28
460	ASHTREAD GROUP PLC	GBP	24 522	28 995	0.61
12	ASM INTERNATIONAL NV	EUR	3 635	5 639	0.12
281	ASML HOLDING NV	EUR	133 680	191 557	3.99
178	ASSA ABLOY AB	SEK	3 887	4 642	0.10
987	ASTRAZENECA PLC	GBP	96 473	120 733	2.51
1 610	ATLAS COPCO AB	SEK	18 150	25 099	0.52
2 321	ATLAS COPCO AB - B	SEK	21 663	31 148	0.65
140	AUTO TRADER GROUP PLC	GBP	1 177	1 166	0.02
9 054	AVIVA PLC	GBP	39 981	45 419	0.95
2 610	AXA SA	EUR	55 845	76 969	1.61
314	BALOISE HOLDING AG - REG	CHF	45 339	44 515	0.93
13	BANQUE CANTONALE VAUDOISE	CHF	1 146	1 517	0.03
1 039	BARCLAYS PLC	GBP	2 250	1 844	0.04
5 989	BARRATT DEVELOPMENTS PLC	GBP	37 468	38 883	0.81
2	BARRY CALLEBAUT AG - REG	CHF	3 574	3 053	0.06
33	BE SEMICONDUCTOR INDUSTRIES NV	EUR	4 239	4 503	0.09
834	BERKELEY GROUP HOLDINGS PLC	GBP	40 888	45 119	0.94
790	BOLIDEN AB	SEK	27 140	22 318	0.47
426	BUNZL PLC	GBP	11 633	15 682	0.33
681	BURBERRY GROUP PLC	GBP	13 608	11 128	0.23
41	BUREAU VERITAS SA	EUR	953	938	0.02
1	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	11 404	10 853	0.23
67	CHR HANSEN HOLDING A/S	DKK	4 771	5 089	0.11
259	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	7 209	8 407	0.18
432	CLARIANT AG - REG	CHF	6 921	5 771	0.12
258	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	12 689	15 588	0.33
121	COLOPLAST A/S	DKK	14 583	12 531	0.26
641	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	19 948	17 999	0.38
275	COVIVIO SA/FRANCE	EUR	18 466	13 387	0.28
157	CRODA INTERNATIONAL PLC	GBP	13 121	9 150	0.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
431	DASSAULT SYSTEMES SE	EUR	15 079	19 065	0.40
100	DEMANT A/S	DKK	3 369	3 971	0.08
112	DEUTSCHE BOERSE AG	EUR	15 085	20 888	0.44
1 828	DIAGEO PLC	GBP	63 850	60 248	1.26
18	D'IETEREN GROUP	EUR	3 256	3 184	0.07
1 647	DNB BANK ASA	NOK	28 074	31 711	0.66
103	DSM-FIRMENICH AG	EUR	13 604	9 476	0.20
64	DSV A/S	DKK	10 778	10 178	0.21
491	EDENRED SE	EUR	21 832	26 583	0.56
1 916	EDP RENOVAVEIS SA	EUR	35 549	35 494	0.74
290	ELIA GROUP SA/NV	EUR	29 274	32 857	0.69
218	ELISA OYJ	EUR	11 696	9 128	0.19
347	ENAGAS SA	EUR	6 362	5 297	0.11
745	ENTAIN PLC	GBP	13 260	8 547	0.18
687	EPIROC AB - A	SEK	13 347	12 478	0.26
123	EPIROC AB - B	SEK	2 082	1 949	0.04
100	EQT AB	SEK	2 811	2 560	0.05
201	FINECOBANK BANCA FINECO SPA	EUR	3 103	2 731	0.06
109	FLUTTER ENTERTAINMENT PLC	EUR	14 728	17 440	0.36
234	GEA GROUP AG	EUR	8 178	8 819	0.18
97	GEBERIT AG - REG	CHF	52 486	56 236	1.17
338	GECINA SA	EUR	36 376	37 214	0.78
34	GENMAB A/S	DKK	9 459	9 829	0.21
1 510	GETLINK SE - REG	EUR	24 934	25 013	0.52
16	GIVAUDAN SA - REG	CHF	61 476	59 959	1.25
649	GJENSIDIGE FORSIKRING ASA	NOK	10 583	10 847	0.23
2 339	GSK PLC	GBP	38 687	39 144	0.82
1 462	H & M HENNES & MAURITZ AB - B	SEK	20 412	23 195	0.48
687	HALMA PLC	GBP	17 688	18 108	0.38
102	HENKEL AG & CO KGAA	EUR	7 436	6 628	0.14
114	HENKEL AG & CO KGAA - PFD	EUR	9 193	8 306	0.17
22	HERMES INTERNATIONAL SCA	EUR	41 839	42 214	0.88
2 293	HSBC HOLDINGS PLC	GBP	13 588	16 816	0.35
1 906	HUSQVARNA AB - B	SEK	14 400	14 207	0.30
900	INDUSTRIA DE DISENO TEXTIL SA	EUR	24 572	35 487	0.74
85	INDUTRADE AB	SEK	1 710	1 999	0.04
1 079	INFINEON TECHNOLOGIES AG - REG	EUR	31 598	40 786	0.85
3 859	INFORMA PLC	GBP	22 014	34 789	0.73
165	INTERCONTINENTAL HOTELS GROUP PLC	GBP	8 604	13 500	0.28
58	INTERTEK GROUP PLC	GBP	3 358	2 842	0.06
269	JULIUS BAER GROUP LTD	CHF	13 181	13 642	0.28
159	KBC GROUP NV	EUR	9 851	9 336	0.19
50	KERING SA	EUR	29 676	19 950	0.42
5	KERRY GROUP PLC	EUR	391	393	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 690	KESKO OYJ - B	EUR	76 032	48 218	1.01
3 020	KINGFISHER PLC	GBP	11 087	8 479	0.18
176	KINGSPAN GROUP PLC	EUR	12 022	13 798	0.29
578	KLEPIERRE SA	EUR	11 033	14 265	0.30
102	KONE OYJ - B	EUR	4 160	4 606	0.10
50	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	12 604	15 586	0.33
83	LEG IMMOBILIEN SE	EUR	9 923	6 584	0.14
329	LEGRAND SA	EUR	27 771	30 959	0.65
5 897	LLOYDS BANKING GROUP PLC	GBP	3 244	3 247	0.07
124	LOGITECH INTERNATIONAL SA - REG	CHF	9 116	10 638	0.22
209	LONDON STOCK EXCHANGE GROUP PLC	GBP	17 906	22 368	0.47
48	LONZA GROUP AG - REG	CHF	24 376	18 261	0.38
161	L'OREAL SA	EUR	53 840	72 555	1.52
133	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	98 371	97 568	2.04
99	MERCK KGAA	EUR	14 627	14 266	0.30
791	METSO OYJ	EUR	8 096	7 253	0.15
185	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	42 534	69 394	1.45
92	NEXI SPA	EUR	855	681	0.01
257	NEXT PLC	GBP	21 586	24 076	0.50
2 154	NIBE INDUSTRIER AB - B	SEK	16 926	13 699	0.29
443	NN GROUP NV	EUR	17 352	15 837	0.33
3 384	NOKIA OYJ	EUR	12 366	10 328	0.22
7 459	NORDEA BANK ABP	EUR	76 808	83 735	1.75
831	NOVARTIS AG - REG	CHF	67 306	75 860	1.58
1 872	NOVO NORDISK A/S	DKK	64 107	175 307	3.65
317	NOVOZYMES A/S - B	DKK	16 616	15 781	0.33
309	ORION OYJ - B	EUR	11 259	12 134	0.25
387	ORKLAASA	NOK	2 839	2 720	0.06
240	ORSTED AS	DKK	29 856	12 051	0.25
54	PANDORA A/S	DKK	4 142	6 760	0.14
245	PERNOD RICARD SA	EUR	42 106	39 139	0.82
1 260	PROSUS NV	EUR	38 805	34 001	0.71
604	PUMA SE	EUR	46 823	30 514	0.64
395	RECKITT BENCKISER GROUP PLC	GBP	28 298	24 706	0.52
3 950	REDEIA CORP SA	EUR	64 153	58 895	1.23
1 188	RELX PLC	GBP	26 219	42 637	0.89
44	REMY COINTREAU SA	EUR	6 514	5 060	0.11
2 495	RENTOKIL INITIAL PLC	GBP	13 368	12 692	0.27
147	SAGAX AB	SEK	2 775	3 663	0.08
1 258	SAGE GROUP PLC	GBP	10 060	17 022	0.36
237	SAMPO OYJ	EUR	2 569	9 388	0.20
1 191	SANDVIK AB	SEK	23 077	23 333	0.49
639	SANOFI SA	EUR	58 857	57 357	1.20

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
571	SAP SE	EUR	61 971	79 643	1.66
10	SARTORIUS AG (ISIN DE0007165631)	EUR	2 955	3 332	0.07
500	SCHNEIDER ELECTRIC SE	EUR	57 638	90 890	1.90
1 129	SCHRODERS PLC	GBP	7 394	5 601	0.12
2 566	SEGRO PLC	GBP	33 640	26 248	0.55
101	SGS SA	CHF	9 623	7 881	0.16
956	SIEMENS AG - REG	EUR	125 021	162 443	3.38
154	SIKA AG	CHF	41 142	45 337	0.95
1 713	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	17 565	21 358	0.45
523	SKF AB - B	SEK	10 335	9 457	0.20
1 037	SMITHS GROUP PLC	GBP	18 184	21 104	0.44
47	SONOVA HOLDING AG	CHF	12 487	13 872	0.29
190	SPIRAX-SARCO ENGINEERING PLC	GBP	25 130	23 033	0.48
451	ST JAMES'S PLACE PLC	GBP	6 932	3 558	0.07
612	STMICROELECTRONICS NV	EUR	19 204	27 690	0.58
177	STRAUMANN HOLDING AG	CHF	22 060	25 816	0.54
864	SVENSKA CELLULOSA AB SCA - B	SEK	11 607	11 727	0.24
965	SVENSKA HANDELSBANKEN AB	SEK	8 033	9 487	0.20
28	SWISS LIFE HOLDING AG - REG	CHF	11 171	17 588	0.37
594	SWISS PRIME SITE AG - REG	CHF	55 093	57 407	1.20
245	SWISS RE AG	CHF	18 792	24 919	0.52
168	SWISSCOM AG - REG	CHF	83 572	91 436	1.91
95	SYMRISE AG	EUR	10 089	9 466	0.20
14 116	TAYLOR WIMPEY PLC	GBP	22 684	23 954	0.50
3 006	TELE2 AB	SEK	33 864	23 368	0.49
63	TEMENOS AG - REG	CHF	6 607	5 300	0.11
11 182	TERNA - RETE ELETTRICA NAZIONALE	EUR	73 015	84 469	1.76
92	TRYG A/S	DKK	1 880	1 813	0.04
1 234	UBS GROUP AG	CHF	15 034	34 643	0.72
77	UCB SA	EUR	6 378	6 075	0.13
2 025	UMICORE SA	EUR	64 578	50 423	1.05
597	UPM-KYMMENE OYJ	EUR	18 492	20 334	0.42
13	VAT GROUP AG	CHF	5 570	5 894	0.12
469	VERBUND AG	EUR	35 507	39 419	0.82
2 931	VESTAS WIND SYSTEMS A/S	DKK	78 133	84 259	1.76
335	VOLVO AB	SEK	5 878	8 035	0.17
415	VOLVO AB - B	SEK	7 221	9 756	0.20
2 402	WARTSILA OYJ ABP	EUR	26 734	31 526	0.66
53	WOLTERS KLUWER NV	EUR	4 754	6 821	0.14
222	WORLDLINE SA	EUR	13 364	3 479	0.07
899	WPP PLC	GBP	8 688	7 812	0.16
133	ZALANDO SE	EUR	7 717	2 853	0.06
118	ZURICH INSURANCE GROUP AG	CHF	40 729	55 795	1.17

**MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS
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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 340	3I GROUP PLC	GBP	16 938	37 437	0.78
Total Shares			4 233 552	4 759 527	99.40
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			4 233 552	4 759 527	99.40
Total Investments			4 233 552	4 759 527	99.40

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	11.37	United Kingdom	17.63
Non-life Insurance	7.41	Switzerland	17.40
Technology Hardware and Equipment	6.55	France	14.47
Personal Goods	6.32	Germany	11.27
Industrial Engineering	6.20	Netherlands	8.13
Electricity	5.87	Denmark	7.05
Chemicals	4.97	Sweden	5.99
Construction and Materials	4.25	Spain	5.04
General Industrials	4.13	Finland	4.94
Banks	3.80	Belgium	2.83
Software and Computer Services	3.63	Italy	1.88
Beverages	3.21	Norway	0.95
Investment Banking and Brokerage Services	3.13	Austria	0.82
Electronic and Electrical Equipment	2.70	Ireland	0.66
Telecommunications Service Providers	2.59	Isle of Man	0.18
Household Goods and Home Construction	2.57	Jersey	0.16
Industrial Transportation	2.04		
Retailers	2.03		99.40
Media	1.95		
Real Estate Investment Trusts	1.90		
Personal Care, Drug and Grocery Stores	1.77		
Alternative Energy	1.76		
Life Insurance	1.72		
Industrial Support Services	1.46		
Real Estate Investment and Services	1.41		
Medical Equipment and Services	1.29		
Industrial Metals and Mining	0.94		
Travel and Leisure	0.82		
Food Producers	0.66		
Industrial Materials	0.42		
Telecommunications Equipment	0.22		
Automobiles and Parts	0.18		
Gas, Water and Multi-utilities	0.11		
Aerospace and Defense	0.02		
	99.40		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
201 113	ABN AMRO BANK NV	EUR	2 738 154	2 733 126	0.17
17 209	ACKERMANS & VAN HAAREN NV	EUR	2 603 752	2 732 789	0.17
86 051	ADIDAS AG - REG	EUR	17 441 797	15 847 152	0.99
25 670	AENA SME SA	EUR	3 209 470	4 212 447	0.26
51 340	AERCAP HOLDINGS NV	USD	3 081 013	3 454 116	0.22
14 202	AEROPORTS DE PARIS SA	EUR	1 661 351	1 664 474	0.10
31 464	AGEAS SA/NV	EUR	1 246 604	1 236 850	0.08
1 058 034	AIB GROUP PLC	EUR	3 916 842	4 105 172	0.26
115 229	AKZO NOBEL NV	EUR	9 480 229	8 621 434	0.54
163 355	ALLIANZ SE - REG	EUR	36 716 624	39 523 742	2.48
163 684	AMADEUS IT GROUP SA - A	EUR	9 514 438	10 619 818	0.67
32 988	AMPLIFON SPA	EUR	961 725	1 033 844	0.06
43 645	ANDRITZ AG	EUR	2 341 012	2 461 578	0.15
16 053	ARGENX SE	EUR	6 624 791	5 514 206	0.35
22 241	ASM INTERNATIONAL NV	EUR	6 556 412	10 452 158	0.66
133 488	ASML HOLDING NV	EUR	76 117 283	90 998 769	5.71
599 523	AXA SA	EUR	16 213 267	17 679 933	1.11
62 221	AZELIS GROUP NV	EUR	1 413 069	1 380 062	0.09
101 185	BANCA MEDIOLANUM SPA	EUR	829 979	863 513	0.05
2 429 869	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	13 131 514	19 988 102	1.25
6 335 415	BANCO SANTANDER SA	EUR	19 463 890	23 944 701	1.50
31 408	BAWAG GROUP AG	EUR	1 368 163	1 506 956	0.09
67 820	BAYERISCHE MOTOREN WERKE AG	EUR	7 590 555	6 834 900	0.43
13 929	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	1 451 373	1 252 914	0.08
24 494	BEIERSDORF AG	EUR	2 518 246	3 323 836	0.21
47 023	BIOMERIEUX	EUR	4 723 981	4 730 514	0.30
40 791	BIONTECH SE - ADR	USD	4 041 079	3 897 236	0.24
808 953	BNP PARIBAS SA	EUR	42 758 567	50 632 367	3.17
578 170	BOLLORE SE	EUR	2 922 575	3 269 551	0.20
118 670	BRENNTAG SE	EUR	8 298 638	9 875 717	0.62
179 870	BUREAU VERITAS SA	EUR	4 458 849	4 113 627	0.26
8 400	CA IMMOBILIEN ANLAGEN AG	EUR	252 001	272 580	0.02
1 569 992	CAIXABANK SA	EUR	4 907 802	5 849 790	0.37
69 406	CAPGEMINI SE	EUR	11 635 471	13 100 383	0.82
23 719	CARL ZEISS MEDITEC AG	EUR	2 321 465	2 344 386	0.15
638 240	CARREFOUR SA	EUR	10 630 051	10 572 446	0.66
233 478	CELLNEX TELECOM SAU	EUR	9 732 998	8 325 825	0.52
19 329	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	673 725	542 758	0.03
288 606	CREDIT AGRICOLE SA	EUR	3 074 249	3 709 164	0.23
70 435	DAIMLER TRUCK HOLDING AG	EUR	2 323 154	2 396 199	0.15
231 494	DANONE SA	EUR	12 947 370	13 584 068	0.85
241 383	DASSAULT SYSTEMES SE	EUR	9 267 604	10 677 577	0.67
246 678	DELIVERY HERO SE	EUR	9 564 635	6 169 417	0.39
490 186	DEUTSCHE BANK AG - REG	EUR	4 719 821	6 060 660	0.38

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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)					
67 198	DEUTSCHE BOERSE AG	EUR	10 144 108	12 532 427	0.79
957 415	DEUTSCHE POST AG - REG	EUR	41 540 399	42 944 850	2.69
1 655 607	DEUTSCHE TELEKOM AG - REG	EUR	29 080 307	36 009 452	2.26
36 943	DR ING HC F PORSCHE AG	EUR	3 608 269	2 951 746	0.18
75 300	DSM-FIRMENICH AG	EUR	10 366 677	6 927 600	0.43
162 343	EDENRED SE	EUR	8 339 797	8 789 250	0.55
101 114	EDP RENOVAVEIS SA	EUR	1 986 262	1 873 137	0.12
38 874	ELIA GROUP SA/NV	EUR	4 460 518	4 404 424	0.28
36 865	ELISA OYJ	EUR	1 785 074	1 543 538	0.10
829 651	E.ON SE	EUR	8 677 984	10 080 260	0.63
146 554	ERSTE GROUP BANK AG	EUR	4 706 959	5 382 928	0.34
36 766	ESSILORLUXOTTICA SA	EUR	6 349 931	6 676 706	0.42
33 366	EUROFINS SCIENTIFIC SE	EUR	2 979 068	1 967 927	0.12
94 917	FERRARI NV	EUR	20 208 629	28 968 668	1.82
125 730	FERROVIAL SE	EUR	3 693 132	4 151 605	0.26
313 967	FINECOBANK BANCA FINECO SPA	EUR	4 475 247	4 265 242	0.27
65 724	FRESENIUS SE & CO KGAA	EUR	1 686 745	1 844 873	0.12
29 412	GLOBANT SA	USD	5 494 563	6 336 367	0.40
98 911	GRIFOLS SA	EUR	1 183 612	1 528 670	0.10
91 081	GRIFOLS SA	USD	779 897	953 149	0.06
36 165	GROUPE BRUXELLES LAMBERT NV	EUR	2 841 552	2 575 671	0.16
3 789	HAPAG-LLOYD AG	EUR	820 182	511 515	0.03
26 252	HERMES INTERNATIONAL SCA	EUR	34 465 832	50 372 337	3.16
955 820	IBERDROLA SA	EUR	10 269 116	11 345 583	0.71
78 391	ICON PLC	USD	15 919 050	20 087 938	1.26
889 517	INDUSTRIA DE DISENO TEXTIL SA	EUR	26 099 511	35 073 655	2.20
513 750	INFINEON TECHNOLOGIES AG - REG	EUR	17 611 908	19 419 750	1.22
445 062	ING GROEP NV	EUR	4 979 708	6 019 909	0.38
10 633 652	INTESA SANPAOLO SPA	EUR	24 241 120	28 110 059	1.76
39 360	JDE PEET'S NV	EUR	1 049 095	958 810	0.06
284 887	JERONIMO MARTINS SGPS SA	EUR	6 857 059	6 563 796	0.41
287 421	KBC GROUP NV	EUR	17 922 373	16 877 361	1.06
80 378	KERING SA	EUR	47 227 148	32 070 822	2.01
65 426	KERRY GROUP PLC	EUR	5 804 448	5 146 409	0.32
309 549	KESKO OYJ - B	EUR	6 906 775	5 548 666	0.35
123 761	KINGSPAN GROUP PLC	EUR	7 601 263	9 702 862	0.61
300 883	KONE OYJ - B	EUR	15 138 307	13 587 876	0.85
774 156	KONINKLIJKE AHOLD DELHAIZE NV	EUR	23 927 027	20 139 668	1.26
1 876 861	KONINKLIJKE KPN NV	EUR	6 072 596	5 852 053	0.37
275 882	LEGRAND SA	EUR	22 438 000	25 960 496	1.63
125 553	L'OREAL SA	EUR	46 314 803	56 580 458	3.55
21 677	L'OREAL SA - PF	EUR	-	9 768 740	0.61
121	LOTUS BAKERIES NV	EUR	789 341	995 830	0.06
3 936	MAYR MELNHOF KARTON AG	EUR	591 801	498 298	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
300 625	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	2 974 551	3 368 503	0.21
258 289	MERCEDES-BENZ GROUP AG	EUR	18 911 390	16 155 977	1.01
34 809	MERCK KGAA	EUR	6 055 625	5 015 977	0.31
202 087	MONCLER SPA	EUR	10 680 035	11 256 246	0.71
17 235	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	5 936 132	6 464 849	0.41
420 318	NEXI SPA	EUR	4 043 320	3 112 875	0.20
64 248	NN GROUP NV	EUR	2 489 923	2 296 866	0.14
2 311 015	NORDEA BANK ABP	SEK	22 289 736	25 890 841	1.62
30 094	ORION OYJ - B	EUR	1 142 559	1 181 791	0.07
292 238	POSTE ITALIANE SPA	EUR	3 065 315	3 002 745	0.19
1 232 766	PROSUS NV	EUR	39 462 251	33 266 191	2.08
165 760	PUBLICIS GROUPE SA	EUR	9 434 294	13 923 840	0.87
92 079	PUMA SE	EUR	6 842 422	4 651 831	0.29
89 393	QIAGEN NV	EUR	3 850 693	3 522 084	0.22
82 058	RAIFFEISEN BANK INTERNATIONAL AG	EUR	1 419 372	1 532 023	0.10
24 425	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	1 091 923	1 192 673	0.07
494 320	REDEIA CORP SA	EUR	8 968 739	7 370 311	0.46
57 560	SAMPO OYJ	EUR	2 181 948	2 279 952	0.14
746 076	SANOFI SA	EUR	65 485 863	66 967 781	4.20
516 678	SAP SE	EUR	56 695 003	72 066 246	4.52
1 118	SARTORIUS AG (ISIN DE0007165607)	EUR	350 308	296 270	0.02
13 480	SARTORIUS AG (ISIN DE0007165631)	EUR	5 202 201	4 491 536	0.28
8 599	SARTORIUS STEDIM BIOTECH	EUR	2 899 972	2 059 461	0.13
360 064	SCHNEIDER ELECTRIC SE	EUR	52 358 012	65 452 433	4.10
189 104	SIEMENS AG - REG	EUR	24 496 505	32 132 552	2.01
141 296	SIEMENS HEALTHINEERS AG	EUR	6 883 322	7 432 170	0.47
505 146	SOCIETE GENERALE SA	EUR	11 625 221	12 136 133	0.76
41 754	SODEXO SA	EUR	3 453 478	4 159 533	0.26
243 590	STMICROELECTRONICS NV	EUR	11 003 214	11 012 704	0.69
218 381	STORA ENSO OYJ - R	EUR	2 387 150	2 735 222	0.17
4 422	STRABAG SE - BR	EUR	164 716	183 071	0.01
71 769	SYMRISE AG	EUR	7 603 606	7 151 063	0.45
5 554 197	TELECOM ITALIA SPA/MILANO	EUR	1 472 229	1 634 045	0.10
3 335 004	TELECOM ITALIA SPA/MILANO - RSP	EUR	867 914	1 010 173	0.06
110 840	TENARIS SA	EUR	1 715 408	1 758 477	0.11
2 495 455	TERNA - RETE ELETTRICA NAZIONALE	EUR	19 401 396	18 850 667	1.18
102 113	UCB SA	EUR	8 326 544	8 056 716	0.50
271 112	UMICORE SA	EUR	7 879 699	6 750 689	0.42
839 621	UNICREDIT SPA	EUR	12 543 867	20 625 290	1.29
243 491	UNIVERSAL MUSIC GROUP NV	EUR	5 156 149	6 284 503	0.39
217 325	UPM-KYMMENE OYJ	EUR	6 676 655	7 402 090	0.46
44 458	VERBUND AG	EUR	3 722 539	3 736 695	0.23
346 040	VINCI SA	EUR	36 817 988	39 344 748	2.47

**MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS
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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
316 620	VONOVIA SE	EUR	8 446 262	9 036 335	0.57
57 291	WAREHOUSES DE PAUW CVA	EUR	1 767 921	1 632 794	0.10
100 574	WOLTERS KLUWER NV	EUR	10 382 010	12 943 874	0.81
Total Shares			1 441 506 161	1 588 841 084	99.57
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 441 506 161	1 588 841 084	99.57
Total Investments			1 441 506 161	1 588 841 084	99.57

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	14.99	France	33.09
Personal Goods	11.32	Germany	24.36
Technology Hardware and Equipment	9.89	Netherlands	16.12
Software and Computer Services	9.15	Spain	8.25
Pharmaceuticals and Biotechnology	6.38	Italy	6.16
Non-life Insurance	4.13	Finland	3.77
Electronic and Electrical Equipment	4.10	Belgium	2.92
Industrial Transportation	3.66	Ireland	2.45
Automobiles and Parts	3.52	Austria	0.98
Telecommunications Service Providers	3.41	Luxembourg	0.63
Construction and Materials	3.35	Switzerland	0.43
Electricity	3.02	Portugal	0.41
Medical Equipment and Services	2.96		
Personal Care, Drug and Grocery Stores	2.89		99.57
Retailers	2.20		
Media	2.08		
General Industrials	2.04		
Chemicals	2.03		
Food Producers	1.61		
Investment Banking and Brokerage Services	1.38		
Industrial Engineering	1.01		
Industrial Support Services	0.83		
Industrial Materials	0.64		
Gas, Water and Multi-utilities	0.63		
Real Estate Investment and Services	0.58		
Life Insurance	0.41		
Consumer Services	0.39		
Aerospace and Defense	0.26		
Travel and Leisure	0.26		
Beverages	0.12		
Health Care Providers	0.12		
Oil, Gas and Coal	0.11		
Real Estate Investment Trusts	0.10		
	99.57		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 113	ABB LTD	CHF	113 262	165 015	0.20
3 437	ABN AMRO BANK NV	EUR	46 794	46 709	0.06
767	ACKERMANS & VAN HAAREN NV	EUR	112 704	121 800	0.15
2 710	ADDTECH AB	SEK	53 996	53 896	0.07
2 916	ADEVINTA ASA	NOK	27 317	29 216	0.04
2 530	ADIDAS AG - REG	EUR	529 494	465 925	0.58
1 452	ADMIRAL GROUP PLC	GBP	46 413	44 973	0.06
635	AENA SME SA	EUR	82 398	104 204	0.13
1 376	AERCAP HOLDINGS NV	USD	80 409	92 576	0.11
354	AEROPORTS DE PARIS SA	EUR	38 473	41 489	0.05
31 380	AIB GROUP PLC	EUR	116 169	121 754	0.15
213	AKER ASA - A	NOK	11 089	12 645	0.02
2 975	AKZO NOBEL NV	EUR	255 263	222 590	0.28
2 289	ALFA LAVAL AB	SEK	75 659	82 945	0.10
4 789	ALLIANZ SE - REG	EUR	1 088 541	1 158 699	1.44
4 148	AMADEUS IT GROUP SA - A	EUR	256 342	269 122	0.33
770	AMPLIFON SPA	EUR	23 641	24 132	0.03
2 822	ANTOFAGASTA PLC	GBP	48 045	54 694	0.07
244	ARGENX SE	EUR	94 322	83 814	0.10
3 648	ASHTREAD GROUP PLC	GBP	216 200	229 939	0.29
333	ASM INTERNATIONAL NV	EUR	101 660	156 493	0.19
4 107	ASML HOLDING NV	EUR	2 279 482	2 799 742	3.47
5 045	ASSA ABLOY AB	SEK	107 464	131 557	0.16
23 801	ASTRAZENECA PLC	GBP	2 490 056	2 911 437	3.60
27 044	ATLAS COPCO AB	SEK	336 577	421 602	0.52
17 006	ATLAS COPCO AB - B	SEK	183 600	228 223	0.28
11 571	AUTO TRADER GROUP PLC	GBP	80 865	96 328	0.12
8 451	AUTOSTORE HOLDINGS LTD	NOK	11 454	15 051	0.02
43 501	AVIVA PLC	GBP	202 536	218 220	0.27
15 780	AXA SA	EUR	401 095	465 352	0.58
1 665	AXFOOD AB	SEK	38 291	40 830	0.05
2 029	AZELIS GROUP NV	EUR	47 070	45 003	0.06
2 674	BANCA MEDIOLANUM SPA	EUR	22 174	22 820	0.03
46 722	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	256 182	384 335	0.48
138 692	BANCO SANTANDER SA	EUR	424 937	524 186	0.65
191 544	BARCLAYS PLC	GBP	361 463	339 918	0.42
14 241	BARRATT DEVELOPMENTS PLC	GBP	98 701	92 458	0.11
1 099	BAWAG GROUP AG	EUR	47 215	52 730	0.07
3 769	BAYERISCHE MOTOREN WERKE AG	EUR	419 795	379 840	0.47
774	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	80 651	69 621	0.09
1 098	BEIERSDORF AG	EUR	112 741	148 999	0.18
2 704	BEIJER REF AB	SEK	31 574	32 766	0.04
805	BIOMERIEUX	EUR	84 392	80 983	0.10
630	BIONTECH SE - ADR	USD	62 324	60 191	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 084	B&M EUROPEAN VALUE RETAIL SA	GBP	78 872	78 120	0.10
18 608	BNP PARIBAS SA	EUR	980 595	1 164 675	1.44
666	BOLIDEN AB	SEK	17 608	18 815	0.02
11 662	BOLLORE SE	EUR	56 404	65 949	0.08
3 274	BRENNTAG SE	EUR	219 037	272 462	0.34
25 299	BT GROUP PLC	GBP	36 070	36 085	0.04
6 210	BUNZL PLC	GBP	190 878	228 607	0.28
9 377	BURBERRY GROUP PLC	GBP	191 827	153 226	0.19
4 975	BUREAU VERITAS SA	EUR	122 757	113 778	0.14
449	CA IMMOBILIEN ANLAGEN AG	EUR	11 921	14 570	0.02
34 962	CAIXABANK SA	EUR	109 859	130 268	0.16
1 455	CAPGEMINI SE	EUR	238 873	274 631	0.34
207	CARL ZEISS MEDITEC AG	EUR	20 501	20 460	0.03
12 753	CARREFOUR SA	EUR	220 917	211 253	0.26
5 966	CASTELLUM AB	SEK	69 647	76 796	0.10
5 210	CELLNEX TELECOM SAU	EUR	217 952	185 789	0.23
298 099	CENTRICA PLC	GBP	332 231	483 845	0.60
6	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	54 170	65 118	0.08
1	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	89 602	109 713	0.14
1 662	CHR HANSEN HOLDING A/S	DKK	111 374	126 235	0.16
2 614	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	117 968	157 955	0.20
1 099	COLOPLAST A/S	DKK	137 364	113 813	0.14
13 379	COMPASS GROUP PLC	GBP	263 337	331 329	0.41
13 367	CONVATEC GROUP PLC	GBP	33 436	37 669	0.05
513	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	17 918	14 405	0.02
9 028	CREDIT AGRICOLE SA	EUR	95 128	116 028	0.14
1 704	CRODA INTERNATIONAL PLC	GBP	141 017	99 304	0.12
3 703	DAIMLER TRUCK HOLDING AG	EUR	104 951	125 976	0.16
5 832	DANONE SA	EUR	326 953	342 222	0.42
1 736	DANSKE BANK A/S	DKK	29 428	42 011	0.05
6 102	DASSAULT SYSTEMES SE	EUR	230 722	269 922	0.33
4 787	DELIVERY HERO SE	EUR	184 961	119 723	0.15
5 883	DEUTSCHE BANK AG - REG	EUR	56 583	72 737	0.09
1 741	DEUTSCHE BOERSE AG	EUR	257 031	324 697	0.40
22 225	DEUTSCHE POST AG - REG	EUR	988 736	996 902	1.24
52 255	DEUTSCHE TELEKOM AG - REG	EUR	979 613	1 136 546	1.41
214	D'IETEREN GROUP	EUR	34 647	37 857	0.05
6 193	DNB BANK ASA	NOK	108 130	119 239	0.15
936	DR ING HC F PORSCHE AG	EUR	92 649	74 786	0.09
1 876	DSM-FIRMENICH AG	EUR	264 600	172 592	0.21
4 530	DSV A/S	DKK	629 350	720 408	0.89
3 950	EDENRED SE	EUR	205 646	213 853	0.27
2 638	EDP RENOVAVEIS SA	EUR	50 778	48 869	0.06
1 805	ELIA GROUP SA/NV	EUR	209 922	204 507	0.25

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
782	ELISA OYJ	EUR	39 921	32 742	0.04
59	EMS-CHEMIE HOLDING AG	CHF	55 116	43 217	0.05
21 114	E.ON SE	EUR	216 100	256 535	0.32
7 436	EPIROC AB - A	SEK	131 284	135 060	0.17
4 159	EPIROC AB - B	SEK	64 117	65 901	0.08
3 319	EQT AB	SEK	80 146	84 969	0.11
4 420	ERSTE GROUP BANK AG	EUR	135 238	162 347	0.20
1 147	ESSILORLUXOTTICA SA	EUR	198 125	208 295	0.26
5 512	ESSITY AB	SEK	135 625	123 782	0.15
171	EUROFINS SCIENTIFIC SE	EUR	16 002	10 086	0.01
2 489	EVONIK INDUSTRIES AG	EUR	43 383	46 047	0.06
11 931	EXPERIAN PLC	GBP	394 537	440 864	0.55
1 722	FASTIGHETS AB BALDER - B	SEK	8 819	11 063	0.01
2 551	FERRARI NV	EUR	516 890	778 565	0.97
4 583	FERROVIAL SE	EUR	133 578	151 331	0.19
8 257	FINECOBANK BANCA FINECO SPA	EUR	117 458	112 171	0.14
3 973	FORTNOX AB	SEK	16 895	21 513	0.03
460	FRESENIUS MEDICAL CARE AG	EUR	20 134	17 462	0.02
2 486	FRESENIUS SE & CO KGAA	EUR	65 553	69 782	0.09
25 951	FRONTLINE PLC	NOK	459 016	469 355	0.58
218	GEBERIT AG - REG	CHF	104 550	126 387	0.16
1 832	GETINGE AB - B	SEK	37 318	36 912	0.05
83	GIVAUDAN SA - REG	CHF	303 636	311 038	0.39
747	GLOBANT SA	USD	141 017	160 930	0.20
1 546	GOLAR LNG LTD	USD	33 013	32 175	0.04
1 268	GRIFOLS SA	EUR	14 886	19 597	0.02
1 102	GRIFOLS SA	USD	9 252	11 532	0.01
609	GROUPE BRUXELLES LAMBERT NV	EUR	44 274	43 373	0.05
55 546	GSK PLC	GBP	963 857	929 581	1.15
14 175	H & M HENNES & MAURITZ AB - B	SEK	221 033	224 890	0.28
38 290	HAFNIA LTD	NOK	219 894	239 600	0.30
45 164	HALEON PLC	GBP	166 189	167 642	0.21
1 810	HALMA PLC	GBP	53 494	47 707	0.06
110	HANNOVER RUECK SE - REG	EUR	21 379	23 793	0.03
100	HAPAG-LLOYD AG	EUR	24 727	13 500	0.02
205	HENKEL AG & CO KGAA	EUR	13 223	13 321	0.02
535	HENKEL AG & CO KGAA - PFD	EUR	39 194	38 980	0.05
627	HERMES INTERNATIONAL SCA	EUR	773 997	1 203 088	1.49
2 188	HEXPOL AB	SEK	21 859	23 978	0.03
881	HOLMEN AB	SEK	40 550	33 689	0.04
213 694	HSBC HOLDINGS PLC	GBP	1 128 878	1 567 163	1.94
3 293	HUSQVARNA AB - B	SEK	28 042	24 546	0.03
38 579	IBERDROLA SA	EUR	434 936	457 933	0.57
1 897	ICON PLC	USD	398 646	486 112	0.60

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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)					
21 012	INDUSTRIA DE DISENO TEXTIL SA	EUR	602 897	828 503	1.03
680	INDUSTRIVARDEN AB - A	SEK	17 967	20 090	0.02
652	INDUSTRIVARDEN AB - C	SEK	17 207	19 228	0.02
2 436	INDUTRADE AB	SEK	47 900	57 287	0.07
4 717	INFINEON TECHNOLOGIES AG - REG	EUR	183 561	178 303	0.22
22 616	INFORMA PLC	GBP	154 177	203 885	0.25
1 085	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	10 389	12 423	0.02
10 937	ING GROEP NV	EUR	116 525	147 934	0.18
1 137	INTERCONTINENTAL HOTELS GROUP PLC	GBP	71 997	93 028	0.12
1 370	INTERTEK GROUP PLC	GBP	68 089	67 129	0.08
230 679	INTESA SANPAOLO SPA	EUR	523 977	609 800	0.76
702	INVESTMENT AB LATOUR - B	SEK	16 489	16 540	0.02
32 612	INVESTOR AB - B	SEK	611 548	684 024	0.85
30 775	J SAINSBURY PLC	GBP	91 574	107 467	0.13
34 949	JD SPORTS FASHION PLC	GBP	57 903	66 930	0.08
671	JDE PEET'S NV	EUR	18 291	16 346	0.02
7 850	JERONIMO MARTINS SGPS SA	EUR	182 837	180 864	0.22
5 799	KBC GROUP NV	EUR	366 205	340 517	0.42
1 980	KERING SA	EUR	1 091 402	790 020	0.98
1 689	KERRY GROUP PLC	EUR	150 963	132 857	0.16
6 809	KESKO OYJ - B	EUR	168 368	122 051	0.15
25 991	KINGFISHER PLC	GBP	70 176	72 975	0.09
3 076	KINGSPAN GROUP PLC	EUR	197 240	241 158	0.30
1 832	KINNEVIK AB - B	SEK	47 324	17 789	0.02
6 852	KONE OYJ - B	EUR	373 245	309 436	0.38
18 864	KONINKLIJKE AHOLD DELHAIZE NV	EUR	583 541	490 747	0.61
39 744	KONINKLIJKE KPN NV	EUR	128 605	123 922	0.15
867	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	225 868	270 256	0.34
10 152	LAND SECURITIES GROUP PLC	GBP	74 990	82 570	0.10
66 473	LEGAL & GENERAL GROUP PLC	GBP	193 905	192 619	0.24
6 564	LEGRAND SA	EUR	567 393	617 672	0.77
1 323	LIFCO AB	SEK	25 819	29 378	0.04
474 469	LLOYDS BANKING GROUP PLC	GBP	233 708	261 230	0.32
4 036	LONDON STOCK EXCHANGE GROUP PLC	GBP	366 756	431 941	0.54
4 186	L'OREAL SA	EUR	1 466 360	1 886 421	2.34
2	LOTUS BAKERIES NV	EUR	12 639	16 460	0.02
100	MAYR MELNHOF KARTON AG	EUR	16 928	12 660	0.02
7 531	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	72 980	84 385	0.10
8 589	MERCEDES-BENZ GROUP AG	EUR	629 933	537 242	0.67
1 132	MERCK KGAA	EUR	181 217	163 121	0.20
4 777	MONCLER SPA	EUR	246 629	266 079	0.33
3 577	MONDI PLC	GBP	49 978	63 466	0.08
692	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	237 771	259 569	0.32

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
25 732	NATIONAL GRID PLC	GBP	305 782	314 171	0.39
53 102	NATWEST GROUP PLC	GBP	139 114	134 448	0.17
24 298	NESTLE SA	CHF	2 664 761	2 548 454	3.16
10 082	NEXI SPA	EUR	98 714	74 667	0.09
1 990	NEXT PLC	GBP	156 810	186 427	0.23
7 860	NIBE INDUSTRIER AB - B	SEK	67 918	49 988	0.06
569	NN GROUP NV	EUR	23 253	20 342	0.03
59 850	NORDEA BANK ABP	SEK	567 097	670 514	0.83
747	NORDNET AB PUBL	SEK	10 139	11 474	0.01
13 619	NORSK HYDRO ASA	NOK	84 955	83 036	0.10
21 091	NOVARTIS AG - REG	CHF	1 595 143	1 925 345	2.39
24 852	NOVO NORDISK A/S	DKK	1 256 510	2 327 328	2.89
2 467	NOVOZYMES A/S - B	DKK	152 275	122 811	0.15
6 834	OCADO GROUP PLC	GBP	45 233	59 811	0.07
12 235	ORANGE SA	EUR	130 939	126 069	0.16
461	ORION OYJ - B	EUR	17 527	18 103	0.02
9 888	ORKLA ASA	NOK	76 630	69 490	0.09
2 377	ORSTED AS	DKK	215 945	119 351	0.15
241	PARTNERS GROUP HOLDING AG	CHF	273 214	314 438	0.39
13 380	PEARSON PLC	GBP	124 655	148 878	0.18
6 226	POSTE ITALIANE SPA	EUR	64 404	63 972	0.08
26 530	PROSUS NV	EUR	861 430	715 912	0.89
14 808	PRUDENTIAL PLC	GBP	188 075	151 609	0.19
3 518	PUBLICIS GROUPE SA	EUR	204 789	295 512	0.37
2 638	PUMA SE	EUR	207 948	133 272	0.17
1 168	QIAGEN NV	EUR	51 326	46 019	0.06
1 421	RAIFFEISEN BANK INTERNATIONAL AG	EUR	25 189	26 530	0.03
14 652	RECKITT BENCKISER GROUP PLC	GBP	1 010 802	916 437	1.14
12 620	REDEIA CORP SA	EUR	229 186	188 164	0.23
37 825	RELX PLC	GBP	981 899	1 357 518	1.68
27 858	RENTOKIL INITIAL PLC	GBP	194 346	141 709	0.18
9 235	RIGHTMOVE PLC	GBP	65 987	61 343	0.08
14 599	RIO TINTO PLC	GBP	926 777	984 217	1.22
8 197	ROCHE HOLDING AG	CHF	2 471 841	2 155 713	2.67
330	ROCHE HOLDING AG - BR	CHF	109 250	92 785	0.12
656	SAGAX AB	SEK	13 008	16 346	0.02
4 902	SAGE GROUP PLC	GBP	37 622	66 327	0.08
822	SALMAR ASA	NOK	38 614	41 706	0.05
2 283	SAMPO OYJ	EUR	86 829	90 430	0.11
13 876	SANDVIK AB	SEK	247 938	271 849	0.34
16 693	SANOFI SA	EUR	1 483 870	1 498 364	1.86
13 448	SAP SE	EUR	1 479 715	1 875 727	2.33
249	SARTORIUS AG (ISIN DE0007165631)	EUR	98 706	82 967	0.10
177	SARTORIUS STEDIM BIOTECH	EUR	63 276	42 392	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
457	SCHIBSTED ASA	NOK	11 774	11 919	0.01
593	SCHIBSTED ASA - B	NOK	14 264	14 621	0.02
293	SCHINDLER HOLDING AG	CHF	62 090	66 277	0.08
144	SCHINDLER HOLDING AG - REG	CHF	29 654	30 900	0.04
10 810	SCHNEIDER ELECTRIC SE	EUR	1 585 485	1 965 042	2.44
13 198	SEGRO PLC	GBP	147 084	135 003	0.17
2 034	SEVERN TRENT PLC	GBP	71 732	60 535	0.08
1 814	SGS SA	CHF	155 143	141 538	0.18
2 616	SIEMENS HEALTHINEERS AG	EUR	130 916	137 602	0.17
4 511	SIKA AG	CHF	1 217 809	1 328 021	1.65
15 831	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	164 512	197 381	0.24
9 010	SKANSKA AB - B	SEK	156 663	147 584	0.18
1 871	SKF AB - B	SEK	29 591	33 832	0.04
12 242	SMITH & NEPHEW PLC	GBP	196 784	152 363	0.19
11 651	SOCIETE GENERALE SA	EUR	264 138	279 915	0.35
798	SODEXO SA	EUR	64 009	79 497	0.10
470	SONOVA HOLDING AG	CHF	132 044	138 720	0.17
916	SPIRAX-SARCO ENGINEERING PLC	GBP	127 162	111 045	0.14
998	SPOTIFY TECHNOLOGY SA	USD	135 778	169 768	0.21
20 868	STANDARD CHARTERED PLC	GBP	125 640	160 529	0.20
6 136	STMICROELECTRONICS NV	EUR	275 182	277 409	0.34
5 442	STORA ENSO OYJ - R	EUR	59 317	68 161	0.08
5 189	SVENSKA CELLULOSA AB SCA - B	SEK	74 572	70 430	0.09
24 231	SVENSKA HANDELSBANKEN AB	SEK	209 706	238 229	0.30
221	SWATCH GROUP AG	CHF	61 083	54 341	0.07
479	SWATCH GROUP AG - REG	CHF	23 358	22 695	0.03
1 099	SWECO AB	SEK	13 581	13 337	0.02
14 669	SWEDBANK AB - A	SEK	242 851	267 883	0.33
3 244	SWEDISH ORPHAN BIOVITRUM AB	SEK	59 897	77 804	0.10
897	SWISS RE AG	CHF	84 072	91 234	0.11
45	SWISSCOM AG - REG	CHF	21 738	24 492	0.03
1 782	SYMRISE AG	EUR	194 577	177 558	0.22
121 833	TELECOM ITALIA SPA/MILANO	EUR	31 790	35 843	0.04
51 460	TELECOM ITALIA SPA/MILANO - RSP	EUR	12 844	15 587	0.02
7 867	TELEFONICA SA	EUR	29 234	27 802	0.03
5 320	TELE2 AB	SEK	40 233	41 356	0.05
4 909	TENARIS SA	EUR	68 358	77 881	0.10
81 396	TERNA - RETE ELETTRICA NAZIONALE	EUR	631 547	614 865	0.76
101 839	TESCO PLC	GBP	294 783	341 402	0.42
1 511	TOMRA SYSTEMS ASA	NOK	28 994	16 627	0.02
1 613	TRELLEBORG AB - B	SEK	35 780	48 915	0.06
40 285	UBS GROUP AG	CHF	636 553	1 130 944	1.40
1 466	UCB SA	EUR	127 245	115 667	0.14
13 408	UMICORE SA	EUR	416 933	333 859	0.41

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
17 783	UNICREDIT SPA	EUR	262 038	436 839	0.54
37 912	UNILEVER PLC	GBP	1 741 700	1 662 519	2.06
1 181	UNITE GROUP PLC	GBP	12 112	14 228	0.02
6 701	UNITED UTILITIES GROUP PLC	GBP	76 807	81 931	0.10
3 841	UNIVERSAL MUSIC GROUP NV	EUR	83 866	99 136	0.12
5 416	UPM-KYMMENE OYJ	EUR	151 831	184 469	0.23
3 378	VAR ENERGI ASA	NOK	11 229	9 684	0.01
1 108	VERBUND AG	EUR	92 694	93 127	0.12
22 553	VESTAS WIND SYSTEMS A/S	DKK	660 292	648 343	0.80
8 648	VINCI SA	EUR	920 464	983 278	1.22
145 894	VODAFONE GROUP PLC	GBP	125 756	115 429	0.14
15 253	VOLVO CAR AB	SEK	64 819	44 612	0.06
8 044	VONOVIA SE	EUR	150 002	229 576	0.28
1 606	WAREHOUSES DE PAUW CVA	EUR	50 957	45 771	0.06
1 602	WHITBREAD PLC	GBP	63 210	67 589	0.08
1 123	WIENERBERGER AG	EUR	31 489	33 937	0.04
2 421	WOLTERS KLUWER NV	EUR	234 166	311 583	0.39
3 406	WPP PLC	GBP	37 964	29 597	0.04
771	ZURICH INSURANCE GROUP AG	CHF	304 861	364 560	0.45
10 136	3I GROUP PLC	GBP	149 356	283 183	0.35
Total Shares			72 061 399	79 401 212	98.44
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			72 061 399	79 401 212	98.44
Total Investments			72 061 399	79 401 212	98.44

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	15.89	United Kingdom	21.80
Banks	10.82	France	16.53
Personal Goods	6.17	Switzerland	14.50
Personal Care, Drug and Grocery Stores	5.55	Germany	12.00
Technology Hardware and Equipment	5.13	Netherlands	8.16
Software and Computer Services	4.53	Sweden	5.27
Investment Banking and Brokerage Services	4.49	Denmark	5.23
Food Producers	4.47	Spain	3.96
Industrial Transportation	4.18	Italy	2.94
Construction and Materials	3.98	Finland	1.85
Media	3.26	Belgium	1.62
Non-life Insurance	3.10	Ireland	1.22
Electronic and Electrical Equipment	2.60	Luxembourg	0.62
Telecommunications Service Providers	2.58	Cyprus	0.58
Automobiles and Parts	2.34	Jersey	0.58
Industrial Engineering	2.32	Norway	0.51
Electricity	2.16	Austria	0.49
Chemicals	1.90	Bermuda	0.36
Retailers	1.85	Portugal	0.22
Medical Equipment and Services	1.84		
Industrial Support Services	1.68		
Gas, Water and Multi-utilities	1.48		
Industrial Metals and Mining	1.46		
Alternative Energy	0.80		
Life Insurance	0.80		
Consumer Services	0.60		
Industrial Materials	0.43		
Real Estate Investment and Services	0.43		
Real Estate Investment Trusts	0.34		
Travel and Leisure	0.30		
Beverages	0.24		
Household Goods and Home Construction	0.18		
Oil, Gas and Coal	0.15		
Aerospace and Defense	0.14		
General Industrials	0.14		
Health Care Providers	0.11		
	98.44		98.44

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
6 004 650	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	5 705 531	5 773 987	4.06
6 405 000	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001030740)	EUR	6 126 512	6 269 176	4.41
7 606 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	6 665 910	6 731 407	4.74
7 206 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	6 175 668	6 243 783	4.39
8 006 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	4 695 441	4 491 653	3.16
4 404 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053 (ISIN DE0001030757)	EUR	3 687 089	3 986 523	2.80
5 004 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.3% 15/02/2033 (ISIN DE000BU3Z005)	EUR	4 952 885	5 135 407	3.61
17 862 280	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	11 151 974	11 211 317	7.90
26 303 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	23 142 735	22 903 133	16.12
5 482 710	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	5 138 796	5 167 097	3.64
10 809 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	6 925 672	6 849 663	4.82
9 528 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/04/2035	EUR	9 247 796	9 734 615	6.85
8 007 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/10/2031	EUR	8 017 279	8 344 783	5.87
9 072 080	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	8 102 028	8 128 312	5.72
4 294 000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.75% 22/04/2039	EUR	4 091 306	4 195 871	2.95
12 563 000	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	9 361 849	9 315 238	6.55
3 989 000	NETHERLANDS GOVERNMENT BOND 3.25% 15/01/2044	EUR	3 956 569	4 444 049	3.13
4 203 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	3 482 970	3 445 867	2.42
2 402 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.9% 23/05/2029	EUR	2 416 738	2 476 606	1.74
9 265 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	6 070 587	6 221 170	4.38
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			139 115 335	141 069 657	99.26
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			139 115 335	141 069 657	99.26
Total Investments			139 115 335	141 069 657	99.26

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.26
	99.26

Geographical classification	%
Germany	27.18
France	24.00
Italy	17.54
Netherlands	9.68
Belgium	8.67
Spain	4.38
Austria	4.17
Ireland	3.64
	99.26

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
100 000	ABANCA CORP BANCARIA SA FRN 14/09/2028	EUR	98 211	103 871	0.39
200 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	199 993	193 497	0.73
200 000	ABN AMRO BANK NV 0.5% 23/09/2029	EUR	164 762	170 195	0.64
100 000	ABN AMRO BANK NV 2.375% 01/06/2027	EUR	96 141	97 381	0.37
100 000	ABN AMRO BANK NV 4% 16/01/2028	EUR	98 443	102 653	0.38
100 000	ABN AMRO BANK NV 4.25% 21/02/2030	EUR	99 039	104 041	0.39
100 000	ACEA SPA 3.875% 24/01/2031	EUR	98 912	102 754	0.39
100 000	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	75 144	80 470	0.30
100 000	ACHMEA BV 3.625% 29/11/2025	EUR	99 859	100 484	0.38
150 000	AES CORP 1.375% 15/01/2026	USD	129 277	125 702	0.47
50 000	AES CORP 2.45% 15/01/2031	USD	43 361	38 056	0.14
40 000	AES CORP 5.45% 01/06/2028	USD	37 053	36 836	0.14
70 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2% 18/05/2032	USD	49 262	50 879	0.19
102 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2.95% 15/03/2034	USD	82 612	77 063	0.29
50 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.8% 15/04/2026	USD	45 851	44 014	0.17
100 000	ALEXANDRIA REAL ESTATE EQUITIES INC 4.75% 15/04/2035	USD	80 447	87 885	0.33
100 000	AMPRION GMBH 3.45% 22/09/2027	EUR	99 079	101 237	0.38
100 000	AMPRION GMBH 3.971% 22/09/2032	EUR	100 719	104 423	0.39
100 000	APPLE INC 0% 15/11/2025	EUR	92 856	94 882	0.36
100 000	APPLE INC 0.5% 15/11/2031	EUR	83 224	85 504	0.32
100 000	ARGENTA SPAARBANK NV FRN 08/02/2029	EUR	82 155	89 037	0.33
100 000	ASML HOLDING NV 2.25% 17/05/2032	EUR	90 480	96 978	0.36
170 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	182 563	150 470	0.56
52 000	AVALONBAY COMMUNITIES INC 1.9% 01/12/2028	USD	41 946	41 622	0.16
50 000	AVALONBAY COMMUNITIES INC 2.05% 15/01/2032	USD	41 698	37 934	0.14
150 000	AVANGRID INC 3.2% 15/04/2025	USD	137 353	132 015	0.49
50 000	AVANGRID INC 3.8% 01/06/2029	USD	48 087	42 710	0.16
100 000	AXA SA FRN 07/10/2041	EUR	74 747	82 849	0.31
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	105 072	95 037	0.36
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	105 489	97 047	0.36
100 000	BANCO SANTANDER SA FRN 24/06/2029	EUR	99 580	88 671	0.33
100 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	101 789	92 996	0.35
100 000	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	105 392	93 420	0.35
100 000	BANK OF IRELAND GROUP PLC FRN 04/07/2031	EUR	101 710	106 928	0.40
100 000	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	100 440	93 042	0.35
100 000	BANK OF IRELAND GROUP PLC FRN 16/07/2028	EUR	99 617	104 675	0.39
100 000	BANKINTER SA 0.625% 06/10/2027	EUR	102 097	91 136	0.34
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	83 619	88 144	0.33
100 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.625% 20/04/2030	EUR	75 429	80 385	0.30
200 000	BNP PARIBAS SA - REGS - FRN 30/06/2027	USD	169 147	165 919	0.62
100 000	BNP PARIBAS SA FRN 14/10/2027	EUR	101 228	92 325	0.35
150 000	BOSTON PROPERTIES LP 2.45% 01/10/2033	USD	108 289	103 483	0.39
70 000	BOSTON PROPERTIES LP 3.4% 21/06/2029	USD	52 788	56 914	0.21

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
170 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	155 409	146 749	0.55
150 000	BOSTON PROPERTIES LP 6.75% 01/12/2027	USD	140 264	142 296	0.53
100 000	BPCE SA FRN 14/01/2028	EUR	84 946	91 355	0.34
100 000	BPIFRANCE SACA 0% 25/05/2028	EUR	93 843	89 573	0.34
100 000	CA IMMOBILIEN ANLAGEN AG 1% 27/10/2025	EUR	87 949	91 689	0.34
200 000	CAIXABANK SA FRN 14/11/2030	EUR	205 671	216 137	0.82
100 000	CAIXABANK SA 3.75% 07/09/2029	EUR	97 314	102 731	0.39
85 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.95% 23/10/2025	USD	72 990	71 903	0.27
100 000	COMMERZBANK AG FRN 24/03/2026	EUR	102 380	96 059	0.36
250 000	COOPERATIEVE RABOBANK UA FRN 24/02/2027	USD	207 764	207 366	0.79
100 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	88 846	93 267	0.35
100 000	COVESTRO AG 4.75% 15/11/2028	EUR	100 548	106 819	0.40
100 000	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	80 795	83 735	0.31
100 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	101 900	95 354	0.36
100 000	CTP NV 0.625% 27/09/2026	EUR	77 802	90 040	0.34
100 000	CTP NV 0.75% 18/02/2027	EUR	100 715	89 124	0.33
100 000	CTP NV 0.875% 20/01/2026	EUR	82 264	92 794	0.35
100 000	CTP NV 1.25% 21/06/2029	EUR	75 545	83 024	0.31
100 000	DAIMLER AG 0.75% 11/03/2033	EUR	78 515	82 776	0.31
100 000	DANSKE BANK A/S FRN 09/06/2029	EUR	100 268	88 677	0.33
100 000	DANSKE BANK A/S FRN 10/01/2031	EUR	100 266	103 754	0.39
110 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	113 585	106 681	0.40
100 000	DEUTSCHE BANK AG FRN 23/02/2028	EUR	92 584	94 080	0.35
200 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	143 283	157 338	0.59
100 000	DNB BANK ASA FRN 16/02/2027	EUR	99 230	100 365	0.38
100 000	DNB BANK ASA FRN 18/01/2028	EUR	91 035	91 722	0.34
100 000	DNB BANK ASA FRN 19/07/2028	EUR	101 108	103 462	0.39
100 000	DNB BANK ASA FRN 21/09/2027	EUR	98 256	99 758	0.37
100 000	DUKE ENERGY CAROLINAS LLC 3.95% 15/11/2028	USD	88 999	89 215	0.33
150 000	DUKE ENERGY FLORIDA LLC 2.5% 01/12/2029	USD	134 302	121 195	0.45
100 000	DUKE REALTY LP 2.875% 15/11/2029	USD	87 822	79 635	0.30
100 000	EAST JAPAN RAILWAY CO 4.11% 22/02/2043	EUR	97 163	106 004	0.40
100 000	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	108 552	95 786	0.36
100 000	EDP FINANCE BV 1.875% 13/10/2025	EUR	96 202	97 804	0.37
100 000	EDP FINANCE BV 1.875% 21/09/2029	EUR	97 155	93 529	0.35
100 000	EDP FINANCE BV 3.875% 11/03/2030	EUR	99 900	103 741	0.39
100 000	ELECTRICITE DE FRANCE SA 1% 13/10/2026	EUR	92 441	94 804	0.36
100 000	ELIA TRANSMISSION BELGIUM SA 3.625% 18/01/2033	EUR	97 348	103 477	0.39
100 000	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	93 156	95 154	0.36
200 000	ENEL FINANCE INTERNATIONAL NV 1.5% 21/07/2025	EUR	197 550	194 396	0.73
100 000	ENGIE SA FRN PERPETUAL (ISIN FR0013398229)	EUR	97 986	98 865	0.37
100 000	ENGIE SA 0.5% 24/10/2030	EUR	102 824	83 748	0.31
100 000	ENGIE SA 1.375% 21/06/2039	EUR	111 490	72 956	0.27
100 000	ENGIE SA 1.375% 28/02/2029	EUR	88 897	92 251	0.35

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	ENGIE SA 1.75% 27/03/2028	EUR	111 280	95 005	0.36
100 000	ENGIE SA 2.125% 30/03/2032	EUR	88 071	92 016	0.34
100 000	ENGIE SA 2.375% 19/05/2026	EUR	97 310	98 222	0.37
100 000	E.ON INTERNATIONAL FINANCE BV 1.25% 19/10/2027	EUR	107 626	94 154	0.35
202 000	E.ON SE 0.35% 28/02/2030	EUR	173 779	171 893	0.64
150 000	E.ON SE 0.375% 29/09/2027	EUR	153 736	137 169	0.51
50 000	E.ON SE 0.6% 01/10/2032	EUR	50 957	40 750	0.15
80 000	E.ON SE 0.875% 18/10/2034	EUR	69 741	64 623	0.24
90 000	E.ON SE 0.875% 20/08/2031	EUR	88 176	76 875	0.29
30 000	EQUINIX INC 0.25% 15/03/2027	EUR	30 102	27 324	0.10
100 000	EQUINIX INC 1% 15/03/2033	EUR	75 065	81 034	0.30
240 000	EQUINIX INC 3.9% 15/04/2032	USD	207 318	201 858	0.77
100 000	ERSTE GROUP BANK AG FRN 16/01/2031	EUR	98 409	103 595	0.39
200 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	190 152	168 376	0.63
50 000	FEDERAL REALTY INVESTMENT TRUST 1.25% 15/02/2026	USD	42 390	41 790	0.16
100 000	FERROVIE DELLO STATO ITALIANE SPA 4.125% 23/05/2029	EUR	99 167	102 977	0.39
240 000	FIFTH THIRD BANCORP FRN 01/11/2027	USD	204 570	195 650	0.73
100 000	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	100 721	82 991	0.31
100 000	GECINA SA 0.875% 25/01/2033	EUR	73 648	82 750	0.31
100 000	GECINA SA 0.875% 30/06/2036	EUR	100 136	74 249	0.28
100 000	GECINA SA 1.375% 26/01/2028	EUR	89 867	93 889	0.35
100 000	GECINA SA 1.375% 30/06/2027	EUR	109 268	95 397	0.36
100 000	GECINA SA 1.625% 29/05/2034	EUR	114 865	87 165	0.33
122 000	GENERAL MOTORS CO 5.4% 15/10/2029	USD	114 582	112 492	0.42
92 000	GENERAL MOTORS CO 5.6% 15/10/2032	USD	84 560	85 195	0.32
52 000	HEALTHPEAK PROPERTIES INC 1.35% 01/02/2027	USD	42 988	42 266	0.16
50 000	HEALTHPEAK PROPERTIES INC 2.125% 01/12/2028	USD	42 281	39 829	0.15
250 000	HONDA MOTOR CO LTD 2.271% 10/03/2025	USD	228 881	219 470	0.83
100 000	HONDA MOTOR CO LTD 2.534% 10/03/2027	USD	86 198	85 477	0.32
100 000	HONDA MOTOR CO LTD 2.967% 10/03/2032	USD	86 447	82 818	0.31
80 000	HOST HOTELS & RESORTS LP 3.375% 15/12/2029	USD	70 880	65 235	0.24
200 000	HYUNDAI CAPITAL SERVICES INC - REGS - 1.25% 08/02/2026	USD	165 353	166 441	0.62
100 000	IBERDROLA FINANZAS SA FRN PERPETUAL (ISIN XS2405855375)	EUR	82 580	89 253	0.33
100 000	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	95 240	96 524	0.36
100 000	IBERDROLA FINANZAS SA 1% 07/03/2025	EUR	104 383	97 241	0.36
100 000	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	108 714	95 571	0.36
100 000	IBERDROLA FINANZAS SA 1.375% 11/03/2032	EUR	86 561	88 925	0.33
100 000	IBERDROLA FINANZAS SA 3.375% 22/11/2032	EUR	98 353	102 243	0.38
100 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1890845875)	EUR	95 590	99 023	0.37
100 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295333988)	EUR	102 109	85 372	0.32
200 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295335413)	EUR	187 410	182 355	0.68
100 000	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	93 528	95 695	0.36
100 000	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	106 443	96 478	0.36
100 000	ICADE 0.625% 18/01/2031	EUR	72 992	79 185	0.30

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/HONG KONG 4.5% 19/01/2026	USD	185 765	180 270	0.68
100 000	ING GROEP NV FRN 09/06/2032	EUR	101 355	89 978	0.34
100 000	ING GROEP NV FRN 23/05/2026	EUR	95 281	97 882	0.37
100 000	ING GROEP NV FRN 24/08/2033	EUR	94 419	100 522	0.38
200 000	ING GROEP NV 2.5% 15/11/2030	EUR	198 466	191 967	0.72
300 000	ING GROEP NV 4.625% 06/01/2026	USD	291 679	260 672	0.99
24 000	INTERSTATE POWER & LIGHT CO 3.5% 30/09/2049	USD	20 920	16 161	0.06
100 000	INTERSTATE POWER AND LIGHT CO 3.6% 01/04/2029	USD	93 880	86 009	0.32
100 000	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	95 426	97 338	0.36
100 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	102 280	90 115	0.34
100 000	INTESA SANPAOLO SPA 4% 19/05/2026	EUR	100 011	101 512	0.38
150 000	INTESA SANPAOLO SPA 4.75% 06/09/2027	EUR	153 828	155 666	0.58
200 000	INTESA SANPAOLO SPA 4.875% 19/05/2030	EUR	198 956	210 715	0.80
200 000	INVERSIONES CMPC SA - REGS - 4.375% 04/04/2027	USD	175 695	175 802	0.66
100 000	JABIL INC 4.25% 15/05/2027	USD	96 462	88 284	0.33
50 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 1.75% 15/09/2030	USD	37 714	37 620	0.14
142 000	JPMORGAN CHASE & CO FRN 09/08/2025	USD	127 334	124 678	0.47
150 000	KAISER FOUNDATION HOSPITALS 2.81% 01/06/2041	USD	103 022	101 821	0.38
100 000	KBC GROUP NV FRN 16/06/2027	EUR	100 231	93 260	0.35
100 000	KUTXABANK SA FRN 14/10/2027	EUR	85 500	91 240	0.34
100 000	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 4% 04/02/2030	EUR	98 389	103 672	0.39
100 000	LANSFORSKRINGAR BANK AB 4% 18/01/2027	EUR	99 859	101 769	0.38
100 000	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	87 781	91 961	0.34
100 000	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	90 582	93 228	0.35
100 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	112 808	100 000	0.37
111 000	LIBERTY UTILITIES FINANCE GP 1 2.05% 15/09/2030	USD	92 444	81 581	0.31
200 000	MAF SUKUK LTD 3.9325% 28/02/2030	USD	172 469	169 896	0.64
100 000	MERCEDES-BENZ GROUP AG 0.75% 10/09/2030	EUR	105 315	86 948	0.33
50 000	MIDAMERICAN ENERGY CO 2.7% 01/08/2052	USD	30 562	29 331	0.11
100 000	MIDAMERICAN ENERGY CO 3.15% 15/04/2050	USD	79 646	64 821	0.24
100 000	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	86 591	86 587	0.32
112 000	MIDAMERICAN ENERGY CO 4.25% 15/07/2049	USD	107 152	88 494	0.33
86 000	MIDAMERICAN ENERGY CO 5.85% 15/09/2054	USD	77 031	86 350	0.32
100 000	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	101 358	94 972	0.36
100 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.25% 09/09/2029	EUR	81 942	86 298	0.32
100 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.625% 09/09/2032	EUR	90 949	80 997	0.30
100 000	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	101 534	85 116	0.32
200 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 23/05/2042	USD	193 515	181 958	0.68
100 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	72 209	79 156	0.30

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028	EUR	190 706	193 396	0.73
100 000	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	88 769	87 384	0.33
100 000	NATIONAL GRID PLC 3.875% 16/01/2029	EUR	99 100	102 864	0.39
100 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 0.5% 21/09/2028	EUR	83 445	88 366	0.33
100 000	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	103 814	96 517	0.36
100 000	NATWEST GROUP PLC FRN 06/09/2028	EUR	97 132	101 937	0.38
100 000	NE PROPERTY BV 2% 20/01/2030	EUR	87 672	80 488	0.30
150 000	NEXTERA ENERGY CAPITAL HOLDINGS INC 1.9% 15/06/2028	USD	124 732	120 589	0.45
120 000	NIAGARA MOHAWK POWER CORP 1.96% 27/06/2030 (ISIN USU65354AK53)	USD	102 945	90 213	0.34
60 000	NIAGARA MOHAWK POWER CORP 5.783% 16/09/2052	USD	55 341	56 321	0.21
100 000	NIBC BANK NV 0.25% 09/09/2026	EUR	98 847	91 506	0.34
100 000	NN GROUP NV FRN 03/11/2043	EUR	101 909	106 992	0.40
43 000	NORDDDEUTSCHE LANDESBANK-GIROZENTRALE 4.875% 11/07/2028	EUR	44 133	45 829	0.17
100 000	NORDEA BANK ABP 0.375% 28/05/2026	EUR	103 063	94 032	0.35
100 000	NORDEA BANK ABP 1.125% 16/02/2027	EUR	95 093	94 018	0.35
100 000	NORTHERN STATES POWER CO/MN 2.25% 01/04/2031	USD	76 226	77 715	0.29
100 000	NORTHERN STATES POWER CO/MN 2.6% 01/06/2051	USD	82 259	59 365	0.22
100 000	NORTHERN STATES POWER CO/MN 2.9% 01/03/2050	USD	77 742	63 575	0.24
100 000	NORTHERN STATES POWER CO/MN 4.5% 01/06/2052	USD	77 443	83 381	0.31
23 000	NSTAR ELECTRIC CO 3.25% 15/05/2029	USD	21 800	19 606	0.07
100 000	NTT FINANCE CORP 0.399% 13/12/2028	EUR	98 276	88 971	0.33
200 000	NTT FINANCE CORP 4.239% 25/07/2025	USD	199 405	179 171	0.67
110 000	NXP BV / NXP FUNDING LLC / NXP USA INC 2.5% 11/05/2031	USD	87 240	84 653	0.32
150 000	NXP BV / NXP FUNDING LLC / NXP USA INC 5% 15/01/2033	USD	143 078	136 089	0.51
200 000	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	154 996	163 991	0.61
100 000	ORSTED AS 1.5% 26/11/2029	EUR	88 314	90 645	0.34
50 000	OWENS CORNING 3.95% 15/08/2029	USD	48 246	43 158	0.16
100 000	PEPSICO INC 2.875% 15/10/2049	USD	77 790	66 521	0.25
150 000	PEPSICO INC 3.9% 18/07/2032	USD	134 569	132 923	0.50
100 000	PNC FINANCIAL SERVICES GROUP INC FRN 26/01/2027	USD	91 155	89 849	0.34
200 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	177 154	188 524	0.71
100 000	PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031	EUR	94 072	96 841	0.36
150 000	P3 GROUP SARL 0.875% 26/01/2026	EUR	136 670	140 204	0.53
100 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	76 193	82 227	0.31
100 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	102 530	91 591	0.34
100 000	RCI BANQUE SA 4.75% 06/07/2027	EUR	103 865	104 511	0.39
100 000	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	102 200	90 624	0.34
100 000	RED ELECTRICA FINANCIACIONES SAU 0.5% 24/05/2033	EUR	77 076	82 173	0.31
50 000	RWE AG 0.625% 11/06/2031	EUR	49 744	42 007	0.16
100 000	RWE AG 1% 26/11/2033	EUR	99 247	80 194	0.30
100 000	RWE AG 2.125% 24/05/2026	EUR	96 728	97 888	0.37
97 000	RWE AG 2.75% 24/05/2030	EUR	91 447	94 083	0.35
100 000	SELP FINANCE SARL 0.875% 27/05/2029	EUR	76 416	85 303	0.32
100 000	SIEMENS ENERGY FINANCE BV 4% 05/04/2026	EUR	98 210	98 925	0.37

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	SIEMENS ENERGY FINANCE BV 4.25% 05/04/2029	EUR	95 705	97 818	0.37
200 000	SK HYNIX INC - REGS - 6.5% 17/01/2033	USD	180 461	191 291	0.72
100 000	SKANDINAVISKA ENSKILDA BANKEN AB 4% 09/11/2026	EUR	99 594	101 807	0.38
100 000	SKANDINAVISKA ENSKILDA BANKEN AB 4.125% 29/06/2027	EUR	100 346	103 063	0.39
100 000	SMURFIT KAPPA TREASURY ULC 1% 22/09/2033	EUR	73 787	80 166	0.30
100 000	SOCIETE GENERALE SA FRN 22/09/2028	EUR	102 898	90 892	0.34
30 000	SONOCO PRODUCTS CO 1.8% 01/02/2025	USD	26 724	26 142	0.10
52 000	SONOCO PRODUCTS CO 2.25% 01/02/2027	USD	44 186	43 394	0.16
50 000	SONOCO PRODUCTS CO 2.85% 01/02/2032	USD	42 884	38 566	0.14
100 000	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	107 952	96 768	0.36
100 000	SPAREBANK 1 OESTLANDET 1.75% 27/04/2027	EUR	99 734	95 242	0.36
100 000	SPAREBANK 1 SR-BANK ASA FRN 15/07/2027	EUR	100 470	91 775	0.34
100 000	SPAREBANK 1 SR-BANK ASA 2.875% 20/09/2025	EUR	98 016	99 162	0.37
100 000	SPAREBANK 1 SR-BANK ASA 3.75% 23/11/2027	EUR	99 033	101 803	0.38
100 000	SSE PLC 0.875% 06/09/2025	EUR	102 302	96 102	0.36
100 000	SSE PLC 1.375% 04/09/2027	EUR	107 631	94 645	0.35
200 000	SWEDBANK AB 1.538% 16/11/2026	USD	172 291	165 394	0.62
100 000	SWEDBANK AB 4.25% 11/07/2028	EUR	98 787	102 866	0.39
200 000	SWIRE PROPERTIES MTN FINANCING LTD 3.5% 10/01/2028	USD	176 201	172 279	0.65
100 000	SWISS LIFE FINANCE I LTD 0.5% 15/09/2031	EUR	78 262	81 326	0.30
100 000	TALANX AG FRN 01/12/2042	EUR	75 465	83 022	0.31
100 000	TELIA CO AB FRN 11/05/2081	EUR	90 807	93 125	0.35
100 000	TELIA CO AB FRN 30/06/2083	EUR	88 241	92 168	0.35
200 000	TENNET HOLDING BV 1.375% 26/06/2029	EUR	181 028	190 559	0.71
100 000	TERNA - RETE ELETTRICA NAZIONALE 1% 10/04/2026	EUR	105 208	95 474	0.36
50 000	TOYOTA MOTOR CREDIT CORP 2.15% 13/02/2030	USD	44 893	40 000	0.15
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 14/03/2025	EUR	104 740	96 864	0.36
100 000	UNICREDIT SPA FRN 05/07/2029	EUR	82 049	89 023	0.33
200 000	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	USD	173 334	175 611	0.66
200 000	VERIZON COMMUNICATIONS INC 1.5% 18/09/2030	USD	156 705	149 249	0.56
150 000	VERIZON COMMUNICATIONS INC 2.85% 03/09/2041	USD	126 173	100 420	0.38
70 000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	60 430	61 480	0.23
100 000	VERIZON COMMUNICATIONS INC 5.05% 09/05/2033	USD	90 828	92 397	0.35
144 000	VESTEDA FINANCE BV 1.5% 24/05/2027	EUR	155 668	135 942	0.51
100 000	VINCI SA 0% 27/11/2028	EUR	98 300	87 917	0.33
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	EUR	104 876	89 575	0.34
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.125% 28/03/2025	EUR	99 006	99 436	0.37
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.125% 15/11/2025	EUR	101 598	101 300	0.38
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.25% 15/02/2028	EUR	100 286	103 366	0.39
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.25% 29/03/2029	EUR	99 760	104 030	0.39
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.375% 15/05/2030	EUR	100 466	105 289	0.39
100 000	VONOVIA SE 2.375% 25/03/2032	EUR	82 204	87 829	0.33
100 000	VONOVIA SE 5% 23/11/2030	EUR	94 212	105 894	0.40

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	WESTPAC BANKING CORP FRN 13/05/2031	EUR	85 600	91 763	0.34
Total Bonds			26 550 542	25 915 633	97.15
Supranationals, Governments and Local Public Authorities, Debt Instruments					
100 000	ILE-DE-FRANCE MOBILITES 0.675% 24/11/2036	EUR	70 077	74 427	0.28
100 000	ILE-DE-FRANCE MOBILITES 0.95% 16/02/2032	EUR	85 644	86 951	0.33
100 000	ILE-DE-FRANCE MOBILITES 1.275% 14/02/2042	EUR	94 514	72 818	0.27
100 000	SOCIETE DU GRAND PARIS EPIC 3.7% 25/05/2053	EUR	98 967	104 495	0.39
100 000	SOCIETE NATIONALE SNCF SA 3.375% 25/05/2033	EUR	100 721	103 683	0.39
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			449 923	442 374	1.66
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			27 000 465	26 358 007	98.81
Total Investments			27 000 465	26 358 007	98.81

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	33.35	Netherlands	22.20
Investment Banking and Brokerage Services	19.57	United States of America	18.50
Gas, Water and Multi-utilities	10.50	France	10.39
Real Estate Investment Trusts	5.70	Germany	9.47
Electricity	5.19	Spain	6.80
Real Estate Investment and Services	4.70	Italy	4.48
Technology Hardware and Equipment	4.18	Japan	3.21
Automobiles and Parts	2.83	Norway	2.94
Telecommunications Service Providers	2.21	Sweden	2.85
Non-life Insurance	2.16	Luxembourg	2.83
General Industrials	1.81	United Kingdom	1.81
Governments	1.66	Ireland	1.58
Beverages	0.75	Austria	1.38
Alternative Energy	0.70	Belgium	1.38
Industrial Materials	0.66	South Korea	1.34
Consumer Services	0.63	Hong Kong (China)	1.32
Construction and Materials	0.49	Australia	1.07
Chemicals	0.40	Denmark	1.06
Industrial Transportation	0.40	Canada	0.88
Life Insurance	0.40	Finland	0.70
Health Care Providers	0.38	Chile	0.66
Electronic and Electrical Equipment	0.14	Singapore	0.66
		Cayman Islands	0.64
		Portugal	0.36
		Liechtenstein	0.30
	98.81		98.81

MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II 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					
37 563	ABBVIE INC	USD	5 630 262	5 821 138	0.23
79 950	ADOBE INC	USD	41 744 562	47 698 170	1.90
1 257 235	ADVANCED MICRO DEVICES INC	USD	128 743 171	185 329 011	7.40
469 177	ALPHABET CLASS - A	USD	51 992 522	65 539 335	2.61
274 257	ALPHABET INC	USD	33 782 789	38 651 039	1.54
98 784	AMAZON.COM INC	USD	15 069 386	15 009 241	0.60
114 325	ANALOG DEVICES INC	USD	22 475 152	22 700 372	0.90
91 404	APPLE INC	USD	17 235 881	17 598 012	0.70
113 075	APPLIED MATERIALS INC	USD	17 053 369	18 326 065	0.73
109 057	ARCHER-DANIELS-MIDLAND CO	USD	8 096 392	7 876 097	0.31
2 766 000	ASTELLAS PHARMA INC	JPY	36 272 766	33 078 991	1.32
44 777	AUTODESK INC	USD	10 782 749	10 902 304	0.43
14 157	AUTOZONE INC	USD	35 139 264	36 604 481	1.46
17 396	AVOLTA AG - REG	CHF	686 611	683 749	0.03
16 420	BACHEM HOLDING AG - B	CHF	1 286 950	1 268 143	0.05
165 949	BAKER HUGHES CO	USD	5 647 244	5 672 137	0.23
52 513	BANK OF NEW YORK MELLON CORP	USD	2 734 352	2 733 302	0.11
36 888	BECTON DICKINSON & CO	USD	8 730 283	8 994 401	0.36
33 328	BERKSHIRE HATHAWAY INC - B	USD	11 442 398	11 886 764	0.47
99 709	CADENCE DESIGN SYSTEMS INC	USD	21 251 646	27 157 740	1.08
1 423	CHARTER COMMUNICATIONS INC	USD	534 294	553 092	0.02
1 932 600	CHIBA BANK LTD	JPY	14 070 984	13 961 932	0.56
8 486	CHIPOTLE MEXICAN GRILL INC	USD	15 929 386	19 407 143	0.77
885 358	CITIGROUP INC	USD	37 674 716	45 542 816	1.81
119 313	CMS ENERGY CORP	USD	6 780 558	6 928 506	0.28
180 296	COCA-COLA CO	USD	10 530 451	10 624 843	0.42
684 461	COLGATE-PALMOLIVE CO	USD	52 959 299	54 558 386	2.17
45 854	COLOPLAST A/S	DKK	5 172 613	5 245 632	0.21
12 351	CVS HEALTH CORP	USD	920 026	975 235	0.04
1 269 300	CYBERAGENT INC	JPY	7 295 632	7 968 914	0.32
275 600	DAI NIPPON PRINTING CO LTD	JPY	8 295 816	8 157 745	0.33
907 700	DAI-ICHI LIFE HOLDINGS INC	JPY	18 927 828	19 263 999	0.77
860 800	DAIWA SECURITIES GROUP INC	JPY	5 813 393	5 795 044	0.23
37 060	DEMANT A/S	DKK	1 603 435	1 625 550	0.06
83 462	DUKE ENERGY CORP	USD	8 037 391	8 099 152	0.32
29 959	ELECTRONIC ARTS INC	USD	4 219 725	4 098 691	0.16
119 966	EMERSON ELECTRIC CO	USD	10 651 781	11 676 291	0.47
2 194 000	ENEOS HOLDINGS INC	JPY	8 256 949	8 721 220	0.35
106 988	ETSY INC	USD	6 730 041	8 671 377	0.35
13 870	EVONIK INDUSTRIES AG	EUR	285 270	283 448	0.01
4 148	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	520 284	527 626	0.02
21 389	EXXON MOBIL CORP	USD	2 166 064	2 138 472	0.09
235 700	FANUC CORP	JPY	6 672 262	6 933 238	0.28
519 170	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	31 073 612	31 186 542	1.24

MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II 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)					
5 363	FLUGHAFEN ZURICH AG	CHF	1 133 720	1 118 959	0.04
202 425	FOX CORP (ISIN US35137L2043)	USD	5 868 301	5 597 051	0.22
325 080	FREEMPORT-MCMORAN INC - B	USD	11 654 118	13 838 656	0.55
406 600	FUJIFILM HOLDINGS CORP	JPY	23 474 850	24 436 955	0.97
58 822	GENERAL MOTORS CO	USD	2 086 416	2 112 886	0.08
22 192	GENMAB A/S	DKK	6 825 606	7 086 748	0.28
114 338	GLOBAL PAYMENTS INC	USD	14 564 374	14 520 926	0.58
42 531	GOLDMAN SACHS GROUP INC	USD	15 877 838	16 407 184	0.65
16 176	HESS CORP	USD	2 341 314	2 331 932	0.09
77 234	HOME DEPOT INC	USD	27 094 460	26 765 443	1.07
148 618	HOYA CORP	JPY	16 662 270	18 579 886	0.74
15 225	INCYTE CORP	USD	954 303	955 978	0.04
766 630	INTEL CORP	USD	34 610 795	38 523 158	1.54
111 147	INTUITIVE SURGICAL INC	USD	30 453 574	37 496 552	1.49
670 100	JAPAN POST HOLDINGS CO LTD	JPY	5 697 220	5 986 601	0.24
625 000	KDDI CORP	JPY	18 775 425	19 887 574	0.79
62 116	KLA CORP	USD	34 998 258	36 108 031	1.44
1 125 500	KOMATSU LTD	JPY	28 670 217	29 442 787	1.17
14 433	LAM RESEARCH CORP	USD	11 073 142	11 304 792	0.45
103 645	LENNAR CORP (ISIN US5260571048)	USD	11 357 419	15 447 251	0.62
5 026	LINDE PLC	USD	2 042 365	2 064 228	0.08
6 697	LOWE'S COS INC	USD	1 486 801	1 490 417	0.06
43 801	MARSH & MCLENNAN COS INC	USD	8 256 927	8 298 975	0.33
65 348	MATCH GROUP INC	USD	2 987 711	2 385 202	0.10
2 258	MCKESSON CORP	USD	1 040 486	1 045 409	0.04
19 506	MERCK & CO INC	USD	2 055 152	2 126 544	0.08
623 470	META PLATFORMS INC	USD	140 988 900	220 683 442	8.80
26 082	METLIFE INC	USD	1 744 886	1 724 803	0.07
130 618	MICROCHIP TECHNOLOGY INC	USD	11 926 730	11 779 131	0.47
43 599	MICROSOFT CORP	USD	16 338 854	16 394 968	0.65
1 089 400	mitsubishi electric corp	JPY	13 102 723	15 446 948	0.62
141 300	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	7 643 903	8 259 706	0.33
4 417 423	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	37 271 532	37 960 762	1.51
631 700	MITSUI & CO LTD	JPY	22 746 259	23 739 160	0.95
1 800 000	MIZUHO FINANCIAL GROUP INC	JPY	30 326 183	30 802 243	1.23
4 250	MODERNA INC	USD	577 731	422 663	0.02
129 767	MONSTER BEVERAGE CORP	USD	7 335 554	7 475 877	0.30
805 918	MORGAN STANLEY	USD	60 709 802	75 151 854	2.99
15 909	MSCI INC	USD	8 014 795	8 998 926	0.36
9 683	NETFLIX INC	USD	4 564 394	4 714 459	0.19
209 800	NICHIREI CORP	JPY	5 364 567	5 169 848	0.21
412 300	NINTENDO CO LTD	JPY	17 334 724	21 521 605	0.86
38 000 000	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	44 361 257	46 442 050	1.85
40 477	NORFOLK SOUTHERN CORP	USD	7 875 205	9 567 953	0.38

MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II 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)					
697 514	NOVARTIS AG - REG	CHF	67 610 176	70 337 835	2.80
284 057	NOVO NORDISK A/S	DKK	29 052 854	29 385 048	1.17
104 708	NOVOZYMES A/S - B	DKK	5 684 884	5 758 032	0.23
97 650	NVIDIA CORP	USD	45 861 399	48 358 233	1.93
560 800	OLYMPUS CORP	JPY	7 317 732	8 116 842	0.32
451 137	ON SEMICONDUCTOR CORP	USD	39 742 808	37 683 474	1.50
51 703	ONEOK INC	USD	3 448 285	3 630 585	0.14
43 378	ORACLE CORP	USD	4 418 049	4 573 343	0.18
673 800	ORIX CORP	JPY	12 434 010	12 694 090	0.51
7 894	PANDORA A/S	DKK	1 091 534	1 091 629	0.04
583 156	PAYPAL HOLDINGS INC	USD	34 160 794	35 811 610	1.43
27 619	PFIZER INC	USD	842 380	795 151	0.03
23 606	PRINCIPAL FINANCIAL GROUP INC	USD	1 878 565	1 857 084	0.07
12 713	PROCTER & GAMBLE CO	USD	1 831 449	1 862 963	0.07
35 804	QORVO INC	USD	4 029 740	4 031 888	0.16
201 842	QUALCOMM INC	USD	28 426 452	29 192 408	1.16
3 899	REGENERON PHARMACEUTICALS INC	USD	3 207 145	3 424 453	0.14
5 689 400	RESONA HOLDINGS INC	JPY	31 589 848	28 915 132	1.15
7 630	ROCKWOOL A/S	DKK	2 232 285	2 234 162	0.09
185 429	ROSS STORES INC	USD	24 682 140	25 661 519	1.02
22 785	SALESFORCE INC	USD	5 860 530	5 995 645	0.24
129 600	SCREEN HOLDINGS CO LTD	JPY	6 401 943	10 967 003	0.44
2 374	SERVICENOW INC	USD	1 354 977	1 677 207	0.07
1 843	SIEGFRIED HOLDING AG	CHF	1 876 402	1 882 145	0.08
106 551	SKYWORKS SOLUTIONS INC	USD	11 832 856	11 978 463	0.48
486 300	SOFTBANK CORP	JPY	5 493 731	6 069 264	0.24
289 424	SOFTBANK GROUP CORP	JPY	11 245 494	12 919 175	0.51
103 400	SOMPO HOLDINGS INC	JPY	4 385 633	5 057 784	0.20
157 568	SONY GROUP CORP	JPY	13 597 642	14 987 849	0.60
3 080	S&P GLOBAL INC	USD	1 348 362	1 356 802	0.05
38 458	STRAUMANN HOLDING AG	CHF	6 272 158	6 196 240	0.25
2 010 400	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	37 670 695	38 588 045	1.54
8 075	SWATCH GROUP AG	CHF	2 207 164	2 193 313	0.09
15 325	SWISS PRIME SITE AG - REG	CHF	1 648 229	1 636 065	0.07
488 500	TAKEDA PHARMACEUTICAL CO LTD	JPY	14 890 804	14 047 234	0.56
48 674	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	7 670 856	7 834 080	0.31
5 929	TECAN GROUP AG - REG	CHF	2 467 042	2 419 155	0.10
185 833	TERADYNE INC	USD	19 564 498	20 166 597	0.80
136 768	TESLA INC	USD	34 367 017	33 984 113	1.35
11 881	TEXAS INSTRUMENTS INC	USD	1 962 504	2 025 235	0.08
298 300	TOKIO MARINE HOLDINGS INC	JPY	7 368 552	7 467 022	0.30
808 000	TOPPAN INC	JPY	18 743 421	22 552 703	0.90
648 430	TOYOTA MOTOR CORP	JPY	11 482 455	11 914 867	0.47
57 900	UNION PACIFIC CORP	USD	13 441 996	14 221 398	0.57

MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 569	UNITEDHEALTH GROUP INC	USD	4 976 167	5 037 791	0.20
15 647	VAIL RESORTS INC	USD	3 400 406	3 340 165	0.13
38 939	VALERO ENERGY CORP	USD	4 876 720	5 062 070	0.20
1 082	VAT GROUP AG	CHF	544 013	541 884	0.02
16 266	VERISIGN INC	USD	3 328 186	3 350 145	0.13
250 301	VERIZON COMMUNICATIONS INC	USD	8 041 279	9 436 348	0.38
19 750	VERTEX PHARMACEUTICALS INC	USD	6 790 545	8 036 078	0.32
57 121	WALMART INC	USD	8 934 296	9 005 126	0.36
554 891	WALT DISNEY CO	USD	51 160 950	50 101 108	2.00
1 970 487	WARNER BROS DISCOVERY INC	USD	26 937 305	22 424 142	0.89
113 064	WASTE MANAGEMENT INC	USD	20 083 558	20 249 762	0.81
27 852	WESTERN DIGITAL CORP	USD	1 123 550	1 458 609	0.06
7 086	YUM! BRANDS INC	USD	889 647	925 857	0.04
28 662	ZEALAND PHARMA A/S	DKK	1 631 297	1 585 081	0.06
52 166	3M CO	USD	5 381 445	5 702 787	0.23
Total Shares			2 241 987 474	2 497 901 747	99.54
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			2 241 987 474	2 497 901 747	99.54
Total Investments			2 241 987 474	2 497 901 747	99.54

MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	21.20	United States of America	70.43
Software and Computer Services	18.57	Japan	23.35
Banks	7.80	Switzerland	3.52
Pharmaceuticals and Biotechnology	7.41	Denmark	2.15
Industrial Support Services	5.09	Ireland	0.08
Retailers	4.94	Germany	0.01
Investment Banking and Brokerage Services	4.49		
Media	3.63		99.54
Telecommunications Service Providers	3.28		
Medical Equipment and Services	2.79		
Personal Care, Drug and Grocery Stores	2.33		
Industrial Transportation	2.19		
Leisure Goods	1.93		
Automobiles and Parts	1.91		
Non-life Insurance	1.30		
Industrial Engineering	1.24		
Electronic and Electrical Equipment	1.21		
Oil, Gas and Coal	1.10		
Travel and Leisure	0.94		
Life Insurance	0.91		
Waste and Disposal Services	0.81		
Beverages	0.72		
Household Goods and Home Construction	0.62		
Industrial Metals and Mining	0.55		
Food Producers	0.52		
General Industrials	0.47		
Finance and Credit Services	0.41		
Gas, Water and Multi-utilities	0.32		
Electricity	0.28		
Health Care Providers	0.20		
Personal Goods	0.13		
Chemicals	0.09		
Construction and Materials	0.09		
Real Estate Investment and Services	0.07		
	99.54		

MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action

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					
104 765	ABB LTD	CHF	3 710 361	4 203 221	0.97
31 178	ABN AMRO BANK NV	EUR	383 957	423 709	0.10
123 514	ABRDN PLC	GBP	308 267	254 639	0.06
1 893	ACCIONA SA	EUR	305 779	252 337	0.06
13 011	ACCOR SA	EUR	428 081	450 181	0.10
10 609	ADIDAS AG - REG	EUR	1 801 597	1 953 753	0.45
4 912	AENA SME SA	EUR	725 671	806 059	0.19
13 112	AERCAP HOLDINGS NV	USD	749 431	882 165	0.20
2 268	AEROPORTS DE PARIS SA	EUR	311 005	265 810	0.06
10 464	AGEAS SA/NV	EUR	413 119	411 340	0.10
34 300	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	5 538 781	6 040 916	1.40
20 696	AKER BP ASA	NOK	452 671	545 141	0.13
11 172	AKZO NOBEL NV	EUR	783 079	835 889	0.19
18 948	ALFA LAVAL AB	SEK	621 812	686 604	0.16
26 413	ALLIANZ SE - REG	EUR	5 534 923	6 390 625	1.48
18 876	ALSTOM SA	EUR	488 306	229 910	0.05
29 503	AMADEUS IT GROUP SA - A	EUR	2 042 456	1 914 155	0.44
56 885	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 963 046	3 323 222	0.77
26 402	ASML HOLDING NV	EUR	17 307 809	17 998 244	4.16
65 641	ASSA ABLOY AB	SEK	1 374 091	1 711 707	0.40
101 504	ASTRAZENECA PLC	GBP	13 774 907	12 416 392	2.87
59 921	AUTO TRADER GROUP PLC	GBP	437 636	498 840	0.12
179 344	AVIVA PLC	GBP	825 227	899 669	0.21
118 146	AXA SA	EUR	3 108 720	3 484 126	0.81
1 059 908	BANCO SANTANDER SA	EUR	3 383 650	4 005 922	0.93
69 200	BANK OF IRELAND GROUP PLC	EUR	594 428	568 686	0.13
989 306	BARCLAYS PLC	GBP	1 783 691	1 755 646	0.41
63 826	BARRATT DEVELOPMENTS PLC	GBP	330 950	414 385	0.10
64 339	BAYER AG	EUR	2 017 671	2 163 721	0.50
6 601	BEIERSDORF AG	EUR	804 042	895 756	0.21
6 967	BERKELEY GROUP HOLDINGS PLC	GBP	318 430	376 912	0.09
2 713	BIOMERIEUX	EUR	241 914	272 928	0.06
68 795	BNP PARIBAS SA	EUR	3 902 209	4 305 879	1.00
423 275	BT GROUP PLC	GBP	668 336	603 737	0.14
22 134	BUNZL PLC	GBP	790 462	814 811	0.19
23 803	BURBERRY GROUP PLC	GBP	624 694	388 957	0.09
19 315	BUREAU VERITAS SA	EUR	484 154	441 734	0.10
10 231	CAPGEMINI SE	EUR	1 806 980	1 931 101	0.45
6 449	CARLSBERG AS - B	DKK	936 841	732 574	0.17
37 014	CELLNEX TELECOM SAU	EUR	1 339 707	1 319 919	0.31
7	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	781 374	767 990	0.18
29 849	CIE DE SAINT-GOBAIN SA	EUR	1 622 864	1 989 734	0.46
34 186	CIE FINANCIERE RICHEMONT SA - REG	CHF	5 107 239	4 256 243	0.98
13 848	CLARIANT AG - REG	CHF	175 761	184 997	0.04

MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 523	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	808 321	817 024	0.19
8 948	COLOPLAST A/S	DKK	1 009 888	926 663	0.21
112 251	COMPASS GROUP PLC	GBP	2 871 288	2 779 882	0.64
4 313	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	138 318	121 109	0.03
3 307	COVIVIO SA/FRANCE	EUR	148 181	160 985	0.04
46 336	CRH PLC	GBP	2 678 787	2 892 825	0.67
9 145	CRODA INTERNATIONAL PLC	GBP	567 352	532 944	0.12
45 172	DANSKE BANK A/S	DKK	998 267	1 093 162	0.25
43 762	DASSAULT SYSTEMES SE	EUR	1 787 482	1 935 812	0.45
126 936	DEUTSCHE BANK AG - REG	EUR	1 184 330	1 569 437	0.36
12 443	DEUTSCHE BOERSE AG	EUR	2 086 417	2 320 620	0.54
64 917	DEUTSCHE POST AG - REG	EUR	2 852 727	2 911 852	0.67
212 268	DEUTSCHE TELEKOM AG - REG	EUR	4 097 365	4 616 829	1.07
147 219	DIAGEO PLC	GBP	5 688 699	4 852 085	1.12
60 616	DNB BANK ASA	NOK	1 013 704	1 167 095	0.27
7 458	DR ING HC F PORSCHE AG	EUR	626 919	595 894	0.14
12 180	DSM-FIRMENICH AG	EUR	1 132 475	1 120 560	0.26
12 191	DSV A/S	DKK	2 211 932	1 938 739	0.45
16 346	EDENRED SE	EUR	1 003 227	884 972	0.20
205 510	EDP - ENERGIAS DE PORTUGAL SA	EUR	946 875	936 098	0.22
18 424	EDP RENOVAVEIS SA	EUR	349 562	341 305	0.08
4 814	EIFFAGE SA	EUR	447 702	467 054	0.11
532 657	ENEL SPA	EUR	3 248 970	3 584 782	0.83
41 834	ENTAIN PLC	GBP	571 221	479 965	0.11
43 159	EPIROC AB - A	SEK	738 348	783 898	0.18
23 290	EQT AB	SEK	418 609	596 241	0.14
59 002	EQUINOR ASA	NOK	1 612 935	1 694 299	0.39
39 892	ESSITY AB	SEK	967 094	895 846	0.21
60 238	EXPERIAN PLC	GBP	2 068 173	2 225 862	0.51
33 580	FERROVIAL SE	EUR	991 141	1 108 812	0.26
39 991	FINECOBANK BANCA FINECO SPA	EUR	494 489	543 278	0.13
11 570	FLUTTER ENTERTAINMENT PLC	EUR	2 173 371	1 851 200	0.43
10 722	GEA GROUP AG	EUR	410 654	404 112	0.09
2 189	GEBERIT AG - REG	CHF	1 026 110	1 269 088	0.29
3 011	GECINA SA	EUR	292 505	331 511	0.08
23 413	GETLINK SE - REG	EUR	369 366	387 836	0.09
605	GIVAUDAN SA - REG	CHF	1 786 126	2 267 204	0.52
12 671	GJENSIDIGE FORSIKRING ASA	NOK	188 670	211 776	0.05
268 185	GSK PLC	GBP	4 266 551	4 488 164	1.04
42 299	H & M HENNES & MAURITZ AB - B	SEK	551 878	671 085	0.16
362 866	HALEON PLC	GBP	1 389 614	1 346 903	0.31
3 949	HANNOVER RUECK SE - REG	EUR	756 009	854 169	0.20
8 488	HEINEKEN HOLDING NV	EUR	661 449	650 181	0.15
18 861	HEINEKEN NV	EUR	1 765 285	1 734 080	0.40

MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 074	HERMES INTERNATIONAL SCA	EUR	4 043 316	3 979 591	0.92
135 970	HEXAGON AB	SEK	1 498 231	1 477 258	0.34
34 134	HOLCIM AG - REG	CHF	2 313 377	2 423 929	0.56
4 992	HOLMEN AB	SEK	167 136	190 891	0.04
1 276 120	HSBC HOLDINGS PLC	GBP	9 167 620	9 358 655	2.16
395 089	IBERDROLA SA	EUR	4 587 452	4 689 706	1.08
71 439	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	2 434 371	2 816 840	0.65
9 063	INDUSTRIVARDEN AB - A	SEK	225 920	267 758	0.06
9 513	INDUSTRIVARDEN AB - C	SEK	235 860	280 541	0.06
90 620	INFORMA PLC	GBP	759 087	816 945	0.19
10 828	INTERCONTINENTAL HOTELS GROUP PLC	GBP	682 767	885 933	0.20
10 570	INTERTEK GROUP PLC	GBP	538 125	517 918	0.12
1 017 748	INTESA SANPAOLO SPA	EUR	2 427 499	2 690 417	0.62
9 679	INVESTMENT AB LATOUR - B	SEK	173 790	228 053	0.05
113 354	INVESTOR AB - B	SEK	2 041 868	2 377 558	0.55
2 470	IPSEN SA	EUR	268 959	266 513	0.06
13 491	JULIUS BAER GROUP LTD	CHF	769 353	684 200	0.16
16 392	KBC GROUP NV	EUR	1 022 016	962 538	0.22
4 875	KERING SA	EUR	2 512 917	1 945 125	0.45
10 440	KERRY GROUP PLC	EUR	774 857	821 210	0.19
17 887	KESKO OYJ - B	EUR	324 057	320 624	0.07
10 131	KINGSPAN GROUP PLC	EUR	585 996	794 270	0.18
14 090	KLEPIERRE SA	EUR	303 344	347 741	0.08
22 260	KONE OYJ - B	EUR	907 985	1 005 262	0.23
219 741	KONINKLIJKE KPN NV	EUR	697 390	685 152	0.16
3 559	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	936 478	1 109 388	0.26
17 360	LEGRAND SA	EUR	1 541 662	1 633 576	0.38
4 161 682	LLOYDS BANKING GROUP PLC	GBP	2 178 355	2 291 314	0.53
27 275	LONDON STOCK EXCHANGE GROUP PLC	GBP	2 744 176	2 919 028	0.67
4 877	LONZA GROUP AG - REG	CHF	2 644 554	1 855 432	0.43
15 796	L'OREAL SA	EUR	6 519 835	7 118 467	1.65
18 084	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	15 269 778	13 266 423	3.07
52 548	MERCEDES-BENZ GROUP AG	EUR	3 130 810	3 286 877	0.76
8 464	MERCK KGAA	EUR	1 317 036	1 219 662	0.28
43 432	METSO OYJ	EUR	460 708	398 271	0.09
31 799	MONDI PLC	GBP	460 378	564 202	0.13
30 479	MOWI ASA	NOK	459 014	494 467	0.11
241 538	NATIONAL GRID PLC	GBP	2 967 769	2 949 019	0.68
377 262	NATWEST GROUP PLC	GBP	1 081 825	955 182	0.22
27 707	NESTE OYJ	EUR	1 011 056	892 442	0.21
174 860	NESTLE SA	CHF	18 310 767	18 339 894	4.24
38 676	NEXI SPA	EUR	276 533	286 434	0.07
7 889	NEXT PLC	GBP	617 120	739 056	0.17
99 251	NIBE INDUSTRIER AB - B	SEK	873 310	631 212	0.15

MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
354 121	NOKIA OYJ	EUR	1 139 561	1 080 777	0.25
134 238	NOVARTIS AG - REG	CHF	11 781 813	12 254 254	2.83
213 720	NOVO NORDISK A/S	DKK	15 678 703	20 014 346	4.63
13 395	NOVOZYMES A/S - B	DKK	602 384	666 826	0.15
121 946	ORANGE SA	EUR	1 258 502	1 256 532	0.29
6 897	ORION OYJ - B	EUR	251 327	270 845	0.06
45 909	ORKLAASA	NOK	301 652	322 634	0.07
12 389	ORSTED AS	DKK	1 092 441	622 063	0.14
1 486	PARTNERS GROUP HOLDING AG	CHF	1 805 128	1 938 817	0.45
41 869	PEARSON PLC	GBP	403 567	465 871	0.11
13 393	PERNOD RICARD SA	EUR	2 667 939	2 139 532	0.49
95 797	PROSUS NV	EUR	2 883 356	2 585 082	0.60
17 199	PRYSMIAN SPA	EUR	620 188	708 083	0.16
6 914	PUMA SE	EUR	336 636	349 295	0.08
14 934	QIAGEN NV	EUR	625 041	588 400	0.14
46 997	RECKITT BENCKISER GROUP PLC	GBP	3 326 084	2 939 516	0.68
26 577	REDEIA CORP SA	EUR	431 916	396 263	0.09
123 737	RELX PLC	GBP	3 775 869	4 440 852	1.03
1 729	REMY COINTREAU SA	EUR	248 310	198 835	0.05
165 202	RENTOKIL INITIAL PLC	GBP	1 224 393	840 356	0.19
46 011	ROCHE HOLDING AG	CHF	12 925 000	12 100 344	2.80
2 096	ROCHE HOLDING AG - BR	CHF	635 938	589 324	0.14
545	ROCKWOOL A/S	DKK	118 200	144 465	0.03
67 251	SAGE GROUP PLC	GBP	692 524	909 951	0.21
74 547	SANOFI SA	EUR	7 305 708	6 691 339	1.55
68 387	SAP SE	EUR	8 525 503	9 538 619	2.21
1 716	SARTORIUS AG (ISIN DE0007165631)	EUR	521 935	571 771	0.13
1 811	SARTORIUS STEDIM BIOTECH	EUR	431 844	433 735	0.10
35 640	SCHNEIDER ELECTRIC SE	EUR	5 738 792	6 478 639	1.50
52 788	SCHRODERS PLC	GBP	272 465	261 884	0.06
76 376	SEGRO PLC	GBP	662 053	781 255	0.18
17 626	SEVERN TRENT PLC	GBP	557 172	524 580	0.12
9 817	SGS SA	CHF	850 150	765 973	0.18
49 773	SIEMENS AG - REG	EUR	8 001 405	8 457 428	1.96
34 026	SIEMENS ENERGY AG	EUR	770 363	408 312	0.09
18 468	SIEMENS HEALTHINEERS AG	EUR	943 591	971 417	0.22
20 028	SIG GROUP AG	CHF	519 152	416 846	0.10
9 984	SIKA AG	CHF	2 468 151	2 939 250	0.68
22 282	SKANSKA AB - B	SEK	280 926	364 978	0.08
17 051	SMURFIT KAPPA GROUP PLC	EUR	560 977	611 790	0.14
48 377	SOCIETE GENERALE SA	EUR	1 125 468	1 162 257	0.27
5 794	SODEXO SA	EUR	590 116	577 198	0.13
3 319	SONOVA HOLDING AG	CHF	791 989	979 599	0.23
71 525	SSE PLC	GBP	1 553 792	1 531 942	0.35

MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
35 928	ST JAMES'S PLACE PLC	GBP	462 137	283 427	0.07
150 086	STANDARD CHARTERED PLC	GBP	1 202 816	1 154 548	0.27
44 760	STMICROELECTRONICS NV	EUR	1 986 641	2 025 166	0.47
38 100	STORA ENSO OYJ - R	EUR	423 390	477 203	0.11
7 310	STRAUMANN HOLDING AG	CHF	1 005 259	1 066 189	0.25
39 679	SVENSKA CELLULOSA AB SCA - B	SEK	480 675	538 558	0.12
95 523	SVENSKA HANDELSBANKEN AB	SEK	748 810	939 141	0.22
55 602	SWEDBANK AB - A	SEK	870 833	1 015 395	0.23
1 696	SWISSCOM AG - REG	CHF	965 773	923 068	0.21
4 854	SYENSQO SA	EUR	423 688	457 538	0.11
8 696	SYMRISE AG	EUR	810 732	866 469	0.20
320 111	TELEFONICA SA	EUR	1 168 837	1 131 272	0.26
3 899	TELEPERFORMANCE SE	EUR	615 963	514 863	0.12
34 987	TELE2 AB	SEK	267 430	271 976	0.06
154 510	TELIA CO AB	SEK	314 388	357 111	0.08
4 184	TEMENOS AG - REG	CHF	305 221	352 019	0.08
150 081	TOTALENERGIES SE	EUR	7 983 562	9 244 990	2.14
215 397	UBS GROUP AG	CHF	4 012 130	6 046 963	1.40
8 280	UCB SA	EUR	701 603	653 292	0.15
13 716	UMICORE SA	EUR	356 845	341 528	0.08
7 740	UNIBAIL RODAMCO REITS	EUR	358 557	517 961	0.12
163 754	UNILEVER PLC	GBP	7 162 159	7 180 950	1.66
44 657	UNITED UTILITIES GROUP PLC	GBP	565 305	546 005	0.13
34 955	UPM-KYMMENE OYJ	EUR	994 094	1 190 567	0.28
4 459	VERBUND AG	EUR	336 128	374 779	0.09
66 137	VESTAS WIND SYSTEMS A/S	DKK	1 696 834	1 901 276	0.44
33 249	VINCI SA	EUR	3 562 669	3 780 411	0.87
1 507 301	VODAFONE GROUP PLC	GBP	1 286 952	1 192 552	0.28
98 828	VOLVO AB - B	SEK	1 784 394	2 323 224	0.54
11 304	WAREHOUSES DE PAUW CVA	EUR	293 478	322 164	0.07
31 002	WARTSILA OYJ ABP	EUR	392 485	406 901	0.09
12 656	WHITBREAD PLC	GBP	502 281	533 960	0.12
16 275	WOLTERS KLUWER NV	EUR	1 889 827	2 094 593	0.48
15 750	WORLDLINE SA	EUR	534 430	246 803	0.06
14 683	ZALANDO SE	EUR	378 847	314 950	0.07
9 585	ZURICH INSURANCE GROUP AG	CHF	4 164 164	4 532 178	1.05
63 745	3I GROUP PLC	GBP	1 476 781	1 780 932	0.41
Total Shares			415 553 114	430 411 495	99.52
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			415 553 114	430 411 495	99.52
Total Investments			415 553 114	430 411 495	99.52

MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	18.03	France	19.74
Banks	8.32	Switzerland	19.28
Personal Goods	7.69	United Kingdom	18.64
Technology Hardware and Equipment	5.17	Germany	11.71
Food Producers	5.06	Netherlands	7.31
Construction and Materials	4.80	Denmark	6.48
Software and Computer Services	4.77	Spain	4.11
Investment Banking and Brokerage Services	4.61	Sweden	3.84
Non-life Insurance	3.58	Italy	1.81
Beverages	3.34	Ireland	1.74
Personal Care, Drug and Grocery Stores	2.95	Belgium	1.50
Electricity	2.91	Finland	1.40
Oil, Gas and Coal	2.86	Norway	1.03
Telecommunications Service Providers	2.86	Jersey	0.51
Chemicals	2.67	Portugal	0.22
Industrial Transportation	2.46	Isle of Man	0.11
General Industrials	2.29	Austria	0.09
Media	1.92		
Electronic and Electrical Equipment	1.71		99.52
Industrial Engineering	1.67		
Industrial Support Services	1.64		
Medical Equipment and Services	1.12		
Travel and Leisure	1.10		
Retailers	1.05		
Gas, Water and Multi-utilities	0.93		
Automobiles and Parts	0.90		
Consumer Services	0.64		
Real Estate Investment Trusts	0.57		
Industrial Materials	0.56		
Alternative Energy	0.44		
Life Insurance	0.37		
Telecommunications Equipment	0.25		
Household Goods and Home Construction	0.18		
Aerospace and Defense	0.10		
	99.52		

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. The Articles of Incorporation were deposited with the *Registre du Commerce et des Sociétés* 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 *Registre du Commerce et des sociétés* 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 December 31, 2023, 76 Sub-Funds are available to investors:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y
- MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y
- MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y
- MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi MSCI Japan
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor 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 - Amundi MSCI Semiconductors ESG Screened
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action.

Notes to the financial statements (continued)

The following Shares Classes have been launched during the period:

On January 24, 2023:

Share class "UCITS ETF GBP Hedged Dist" within the Sub-Fund :

- MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y,

On March 24, 2023:

Share class "Acc" within the Sub-Fund:

- MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF,

Share class "Dist" within the Sub-Fund:

- MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF.

On May 16, 2023:

Share class "Monthly Hedged to GBP - Dist" within the Sub-Fund:

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

On May 24, 2023:

Share class "Dist" within the Sub-Fund:

- MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action.

On June 02, 2023:

Share Classes "UCITS ETF Acc" and "UCITS ETF GBP Hedged Dist" within the Sub-Fund:

- MULTI UNITS LUXEMBOURG- Amundi US Treasury Bond 7-10Y.

Share Class UCITS ETF Acc within the Sub-Fund:

- MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y.

On July 11, 2023:

Share class "UCITS ETF Dist" within the Sub-Fund:

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

The following Sub-Funds have been renamed during the period:

On January 17, 2023:

- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB

On January 20, 2023:

- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF into MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture

On June 02, 2023:

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

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

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

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

On June 21, 2023:

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF into MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors ESG Screened

The following Sub-Funds have been merged during the period:

On January 20, 2023:

- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF into MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF

Notes to the financial statements (continued)

On March 14, 2023:

- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF into Amundi Index Solutions - Amundi Index MSCI Emerging Markets SRI PAB

On June 16, 2023:

- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF into Amundi Index Solutions - Amundi Floating Rate Euro Corporate ESG
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF into Amundi Index Solutions - Amundi Index MSCI Emerging ESG Broad CTB

On June 28, 2023:

- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF into Amundi ETF ICAV - Amundi S&P Global Utilities ESG UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF into Amundi ETF ICAV - Amundi S&P Global Materials ESG UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF into Amundi ETF ICAV - Amundi S&P Global Communication Services ESG UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF into Amundi ETF ICAV - Amundi S&P Global Industrials ESG UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF into Amundi ETF ICAV - Amundi S&P Global Energy Carbon Reduced UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF into Amundi ETF ICAV - Amundi S&P Global Consumer Discretionary ESG UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF into Amundi ETF ICAV - Amundi S&P Global Consumer Staples ESG UCITS ETF

On September 22, 2023

- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF into Amundi Index Solutions - Amundi MSCI EM Latin America
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF into Amundi Index Solutions - Amundi Euro High Yield Bond ESG

On November 24, 2023

- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF into Amundi ETF ICAV - Amundi MSCI USA ESG Leaders Extra UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF into Amundi ETF ICAV - Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF into Amundi ETF ICAV - Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF

On December 15, 2023 :

- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF into Amundi ETF ICAV - Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF into Amundi ETF ICAV - Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF

The following Sub-Funds has been liquidated during the period:

On December 12, 2023 :

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

The following Sub-Funds have been absorbed during the period:

On September 7, 2023 :

- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF absorbed by Amundi MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF absorbed by Amundi Index Breakeven Inflation USD 10Y UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF absorbed by Amundi MSCI Europe ESG Leaders Select UCITS ETF DR

On December 1, 2023 :

- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF absorbed by Amundi ETF Govt Bond Euro Broad Investment Grade 10-15 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF absorbed by Amundi ETF Euro Inflation UCITS ETF DR
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF absorbed by Amundi ETF Govt Bond Euro Broad Investment Grade 5-7 UCITS ETF DR
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF absorbed by Amundi ETF Govt Bond Euro Broad Investment Grade 3-5 UCITS ETF DR
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF absorbed by Amundi ETF Govt Bond Euro Broad Investment Grade 1-3 UCITS ETF DR

On July 10, 2023

MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF absorbed by MULTI UNITS LUXEMBOURG-Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF.

Detailed Share Classes active as at December 31, 2023 are listed in the “Statistical information” and description of Shares Classes are disclosed in the latest prospectus.

2 - Significant accounting policies

2.1 Presentation of financial statements

The SICAV's financial statements are prepared and presented in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements for investment funds. The financial statement is prepared under going concern basis for accounting except for the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF (in liquidation) since February 15, 2023 and the Sub-Fund Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF which was liquidated on March 7, 2024.. As such, the financial statements were prepared under non-going concern basis of accounting. The application of non-going concern basis of accounting has not led to material adjustments to the sub-fund's net asset value.

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.

Notes to the financial statements (continued)

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 swaps

Swaps transactions are computed by taking in consideration both the receiving leg which refers to the performance of the underlying index of the contracts and the paying leg which refers to the performance of the securities basket held by the Fund.

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.

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.

For the index Sub-Funds which replicate the composition of a financial index, the dividend payments are included in the swap performance.

2.11 Formation expenses

The formation expenses of the Fund are borne by the Management Company.

Notes to the financial statements (continued)

3 - Management fees

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):

The Management fees rates applicable at December 31, 2023, are as follows :

Sub-Funds	Class of shares	Management fees p.a.
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	0.15%
	Class Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	0.35%
	Class Dist	0.35%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	0.07%
	Class Daily Hedged to CHF - Dist	0.07%
	Class Daily Hedged to EUR - Acc	0.07%
	Class Daily Hedged to EUR - Dist	0.07%
	Class Daily Hedged to GBP - Dist	0.07%
	Class Dist (EUR)	0.07%
	Class Dist (USD)	0.07%
	Class S - Acc	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist	0.40%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	0.60%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc	0.45%
	Class Dist	0.45%
	Class Monthly Hedged to GBP - Acc	0.45%
	Class S - Dist	0.00%
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	0.10%
	Class Dist	0.10%
	Class S - Dist	0.00%
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	0.85%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	0.60%
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
	Class Monthly Hedged to EUR - Dist	0.30%
	Class Monthly Hedged to GBP - Dist	0.30%

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Management fees p.a.
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y	Class UCITS ETF Acc	0.05%
	Class UCITS ETF Dist	0.05%
	Class UCITS ETF EUR Hedged Dist	0.08%
	Class UCITS ETF GBP Hedged Dist	0.03%
	Class UCITS ETF HKD Hedged Acc	0.08%
	Class UCITS ETF MXN Hedged Acc	0.08%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y	Class UCITS ETF Acc	0.05%
	Class UCITS ETF Dist	0.05%
	Class UCITS ETF GBP Hedged Dist	0.03%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y	Class UCITS ETF Acc	0.05%
	Class UCITS ETF Dist	0.05%
	Class UCITS ETF EUR Hedged Dist	0.08%
	Class UCITS ETF GBP Hedged Dist	0.03%
	Class UCITS ETF HKD Hedged Acc	0.08%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF	Class Dist	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y	Class UCITS ETF Acc	0.03%
	Class UCITS ETF Dist	0.03%
	Class UCITS ETF EUR Hedged Acc	0.03%
	Class UCITS ETF GBP Hedged Dist	0.03%
	Class UCITS ETF HKD Hedged Acc	0.03%
MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF	Class Dist	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Acc	0.09%
	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.12%
	Class Monthly Hedged to GBP - Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	0.25%
	Class Dist	0.25%
	Class Monthly Hedged to CHF - Acc	0.30%
	Class Monthly Hedged to EUR - Acc	0.30%
	Class Monthly Hedged to GBP - Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	0.12%
	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc	0.14%
	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	Class Acc	0.09%
	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	0.14%
	Class Dist	0.14%
	Class Monthly Hedged to EUR - Acc	0.30%
	Class Monthly Hedged to USD - Acc	0.30%

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Management fees p.a.
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class - Acc	0.12%
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	Class UCITS ETF Acc	0.12%
	Class UCITS ETF Dist	0.05%
	Class UCITS ETF GBP Hedged Acc	0.05%
	Class UCITS ETF EUR Hedged Dist	0.13%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.18%
	Class Dist	0.18%
	Class Monthly Hedged to EUR - Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	0.45%
	Class Acc (USD)	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc	0.22%
	Class Daily Hedged to EUR - Acc	0.27%
	Class Dist	0.22%
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB	Class UCITS ETF Acc	0.07%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF	Class Acc	0.14%
MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture	Class UCITS ETF Acc	0.30%
	Class Daily Hedged to EUR - Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	0.29%
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.65%
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%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors ESG Screened	Class UCITS ETF Acc	0.45%
	Class UCITS ETF Dist	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	0.50%
	Class Dist	0.50%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.20%
	Class Monthly Hedged to GBP - Dist	0.20%

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Management fees p.a.
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	0.20%
	Class Monthly Hedged to EUR- Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Acc	0.15%
	Class Monthly Hedged to CHF - Acc	0.15%
	Class Monthly Hedged to CHF - Dist	0.15%
	Class Monthly Hedged to EUR - Acc	0.15%
	Class Monthly Hedged to GBP - Dist	0.15%
	Class Monthly Hedged to USD - Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc	0.30%
	Class Monthly Hedged to GBP - Dist	0.35%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	Class Acc	0.18%
	Class S - Acc	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF	Class Acc	0.14%
	Class Dist	0.14%
MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action	Class Dist	0.09%

Notes to the financial statements (continued)

4 - Depository, Administrative, Registrar Agent and other fees

As Administrative Agent, Société Générale Luxembourg is entitled to receive fees and commissions for its services rendered to the Sub-Funds. Such fees are payable by the Management Company out of the Total Fee it receives to cover structural costs.

As Depository, Société Générale Luxembourg is entitled to receive a fee for its services rendered to the Sub-Fund. Such fee is payable by the Management Company out of the Total Fee it receives from the Fund.

As Registrar and Transfer Agent, Société Générale Luxembourg is entitled to receive fees and commissions for its services rendered to the Sub-Fund. Such fees are payable by the Management Company out of the Total Fee it receives from the Fund.

5 - Taxation

The amended Law of December 17, 2010 lays down that Sub-Funds of umbrella UCIs established under the Law of December 20, 2002 are exempted of the *taxe d'abonnement* if they comply with following conditions stated in the article 175 e):

- whose securities are listed or dealt in on a stock exchange or another market which is regulated, operates regularly and is recognised and open to the public;
- whose exclusive object is to replicate the performance of one or several indices.

Considering that all classes of shares of all Sub-Funds of the Fund described in the Prospectus comply with the conditions required by the article 175 e) of the amended Law of December 17, 2010, the Board of Directors decided, by a Circular Resolution dated December 31, 2010, that all Sub-Funds and their classes of shares are exempted of the *taxe d'abonnement* as from January 1, 2011.

The Fund is not liable to any Luxembourg tax other than a once-and-for-all tax of EUR 1250 that was paid upon incorporation.

Investment income from dividends and interest received by the Fund may be subject to withholding taxes at varying rates. Such withholding taxes are usually not recoverable.

6 - Total return swap agreements

The total return swaps entered into by the Sub-Funds are governed by the ISDA Master Agreements (the "Master Agreement") signed by Amundi Asset Management on behalf of the Sub-Funds with Barclays Bank Ireland PLC, BNP Paribas, BOFA Securities Europe SA, Morgan Stanley SE and Société Générale (the "OTC Counterparties").

The terms and conditions of the swap transactions are detailed for each swap transaction in appendices to this Master Agreement.

Under the Master Agreement, the Sub-Fund pays to the OTC Counterparty an amount reflecting the performance of the basket of securities (including income received held by the Sub-Fund, and receives an amount reflecting the performance of an index (see below the index for each Sub-Fund).

The performance difference between the two legs is adjusted by (i) the difference of repo rate between the basket of securities held by the Sub-Fund and the index components, (ii) the difference between the index components dividend level in the index methodology and their market price, and (iii) pricing parameters linked to the index replication.

The market value of those swaps, used only for index replication purpose are booked in the caption "Swap at market value" of the Statement of Net Assets.

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

Lines captioned "basket of securities" in the tables below correspond to the paying leg of the swaps.

As at December 31, 2023, no collateral was received or granted by the collective investment undertaking as part of Total Return Swaps.

Notes to the financial statements (continued)

As at December 31, 2023 the Company holds the following Total Return Swaps :

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
09-03-24	Index swap	LevDAX	EUR	117 971 742	125 217 023
09-03-24	Index swap	Basket of securities	EUR	-	(124 351 214)
					865 809

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

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
26-08-24	Index swap	S&P 500 TR	EUR	380 618 181	381 783 764 ⁽⁴⁾
26-08-24	Index swap	S&P 500 TR	EUR	1 298 934 116	1 373 793 348 ⁽²⁾
09-06-24	Index swap	S&P 500 TR	EUR	1 745 741 675	1 822 917 621 ⁽¹⁾
26-08-24	Index swap	S&P 500 TR	EUR	907 972 594	910 428 707 ⁽¹⁾
06-03-25	Index swap	S&P 500 TR	EUR	2 942 552 284	3 087 864 219 ⁽²⁾
26-08-24	Index swap	S&P 500 DAILY EUR HD	EUR	567 245 329	593 381 294 ⁽²⁾
26-08-24	Index swap	S&P 500 DAILY CHF HD	EUR	501 845 871	501 746 262 ⁽²⁾
31-01-24	Index swap	S&P 500 TR	EUR	282 484 891	303 339 892 ⁽³⁾
25-08-27	Index swap	S&P 500 TR	EUR	73 317 942	84 087 203 ⁽¹⁾
25-08-25	Index swap	S&P 500 TR	EUR	1 543 622	1 815 683 ⁽¹⁾
25-08-27	Index swap	S&P 500 TR	EUR	16 203 757	17 798 817 ⁽¹⁾
06-03-25	Index swap	Basket of securities	EUR	-	(3 108 492 184) ⁽²⁾
25-08-27	Index swap	Basket of securities	EUR	-	(1 989 238 001) ⁽²⁾
25-08-24	Index swap	Basket of securities	EUR	-	(486 232 181) ⁽²⁾
09-06-24	Index swap	Basket of securities	EUR	-	(1 823 509 558) ⁽¹⁾
26-08-24	Index swap	Basket of securities	EUR	-	(911 296 510) ⁽¹⁾
25-08-27	Index swap	Basket of securities	EUR	-	(85 895 720) ⁽¹⁾
31-01-24	Index swap	Basket of securities	EUR	-	(302 369 051) ⁽³⁾
26-08-24	Index swap	Basket of securities	EUR	-	(381 522 243) ⁽⁴⁾
					(9 598 638)

The counterparties of the swap are Société Générale (FR)⁽¹⁾, Morgan Stanley Bank AG (DE)⁽²⁾, Barclays Bank (GBP)⁽³⁾ and BNP Paribas (FR)⁽⁴⁾.

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
12-04-24	Index swap	S&P/ASX 200 Index	EUR	72 211 470	76 991 167
12-04-24	Index swap	Basket of securities	EUR	-	(77 494 567)
					(503 400)

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

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
19-05-24	Index swap	MSCI Daily Inform Tech	EUR	1 504 279 939	1 441 597 634
19-05-24	Index swap	Basket of securities	EUR	-	(1 444 040 546)
					(2 442 912)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
19-05-24	Index swap	MSCI Daily TR World Net Health	EUR	721 720 272	756 086 249
19-05-24	Index swap	Basket of securities	EUR	-	(755 503 750)
					582 499

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

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
08-09-24	Index swap	MSCI World Financials NTR	EUR	491 932 031	494 986 722
08-09-24	Index swap	Basket of securities	EUR	-	(494 142 389)
					844 333

The counterparty of the swap is Morgan Stanley Bank AG (DE).

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-06-24	Index swap	S&P 500 VIX FutEnRoll TR	USD	87 756 750	78 721 846
20-06-24	Index swap	Basket of securities	USD	-	(78 409 461)
					312 385

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-10-24	Index swap	SG Gbl Qlty Income NetTR1	EUR	81 863 343	81 718 425
20-10-24	Index swap	SG Gbl Qlty Income NetTR2	EUR	150 458 105	158 670 947
20-10-24	Index swap	Basket of securities	EUR	-	(240 261 334)
					128 038

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

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific Ex Japan UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-03-24	Index swap	MSCI Daily TR Net Pacific Ex J	USD	14 699 829	15 962 911
20-03-24	Index swap	Basket of securities	USD	-	(15 993 888)
					(30 977)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
15-12-24	Index swap	Solactive Fed Funds Effective Rate Total Return Index	USD	110 605 655	110 837 395
15-12-24	Index swap	Basket of securities	USD	-	(110 272 427)
					564 968

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

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-07-24	Index swap	S&P Pan Africa EURNetTR	EUR	32 975 429	33 474 714
20-07-24	Index swap	Basket of securities	EUR	-	(33 565 217)
					(90 503)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
01-03-24	Index swap	S&P 500 2x Inverse Daily	USD	51 502 058	38 142 436
01-03-24	Index swap	Basket of securities	USD	-	(37 756 373)
					386 063

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

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
13-12-24	Index swap	iBoxx EUR Inverse Breakeven Euro-Inflation France & Germany	EUR	277 933 770	277 976 155
13-12-24	Index swap	Basket of securities	EUR	-	(276 996 974)
					979 181

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
13-12-24	Index swap	iBoxx USD Inverse Breakeven 10-Year Inflation	USD	64 639 516	63 278 187
13-12-24	Index swap	Basket of securities	USD	-	(62 690 195)
					587 992

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in GBP)
13-12-24	Index swap	Markit iBoxx GBP Liquid Corporate	GBP	4 628 307	4 794 054
13-12-24	Index swap	Basket of securities	GBP	-	(4 741 423)
					52 631

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

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in GBP)
07-11-24	Index swap	FTSE 100 TOTAL RETURN	GBP	347 974 921	349 527 745 ⁽³⁾
26-04-24	Index swap	FTSE 100 TOTAL RETURN Dist GBP	GBP	21 271 381	21 518 341 ⁽¹⁾⁽²⁾
26-04-24	Index swap	FTSE 100 TOTAL RETURN	GBP	166 832 016	168 668 674 ⁽¹⁾⁽²⁾
26-04-24	Index swap	Basket of securities	GBP	-	(91 685 245) ⁽¹⁾
07-11-24	Index swap	Basket of securities	GBP	-	(348 249 676) ⁽³⁾
26-04-24	Index swap	Basket of securities	GBP	-	(98 170 699) ⁽²⁾
					1 609 139

The counterparties of the swap are Société Générale (FR)⁽¹⁾, Bank of America (US)⁽²⁾ and BNP Paribas (FR)⁽³⁾.

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
01-01-40	Index swap	MSCI Emerging Markets Asia NTR	USD	170 131 029	158 428 736
01-01-40	Index swap	Basket of securities	USD	-	(157 959 994)
					468 742

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

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
01-12-24	Index swap	MSCI World Net Total Return USD	EUR	1 028 721 775	1 034 255 048
01-12-24	Index swap	Basket of securities	EUR	-	(1 033 947 895)
					307 153

The counterparty of the swap is Morgan Stanley Bank AG (DE).

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
17-10-24	Index swap	NASDAQ-100 Net Total Return 1	EUR	2 532 675 320	2 533 961 869 ⁽³⁾
18-03-24	Index swap	NASDAQ-100 Net Total Return 2	EUR	215 263 095	238 967 355 ⁽²⁾
19-03-24	Index swap	NASDAQ-100 Currency hedged EUR	EUR	27 360 143	27 772 348 ⁽¹⁾
20-02-24	Index swap	Basket of securities	EUR	-	(27 991 159) ⁽¹⁾
18-03-24	Index swap	Basket of securities	EUR	-	(238 881 870) ⁽²⁾
17-10-24	Index swap	Basket of securities	EUR	-	(2 539 419 321) ⁽³⁾
					(5 590 778)

The counterparties of the swap are Société Générale (FR)⁽¹⁾ and Barclays Bank Ireland PLC (IRL)⁽²⁾ and Morgan Stanley Bank AG (DE)⁽³⁾.

MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-06-24	Index swap	Bloomberg Energy and Metals Equal - Weighted Total Return Index	EUR	1 146 654 624	1 164 721 616 ⁽¹⁾⁽²⁾
20-06-24	Index swap	Basket of securities	EUR	-	(306 315 687) ⁽¹⁾
20-05-24	Index swap	Basket of securities	EUR	-	(861 863 688) ⁽²⁾
					(3 457 759)

The counterparties of the swap are Société Générale (FR)⁽¹⁾ and BNP Paribas (FR)⁽²⁾.

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
27-01-24	Index swap	MSCI China Net Total Return USD Index	USD	285 663 889	291 386 472
27-01-24	Index swap	Basket of securities	USD	-	(289 599 332)
					1 787 140

The counterparty of the swap is BOFA Securities Europe SA Equity Derivatives (FR).

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
13-12-24	Index swap	iBoxx USD Inverse Breakeven 10-Year Inflation	USD	2 883 373	2 991 516
13-12-24	Index swap	Basket of securities	USD	-	(2 991 816)
					(300)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-01-24	Index swap	MSCI AC Daily TR Net Asia Ex Japan	EUR	218 383 039	218 899 820
20-01-24	Index swap	Basket of securities	EUR	-	(218 352 726)
					547 094

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-01-24	Index swap	MSCI AC Daily TR Net Asia Ex Japan	EUR	326 650 001	333 645 727
20-01-24	Index swap	Basket of securities	EUR	-	(333 087 515)
					558 212

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

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-05-24	Index swap	MSCI Indonesia Net USD	EUR	42 541 747	44 161 993
20-05-24	Index swap	Basket of securities	EUR	-	(44 085 395)
					76 598

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

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
13-04-24	Index Swap	MSCI Daily TR Net Brazil USD	EUR	520 726 403	589 292 218
13-04-24	Index Swap	Basket of securities	EUR	-	(590 523 062)
					(1 230 844)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-01-24	Index swap	MSCI EM East EURXRUS NR EUR Index	EUR	120 477 664	145 697 959
18-01-24	Index swap	Basket of securities	EUR	-	(146 887 762)
					(1 189 803)

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

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-03-24	Index swap	MSCI Daily TR Net Emerging	EUR	96 884 165	110 994 330
20-03-24	Index swap	Basket of securities	EUR	-	(108 981 782)
					2 012 548

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

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-02-24	Index swap	MSCI Turkey Net Total Return Index	EUR	53 875 369	50 587 718
20-02-24	Index swap	Basket of securities	EUR	-	(50 699 986)
					(112 268)

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

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia (in liquidation) UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-10-24	Index swap	Russia IMI Sel NETR USD	EUR	1*	-
18-10-24	Index swap	Basket of securities	EUR	-	-
					-

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
19-06-24	Index swap	MSCI EM Ex China Net Total Return	USD	652 549 939	730 008 192
19-06-24	Index swap	Basket of securities	USD	-	(728 414 617)
					1 593 575

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
17-07-24	Index swap	Solactive USD Daily x7 Flattener 2-10	USD	1 387 767 285	1 641 440 517
17-07-24	Index swap	Basket of securities	USD	-	(1 619 165 298)
					22 275 219

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

MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
15-12-24	Index Swap	MSCI Emerging Market IndexSM	USD	2 443 567 134	2 509 571 069 ⁽¹⁾⁽²⁾
15-12-24	Index Swap	Basket of securities	USD	-	(2 293 250 264) ⁽¹⁾
15-12-24	Index Swap	Basket of securities	USD	-	(204 651 486) ⁽²⁾
					11 669 319

The counterparties of the swap are Bofa Securities Europe SA Equity Derivatives (FR)⁽¹⁾ and Société Générale (FR)⁽²⁾.

Data on reuse of collateral

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

* This is a technical position, as the nominal is derived from the NAV/share.

Notes to the financial statements (continued)

7 - Collateral

As at December 31 2023, the cash collateral granted to or received from counterparties for the purpose of transacting in OTC derivatives are as follow:

Sub-Funds	Currency	Counterparty	Type of collateral	Collateral Amount Received	Collateral Amount Paid
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y	USD	STANDARD CHARTERED, SOCIETE GENERALE, STATE STREET, GOLDMAN SACHS	Cash	818 096	2 730 187
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y	USD	STANDARD CHARTERED, MORGAN STANLEY	Cash	-	1 759 180
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y	USD	BANK OF AMERICA, SOCIETE GENERALE, STATE STREET , BNP PARIBAS	Cash	789 483	382 442
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y	USD	BANK OF AMERICA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET	Cash	165 720	289 772
MULTI UNITS LUXEMBOURG - Lyxor Core US Tips (DR) UCITS ETF	USD	STANDARD CHARTERED, BANK OF AMERICA, GOLDMAN SACHS, SOCIETE GENERALE, JP MORGAN	Cash	2 079 506	89 234
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	EUR	BNP PARIBAS, GOLDMAN SACHS, SOCIETE GENERALE	Cash	970 493	110 000
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	JPY	STATE STREET, GOLDMAN SACHS	Cash	3 594 335	256 029 335
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	USD	STANDARD CHARTERED, BANK OF AMERICA, SOCIETE GENERALE	Cash	541 279	198 837
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	USD	BANK OF AMERICA, GOLDMAN SACHS, SOCIETE GENERALE, BNP PARIBAS	Cash	22 093	147 007
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	EUR	BNP PARIBAS, GOLDMAN SACHS, SOCIETE GENERALE	Cash	10 000	250 000
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	EUR	BNP PARIBAS, BANK OF AMERICA, SOCIETE GENERALE, GOLDMAN SACHS, STANDARD CHARTERED	Cash	1 192 421	176 546
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	USD	BANK OF AMERICA	Cash	-	22 093

Notes to the financial statements (continued)

8 - Securities Lendings

The market value of securities lent is as follows. Counterparty countries are listed following the ISO 3166-1 standard as at December 31, 2023

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	EUR	SOCIETE GENERALE (FR)	63 316 887.11
		MORGAN STANLEY ESE (DE)	1 214 200.63
		UNICREDIT (DE)	590 000.00
Total:			65 121 087.74

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	EUR	JP MORGAN (DE)	3 156 865.64
		MORGAN STANLEY ESE (DE)	1 839 518.03
		SOCIETE GENERALE (FR))	5 064 510.00
Total:			10 060 893.67

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	EUR	SOCIETE GENERALE (FR)	32 290 702.16
		CALYON (FR)	25 746 156.25
Total:			58 036 858.41

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	EUR	CALYON (FR)	198 829 385.47
		SOCIETE GENERALE (FR)	59 425 644.00
Total:			258 255 029.47

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	EUR	SOCIETE GENERALE (FR)	2 979 954.56
Total:			2 979 954.56

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	EUR	SOCIETE GENERALE (FR)	59 497 412.28
		CALYON (FR)	7 555 342.80
Total:			67 052 755.08

Notes to the financial statements (continued)

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	EUR	JP MORGAN (DE)	5 156 126.91
		MORGAN STANLEY ESE (DE)	6 333 866.44
		SOCIETE GENERALE (FR)	2 792 747.00
		UBS EUROPE (DE)	413 133.00
		UNICREDIT (DE)	160 420.00
		Total:	14 856 293.35

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	EUR	SOCIETE GENERALE (FR)	254 126 992.91
		Total:	254 126 992.91

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	EUR	SOCIETE GENERALE (FR)	159 118 562.91
		CALYON (FR)	41 027 935.96
		Total:	200 146 498.87

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	EUR	SOCIETE GENERALE (FR)	35 731 624.33
		Total:	35 731 624.33

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	EUR	SOCIETE GENERALE (FR)	90 074 751.69
		CALYON (FR)	26 330 730.33
		Total:	116 405 482.02

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	EUR	SOCIETE GENERALE (FR)	112 052 170.62
		Total:	112 052 170.62

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	USD	SOCIETE GENERALE (FR)	36 805 100.14
		JP MORGAN (DE)	16 928 033.55
		MORGAN STANLEY ESE (DE)	5 907 623.81
		CALYON (FR)	377 063.44
		UBS EUROPE (DE)	181 161.80
		Total:	60 198 982.74

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG- Amundi MSCI Japan	JPY	SOCIETE GENERALE (FR)	32 166 519 113.83
		Total:	32 166 519 113.83

Notes to the financial statements (continued)

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	GBP	SOCIETE GENERALE (FR)	7 434 799.07
		MORGAN STANLEY ESE (DE)	2 216 364.22
Total:			9 651 163.29

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	EUR	SOCIETE GENERALE (FR)	20 744 670.53
		JP MORGAN (DE)	2 340 675.00
Total:			23 085 345.53

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG- Amundi EUR Corporate Bond Climate Net Zero Ambition PAB	EUR	MORGAN STANLEY ESE (DE)	1 830 934.11
Total:			1 830 934.11

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	EUR	SOCIETE GENERALE (FR)	105 510 614.34
Total:			105 510 614.34

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	EUR	SOCIETE GENERALE (FR)	4 555 144.22
		CALYON (FR)	34 851.78
Total:			4 589 996.00

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG- Lyxor Core Global Inflation- Linked 1-10Y Bond (DR) UCITS ETF	USD	SOCIETE GENERALE (FR)	3 432 756.72
Total:			3 432 756.72

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	USD	SOCIETE GENERALE (FR)	1 428 161.57
		CALYON (FR)	307 038.00
Total:			1 735 199.57

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	EUR	SOCIETE GENERALE (FR)	66 360 945.18
		JP MORGAN (DE)	55 816 182.41
		CALYON (FR)	121 869.60
Total:			122 298 997.19

Sub-Fund	Currency	Counterparty	Market Value of securities lent
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	EUR	JP MORGAN (DE)	2 279 239.85
		SOCIETE GENERALE (FR)	1 313 923.40
		MORGAN STANLEY ESE (DE)	545 232.06
Total:			4 138 395.31

Notes to the financial statements (continued)

The Fund is engaged into fully collateralised securities lending agreements with first-class financial institutions as follows as at December 31, 2023:

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	35 977 265.00		-	EUR	Cash
	26 165 662.41	ITALY REPUBLIC	Baa3u	EUR	Securities
	13 830 559.19	VINCI SA	-	EUR	Securities
	3 836 482.21	ALLIANZ SE	-	EUR	Securities
	3 384 780.36	VEOLIA ENVIRONNEMENT	-	EUR	Securities
	2 324 872.43	FINECOBANK S.P.A	-	EUR	Securities
	1 234 491.73	BANK OF IRELAND GROUP PLC	-	EUR	Securities
MORGAN STANLEY ESE (DE)	1 246 262.00		-	EUR	Cash
UNICREDIT (DE)	590 264.22	NORDRHEIN-WESTFALEN	Aa1	EUR	Securities

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
JP MORGAN (DE)	3 199 167.00		-	EUR	Cash
MORGAN STANLEY ESE (DE)	1 855 896.00		-	EUR	Cash

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	24 521 117.97	ITALY REPUBLIC	Baa3u	EUR	Securities
	8 273 275.00		-	EUR	Cash
CALYON (FR)	25 746 162.76	NATIONAL GRID PLC	-	EUR	Securities

Notes to the financial statements (continued)

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
CALYON (FR)	76 867 839.69	NATIONAL GRID PLC	-	EUR	Securities
	28 065 159.43	BERKELEY GROUP HOLDINGS PLC	-	EUR	Securities
	10 150 692.03	HOLCIM LTD	-	EUR	Securities
	9 189 605.24	BOLLORE	-	EUR	Securities
	7 930 802.50	TATE AND LYLE PLC	-	EUR	Securities
	7 005 010.80	UNILEVER PLC	-	EUR	Securities
	6 568 973.16	MARKS AND SPENCER GROUP PLC	-	EUR	Securities
	6 367 426.97	NOVARTIS AG	-	EUR	Securities
	6 062 542.39	RUBIS	-	EUR	Securities
	5 506 431.35	PUBLICIS GROUPE SA	-	EUR	Securities
	5 494 077.39	LAND SECURITIES PLC	-	EUR	Securities
	4 657 356.10	STANDARD CHARTERED	-	EUR	Securities
	3 698 323.33	BIOMERIEUX	-	EUR	Securities
	3 539 559.06	ALD SA	-	EUR	Securities
	3 340 203.94	ARKEMA SA	-	EUR	Securities
	3 038 314.53	EIFPAGE	-	EUR	Securities
	2 464 910.73	ICADE	-	EUR	Securities
	2 349 993.25	COFACE SA	-	EUR	Securities
	2 278 423.39	GROUPE EUROTUNNEL SA	-	EUR	Securities
	1 049 175.16	ESSILOR INTERNATIONAL-COMPAGNIE GENERALE D OPTIQUE	-	EUR	Securities
	1 011 991.83	BP PLC	-	EUR	Securities
	822 233.70	SIKA AG	-	EUR	Securities
	586 069.31	SWISS RE AG	-	EUR	Securities
410 792.79	SCHNEIDER ELECTRIC SA	-	EUR	Securities	
193 071.11	GEBERIT AG	-	EUR	Securities	
134 165.31	DANONE	-	EUR	Securities	
102 076.57	INTERMEDIATE CAPITAL GROUP	-	EUR	Securities	
SOCIETE GENERALE (FR)	59 425 649.41	ITALY REPUBLIC	Baa3u	EUR	Securities

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	1 978 021.00		-	EUR	Cash
	1 122 371.57	ITALY REPUBLIC	Baa3u	EUR	Securities

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	54 634 525.94	SANOFI	-	EUR	Securities
	4 406 458.80	ITALY REPUBLIC	Baa3u	EUR	Securities
	486 663.00		-	EUR	Cash
CALYON (FR)	6 691 443.69	NATIONAL GRID PLC	-	EUR	Securities
	863 902.04	BOLLORE	-	EUR	Securities

Notes to the financial statements (continued)

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
JP MORGAN (DE)	5 225 218.00		-	EUR	Cash
MORGAN STANLEY ESE (DE)	4 241 721.00		-	EUR	Cash
SOCIETE GENERALE (FR)	2 185 123.66	FINECOBANK S.P.A	-	EUR	Securities
	411 174.00		-	EUR	Cash
	222 073.52	ITALY REPUBLIC	Baa3u	EUR	Securities
UBS EUROPE (DE)	195 821.22	SCOR	-	EUR	Securities
	158 838.33	UBISOFT ENTERTAINMENT SA	-	EUR	Securities
	96 843.32	GERRESHEIMER AG	-	EUR	Securities
UNICREDIT (DE)	255 271.16	NORDRHEIN-WESTFALEN	Aa1	EUR	Securities

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	69 914 379.34	ROYAL DUTCH SHELL P.L.C.	-	EUR	Securities
	46 414 037.11	SANOFI	-	EUR	Securities
	45 403 449.53	FINECOBANK S.P.A	-	EUR	Securities
	33 349 077.66	SIEMENS AG	-	EUR	Securities
	19 114 787.86	VIVENDI SE	-	EUR	Securities
	14 966 526.68	BANCO BILBAO VIZCAYA	-	EUR	Securities
	10 244 763.32	BANK OF IRELAND GROUP PLC	-	EUR	Securities
	8 958 597.12	E ON AG	-	EUR	Securities
	5 123 358.48	VINCI SA	-	EUR	Securities
	638 117.10	TAYLOR WIMPEY PLC	-	EUR	Securities

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	146 881 763.32	ROYAL DUTCH SHELL P.L.C.	-	EUR	Securities
	12 237 051.20	ITALY REPUBLIC	Baa3u	EUR	Securities
CALYON (FR)	26 402 870.65	NATIONAL GRID PLC	-	EUR	Securities
	5 175 071.44	PUBLICIS GROUPE SA	-	EUR	Securities
	2 691 982.40	SOCIETE VIRBAC	-	EUR	Securities
	1 785 427.55	CARREFOUR PROPERTY DEVELOPMENT	-	EUR	Securities
	1 444 414.47	LEGRAND HOLDING	-	EUR	Securities
	1 354 059.69	GECINA	-	EUR	Securities
	939 920.94	SCHNEIDER ELECTRIC SA	-	EUR	Securities
	926 886.50	RUBIS	-	EUR	Securities
	515 715.97	AIR LIQUIDE SA	-	EUR	Securities

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	35 732 140.67	ITALY REPUBLIC	Baa3u	EUR	Securities

Notes to the financial statements (continued)

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	79 111 910.50	ITALY REPUBLIC	Baa3u	EUR	Securities
	7 247 999.51	TAYLOR WIMPEY PLC	-	EUR	Securities
	3 956 042.00		-	EUR	Cash
CALYON (FR)	26 098 389.89	NATIONAL GRID PLC	-	EUR	Securities
	232 347.78	BOLLORE	-	EUR	Securities

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	72 508 452.61	BP PLC	-	EUR	Securities
	21 036 479.73	ITALY REPUBLIC	Baa3u	EUR	Securities
	18 508 006.89	ROYAL DUTCH SHELL P.L.C.	-	EUR	Securities
	3 939 550.54	MICHELIN-MICHELIN ET CIE (GLE)	-	EUR	Securities
	1 918 812.97	ASSICURAZIONI GENERALI SPA	-	EUR	Securities

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	22 096 533.78		-	USD	Cash
	11 046 478.51	SIEMENS AG	-	USD	Securities
	4 322 821.91	ITALY REPUBLIC	Baa3u	USD	Securities
	2 209 795.15	BIOMERIEUX	-	USD	Securities
	564 057.18	VIVENDI SE	-	USD	Securities
	332 702.70	MICHELIN-MICHELIN ET CIE (GLE)	-	USD	Securities
	17 207.42	BASF SE	-	USD	Securities
JP MORGAN (DE)	17 154 865.43		-	USD	Cash
MORGAN STANLEY ESE (DE)	5 960 220.82		-	USD	Cash
CALYON (FR)	377 069.10	BOLLORE	-	USD	Securities
UBS EUROPE (DE)	181 166.80	UBISOFT ENTERTAINMENT SA	-	USD	Securities

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	34 247 800 255.77		-	JPY	Cash

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	5 083 333.31	BIOMERIEUX	-	GBP	Securities
	2 410 582.65		-	GBP	Cash
	87 405.80	VEOLIA ENVIRONNEMENT	-	GBP	Securities
MORGAN STANLEY ESE (DE)	2 236 097.61		-	GBP	Cash

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	16 646 145.00		-	EUR	Cash
	1 869 053.16	FINCOBANK S.P.A	-	EUR	Securities
	1 026 339.78	ITALY REPUBLIC	Baa3u	EUR	Securities
	1 025 412.47	MICHELIN-MICHELIN ET CIE (GLE)	-	EUR	Securities
JP MORGAN (DE)	2 372 040.00		-	EUR	Cash

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY ESE (DE)	2 098 832.15	BUNDESREPUBLIK DEUTSCHLAND	-	EUR	Securities

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	32 695 084.43	SANOFI	-	EUR	Securities
	19 865 077.13	AMPLIFON SPA	-	EUR	Securities
	19 737 288.09	INTERPUMP GROUP	-	EUR	Securities
	15 109 123.92	BASF SE	-	EUR	Securities
	11 486 332.78	ROYAL DUTCH SHELL P.L.C.	-	EUR	Securities
	4 057 343.23	ITALY REPUBLIC	Baa3u	EUR	Securities
	2 560 617.85	ASSICURAZIONI GENERALI SPA	-	EUR	Securities

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	4 556 508.48	ITALY REPUBLIC	Baa3u	EUR	Securities
	850 071.31	MICHELIN-MICHELIN ET CIE (GLE)	-	EUR	Securities
CALYON (FR)	34 854.53	BOLLORE	-	EUR	Securities

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	1 429 890.49	ITALY REPUBLIC	Baa3u	USD	Securities
	1 121 659.56	MICHELIN-MICHELIN ET CIE (GLE)	-	USD	Securities
CALYON (FR)	212 548.02	NATIONAL GRID PLC	-	USD	Securities
	94 499.77	BOLLORE	-	USD	Securities

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	76 046 898.00		-	EUR	Cash
JP MORGAN (DE)	56 564 108.00		-	EUR	Cash
CALYON (FR)	136 666.80		-	EUR	Cash

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

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
JP MORGAN (DE)	2 309 781.00		-	EUR	Cash
SOCIETE GENERALE (FR)	1 398 938.00		-	EUR	Cash
MORGAN STANLEY ESE (DE)	550 087.00		-	EUR	Cash

Notes to the financial statements (continued)

9 - Exchange rates

The following exchange rates have been used for the preparation of these financial statements:

As at December 31, 2023:

1 EUR =	1.61890	AUD	1 EUR =	1.45660	CAD
1 EUR =	0.92970	CHF	1 EUR =	7.86580	CNH
1 EUR =	7.83440	CNY	1 EUR =	24.68850	CZK
1 EUR =	7.45455	DKK	1 EUR =	0.86655	GBP
1 EUR =	8.62575	HKD	1 EUR =	382.21500	HUF
1 EUR =	3.97775	ILS	1 EUR =	17 008.29635	IDR
1 EUR =	1 422.67880	KRW	1 EUR =	155.73355	JPY
1 EUR =	5.07590	MYR	1 EUR =	18.70670	MXN
1 EUR =	1.74470	NZD	1 EUR =	11.21850	NOK
1 EUR =	4.34375	PLN	1 EUR =	11.13250	SEK
1 EUR =	1.45715	SGD	1 EUR =	33.90225	TWD
1 EUR =	1.10465	USD	1 EUR =	20.20130	ZAR

For the liquidated and merged sub-funds, the following exchange rates have been used:

As at March 13, 2023:	1 EUR = 1.07325 USD
As at June 15, 2023:	1 EUR = 1.09115 USD
As at November 22, 2023:	1 EUR = 1.08665 USD
As at December 12, 2023:	1 EUR = 157.02715 JPY
As at December 14, 2023:	1 EUR = 1.09945 USD

10 - Dividend distribution

During the year ended December 31, 2023, the following dividends have been distributed:

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.77

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	0.85

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Daily Hedged to CHF - Dist	12/12/2023	CHF	2.03
Class Daily Hedged to EUR - Dist	12/12/2023	EUR	2.50
Class Daily Hedged to GBP - Dist	12/12/2023	GBP	1.65
Class Dist (EUR)	12/12/2023	EUR	0.46
Class Dist (USD)	12/12/2023	USD	0.49

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.65

Notes to the financial statements (continued)

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	5.50
Class S - Dist	10/11/2023	EUR	26.00

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	3.08

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	USD	3.80

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	USD	4.67
Class S - Dist	03/07/2023	USD	7.83
Class S - Dist	10/11/2023	USD	906.00

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	2.08

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.95

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	3.47

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Monthly Hedged to EUR - Dist	12/12/2023	EUR	0.29
Class Monthly Hedged to GBP - Dist	12/12/2023	GBP	0.29

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y

Class name	Dividend ex-date	Currency	Dividend per unit
Class UCITS ETF Dist	12/12/2023	USD	1.72
Class UCITS ETF EUR Hedged Dist	12/12/2023	EUR	1.48
Class UCITS ETF GBP Hedged Dist	12/12/2023	GBP	0.17

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y

Class name	Dividend ex-date	Currency	Dividend per unit
Class UCITS ETF Dist	12/12/2023	USD	1.96
Class UCITS ETF GBP Hedged Dist	12/12/2023	GBP	0.19

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y

Class name	Dividend ex-date	Currency	Dividend per unit
Class UCITS ETF Dist	12/12/2023	USD	3.09
Class UCITS ETF EUR Hedged Dist	12/12/2023	EUR	1.98
Class UCITS ETF GBP Hedged Dist	12/12/2023	GBP	0.28

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	GBP	7.33

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	GBP	2.18

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	GBP	0.74

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y

Class name	Dividend ex-date	Currency	Dividend per unit
Class UCITS ETF Dist	12/12/2023	USD	1.62
Class UCITS ETF GBP Hedged Dist	12/12/2023	GBP	0.19

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	GBP	0.23

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	USD	0.77
Class Monthly Hedged to EUR - Dist	12/12/2023	EUR	0.13
Class Monthly Hedged to GBP - Dist	12/12/2023	GBP	0.73

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	0.12
Class Monthly Hedged to GBP - Dist	12/12/2023	GBP	0.12

Notes to the financial statements (continued)

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.50

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.35

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.52

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	2.99

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	0.24

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.05

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	GBP	4.50

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Class name	Dividend ex-date	Currency	Dividend per unit
Class Daily Hedged EUR - Dist	12/12/2023	EUR	0.40
Class Dist	12/12/2023	JPY	166.00

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	GBP	0.33

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	USD	0.13

Notes to the financial statements (continued)

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	USD	0.23

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	USD	0.64

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class UCITS ETF Dist	12/12/2023	EUR	0.03

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.06

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	USD	0.07
Class Monthly Hedged to EUR - Dist	12/12/2023	EUR	0.07
Class Monthly Hedged to GBP - Dist	12/12/2023	GBP	0.07

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Monthly Hedged to CHF - Dist	12/12/2023	CHF	0.29
Class Monthly Hedged to GBP - Dist	12/12/2023	GBP	0.30

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	USD	0.13
Class Monthly Hedged to EUR - Dist	12/12/2023	EUR	0.14

MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	USD	1.66

MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	0.66

Notes to the financial statements (continued)

11 - Futures contracts

As at December 31, 2023, the Company holds the following open futures contracts:

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	DAX INDEX	Mar-24	2	-	837 582	(1 950)
EUR	MICRO DAX	Mar-24	21	-	351 784	(1 360)
					1 189 366	(3 310)

The counterparty of the futures contracts is SOCIETE GENERALE.

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	EURO STOXX 50	Mar-24	13	-	587 787	(4 840)
					587 787	(4 840)

The counterparty of the future contract is SOCIETE GENERALE.

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	FTSE/MIB IDX FUT	Mar-24	1	-	151 758	(1 295)
					151 758	(1 295)

The counterparty of the future contract is SOCIETE GENERALE.

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	EURO STOXX 50	Mar-24	26	-	1 175 574	(6 915)
					1 175 574	(6 915)

The counterparty of the future contract is SOCIETE GENERALE.

Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Mar-24	654	-	64 650 908	1 233 787
					64 650 908	1 233 787

The counterparty of the future contract is SOCIETE GENERALE.

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment JPY	Unrealised appreciation/ depreciation JPY
JPY	TOPIX INDEX	Mar-24	67	-	1 585 481 300	11 795 000
JPY	TOPIX MINI INDEX FUT	Mar-24	10	-	23 663 900	184 750
					1 609 145 200	11 979 750

The counterparty of the futures contracts is SOCIETE GENERALE.

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment GBP	Unrealised appreciation/ depreciation GBP
GBP	FTSE 100 INDEX	Mar-24	17	-	1 314 651	34 965
					1 314 651	34 965

The counterparty of the future contract is SOCIETE GENERALE.

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
USD	SP500 MIC EMIN FUT	Mar-24	3	-	71 547	1 414
					71 547	1 414

The counterparty of the future contract is SOCIETE GENERALE.

Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Mar-24	190	-	18 782 374	227 912
					18 782 374	227 912

The counterparty of the future contract is SOCIETE GENERALE.

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	EURO STOXX BANK	Mar-24	733	-	4 337 528	(45 530)
					4 337 528	(45 530)

The counterparty of the future contract is SOCIETE GENERALE.

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
HKD	HSCEI FUTURES	Jan-24	59	-	1 972 823	75 083
USD	MSCI CHINA A 50 F	Jan-24	5	-	205 589	5 486
					2 178 412	80 569

The counterparty of the futures contracts is SOCIETE GENERALE.

MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors ESG Screened

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	E-MINI XAK TECHNO	Mar-24	1	-	193 952	7 135
USD	FTSE TAIWAN INDEX	Jan-24	1	-	62 373	1 284
EUR	STOXX 600 TECHNO	Mar-24	4	-	168 050	(1 563)
					424 375	6 856

The counterparty of the futures contracts is SOCIETE GENERALE.

Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	MSCI EUROPE	Mar-24	128	-	3 960 832	3 125
					3 960 832	3 125

The counterparty of the future contract is SOCIETE GENERALE.

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	EURO BOBL	Mar-24	8	-	816 496	15 360
EUR	EURO SCHATZ	Mar-24	11	-	1 114 465	8 360
					1 930 961	23 720

The counterparty of the futures contracts is SOCIETE GENERALE.

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	MSCI EUROPE	Mar-24	1	-	30 944	164
					30 944	164

The counterparty of the future contract is SOCIETE GENERALE.

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	EURO STOXX 50	Mar-24	148	-	6 691 731	(38 593)
					6 691 731	(38 593)

The counterparty of the future contract is SOCIETE GENERALE.

Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	MSCI EUROPE	Mar-24	41	-	1 268 704	6 540
					1 268 704	6 540

The counterparty of the future contract is SOCIETE GENERALE.

MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	STOXX EURO ESG X	Mar-24	108	-	1 926 936	11 940
CHF	SWISS MKT INDEX FUT	Mar-24	2	-	239 600	904
					2 166 536	12 844

The counterparty of the futures contracts is SOCIETE GENERALE.

Notes to the financial statements (continued)

12 - Forward foreign exchange contracts

The fund holds the following open forward foreign exchange contracts, as at December 31, 2023:

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 164 865 437	USD 181 218 951	04-Jan-24	912 019
EUR 9 730 909	USD 10 632 700	04-Jan-24	117 279
EUR 2 954 428	USD 3 251 000	04-Jan-24	12 830
EUR 2 766 241	USD 2 987 000	04-Jan-24	68 936
EUR 2 535 547	USD 2 727 000	04-Jan-24	74 082
EUR 2 464 389	USD 2 663 000	04-Jan-24	59 472
EUR 1 889 878	USD 2 065 100	04-Jan-24	22 696
EUR 1 184 396	USD 1 316 000	04-Jan-24	(7 568)
EUR 1 203 217	USD 1 297 000	04-Jan-24	32 224
GBP 1 446 467	USD 1 825 000	04-Jan-24	18 928
GBP 897 187	USD 1 138 021	04-Jan-24	5 696
GBP 41 589	USD 52 600	04-Jan-24	416
GBP 10 029	USD 12 700	04-Jan-24	85
HKD 13 496 876	USD 1 730 302	04-Jan-24	(1 778)
HKD 153 071	USD 19 600	04-Jan-24	4
HKD 24 994	USD 3 200	04-Jan-24	1
MXN 6 097 568	USD 353 302	04-Jan-24	6 668
MXN 342 539	USD 19 600	04-Jan-24	622
MXN 69 822	USD 4 000	04-Jan-24	122
USD 3 515 600	EUR 3 257 679	04-Jan-24	(83 239)
USD 1 080 000	EUR 995 050	04-Jan-24	(19 256)
USD 782 400	EUR 704 533	04-Jan-24	4 085
USD 223 300	EUR 205 793	04-Jan-24	(4 045)
USD 1 675 000	GBP 1 331 657	04-Jan-24	(22 571)
USD 22 600	GBP 17 991	04-Jan-24	(335)
USD 3 500	GBP 2 769	04-Jan-24	(30)
USD 1 000	GBP 791	04-Jan-24	(9)
USD 1 500	HKD 11 721	04-Jan-24	(1)
USD 1 200	HKD 9 377	04-Jan-24	(1)
USD 4 000	MXN 69 452	04-Jan-24	(100)
			1 197 232

The counterparties of these foreign exchange contracts are BNP PARIBAS, BANK OF AMERICA, GOLDMAN SACHS, JP MORGAN, NOMURA, SOCIETE GENERALE, STANDARD CHARTERED and STATE STREET.

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
GBP 32 403 638	USD 41 113 700	04-Jan-24	193 834
GBP 2 536 332	USD 3 237 000	04-Jan-24	(3 733)
GBP 1 502 248	USD 1 900 000	04-Jan-24	15 037
GBP 1 379 673	USD 1 761 600	04-Jan-24	(2 820)
GBP 955 017	USD 1 209 400	04-Jan-24	8 038
USD 3 585 000	GBP 2 831 949	04-Jan-24	(25 114)
USD 1 404 000	GBP 1 104 025	04-Jan-24	(3 389)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
USD 1 302 000	GBP 1 022 029	04-Jan-24	(863)
USD 810 000	GBP 644 808	04-Jan-24	(11 989)
USD 125 000	GBP 98 890	04-Jan-24	(1 064)
USD 123 300	GBP 97 574	04-Jan-24	(1 086)
			166 851

The counterparties of these foreign exchange contracts are GOLDMAN SACHS, JP MORGAN, MORGAN STANLEY, STANDARD CHARTERED and STATE STREET.

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 140 428 956	USD 154 358 540	04-Jan-24	776 840
EUR 19 794 872	USD 21 621 000	04-Jan-24	246 890
EUR 12 683 444	USD 13 859 400	04-Jan-24	152 318
EUR 4 498 144	USD 4 915 000	04-Jan-24	54 213
EUR 1 179 908	USD 1 275 000	04-Jan-24	28 474
EUR 1 109 835	USD 1 220 000	04-Jan-24	6 062
GBP 69 298 105	USD 87 917 300	04-Jan-24	422 590
GBP 6 878 320	USD 8 711 300	04-Jan-24	57 051
GBP 5 654 827	USD 7 151 800	04-Jan-24	56 865
GBP 1 028 342	USD 1 306 000	04-Jan-24	4 911
HKD 366 173 684	USD 46 857 000	04-Jan-24	38 302
HKD 363 101 435	USD 46 546 202	04-Jan-24	(44 357)
HKD 61 957 717	USD 7 937 000	04-Jan-24	(2 170)
HKD 37 274 384	USD 4 772 800	04-Jan-24	873
HKD 32 596 450	USD 4 177 000	04-Jan-24	(2 423)
HKD 32 534 725	USD 4 165 000	04-Jan-24	1 672
HKD 5 697 613	USD 729 000	04-Jan-24	685
HKD 663 894	USD 85 000	04-Jan-24	24
USD 20 292 200	EUR 18 459 858	04-Jan-24	(100 867)
USD 7 278 900	EUR 6 706 359	04-Jan-24	(129 782)
USD 6 379 000	EUR 5 904 738	04-Jan-24	(144 112)
USD 5 669 000	EUR 5 239 288	04-Jan-24	(118 973)
USD 3 712 600	EUR 3 440 196	04-Jan-24	(87 871)
USD 3 527 000	EUR 3 257 303	04-Jan-24	(71 425)
USD 2 452 000	EUR 2 230 019	04-Jan-24	(11 558)
USD 1 579 300	EUR 1 455 481	04-Jan-24	(28 606)
USD 3 693 300	GBP 2 907 828	04-Jan-24	(13 544)
USD 2 713 700	GBP 2 160 112	04-Jan-24	(39 969)
USD 1 538 600	GBP 1 216 938	04-Jan-24	(12 730)
USD 1 217 000	GBP 955 309	04-Jan-24	(809)
USD 1 035 400	GBP 819 370	04-Jan-24	(9 117)
USD 189 000	GBP 149 790	04-Jan-24	(1 949)
USD 3 145 500	HKD 24 565 018	04-Jan-24	(504)
USD 527 200	HKD 4 120 097	04-Jan-24	(454)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
USD	32 500	HKD	253 951	04-Jan-24	(23)
					1 026 527

The counterparties of these foreign exchange contracts are BNP PARIBAS, BANK OF AMERICA, GOLDMAN SACHS, JP MORGAN, SOCIETE GENERALE, STANDARD CHARTERED and STATE STREET BANK.

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	680 116 715	USD	747 579 600	04-Jan-24	3 762 338
EUR	34 891 506	USD	38 126 500	04-Jan-24	419 019
EUR	23 831 819	USD	26 040 600	04-Jan-24	287 007
EUR	7 218 990	USD	7 885 000	04-Jan-24	89 999
EUR	2 487 201	USD	2 693 000	04-Jan-24	54 674
EUR	2 035 987	USD	2 235 000	04-Jan-24	14 205
EUR	1 356 698	USD	1 468 000	04-Jan-24	30 778
EUR	1 271 651	USD	1 389 000	04-Jan-24	15 824
EUR	157 471	USD	172 000	04-Jan-24	1 962
GBP	14 387 346	USD	18 328 000	04-Jan-24	12 712
GBP	10 613 998	USD	13 467 500	04-Jan-24	63 020
GBP	8 551 146	USD	10 860 000	04-Jan-24	40 836
GBP	7 705 752	USD	9 692 000	04-Jan-24	131 144
GBP	4 182 268	USD	5 248 000	04-Jan-24	83 475
GBP	2 182 967	USD	2 776 000	04-Jan-24	6 804
GBP	2 172 549	USD	2 729 000	04-Jan-24	40 524
GBP	1 945 051	USD	2 462 000	04-Jan-24	17 514
GBP	1 476 970	USD	1 871 000	04-Jan-24	11 813
GBP	1 214 181	USD	1 532 000	04-Jan-24	15 815
GBP	494 439	USD	626 200	04-Jan-24	4 101
GBP	445 947	USD	564 000	04-Jan-24	4 484
HKD	9 571 765	USD	1 227 102	04-Jan-24	(1 260)
HKD	505 285	USD	64 700	04-Jan-24	11
USD	32 679 000	EUR	29 658 278	04-Jan-24	(85 241)
USD	9 480 000	EUR	8 779 135	04-Jan-24	(218 530)
USD	7 823 000	EUR	7 116 516	04-Jan-24	(38 794)
USD	4 356 100	EUR	4 014 577	04-Jan-24	(78 903)
USD	4 091 000	EUR	3 795 184	04-Jan-24	(101 635)
USD	4 167 500	EUR	3 791 163	04-Jan-24	(20 693)
USD	3 349 000	EUR	3 103 301	04-Jan-24	(79 294)
USD	3 260 000	EUR	3 017 524	04-Jan-24	(73 534)
USD	2 634 800	EUR	2 427 555	04-Jan-24	(46 981)
USD	2 302 000	EUR	2 071 754	04-Jan-24	13 281
USD	1 542 900	EUR	1 389 382	04-Jan-24	8 015
USD	1 159 000	EUR	1 077 602	04-Jan-24	(31 454)
USD	23 000	EUR	21 287	04-Jan-24	(516)
USD	1 259 000	GBP	995 565	04-Jan-24	(10 127)
USD	1 233 900	GBP	971 481	04-Jan-24	(4 525)
USD	70 500	GBP	55 798	04-Jan-24	(631)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
USD	59 000	GBP	47 094	04-Jan-24	(1 034)
USD	35 000	GBP	27 688	04-Jan-24	(296)
USD	6 200	HKD	48 453	04-Jan-24	(5)
USD	1 400	HKD	10 939	04-Jan-24	(1)
					4 335 901

The counterparties of these foreign exchange contracts are BNP PARIBAS, BANK OF AMERICA, JP MORGAN, SOCIETE GENERALE, STANDARD CHARTERED and STATE STREET.

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	120 945 437	USD	132 942 390	04-Jan-24	669 058
EUR	4 484 511	USD	4 900 000	04-Jan-24	54 151
EUR	3 800 911	USD	4 153 200	04-Jan-24	45 761
EUR	1 729 393	USD	1 889 000	04-Jan-24	21 504
GBP	636 827 105	USD	807 931 467	04-Jan-24	3 883 467
GBP	35 525 358	USD	44 929 300	04-Jan-24	357 742
GBP	19 930 068	USD	25 238 500	04-Jan-24	167 968
GBP	5 826 211	USD	7 351 000	04-Jan-24	76 142
GBP	4 616 797	USD	5 815 000	04-Jan-24	70 404
GBP	1 591 452	USD	2 007 000	04-Jan-24	21 752
GBP	997 973	USD	1 262 000	04-Jan-24	10 197
USD	4 339 000	EUR	3 943 059	04-Jan-24	(16 996)
USD	2 098 000	EUR	1 937 574	04-Jan-24	(42 486)
USD	1 344 000	EUR	1 243 762	04-Jan-24	(30 015)
USD	985 800	EUR	913 469	04-Jan-24	(23 332)
USD	780 000	EUR	718 647	04-Jan-24	(13 907)
USD	454 700	EUR	419 051	04-Jan-24	(8 236)
USD	6 462 500	GBP	5 144 534	04-Jan-24	(95 653)
USD	2 710 200	GBP	2 144 735	04-Jan-24	(23 867)
USD	2 372 000	GBP	1 876 514	04-Jan-24	(20 144)
USD	1 350 000	GBP	1 077 570	04-Jan-24	(23 666)
					5 079 844

The counterparties of these foreign exchange contracts are BNP PARIBAS, BANK OF AMERICA, GOLDMAN SACHS, JP MORGAN, SOCIETE GENERALE and STANDARD CHARTERED.

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
CHF	32 373 893	EUR	33 728 500	04-Jan-24	1 100 808
CHF	2 084 980	EUR	2 209 800	04-Jan-24	33 316
CHF	1 427 239	EUR	1 507 500	04-Jan-24	27 988
CHF	1 114 455	EUR	1 180 000	04-Jan-24	18 981

Notes to the financial statements (continued)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
CHF	895 158	EUR	945 700	04-Jan-24	17 352
CHF	334 589	EUR	354 700	04-Jan-24	5 266
CHF	8 443 827	USD	9 665 998	04-Jan-24	335 112
CHF	535 890	USD	624 400	04-Jan-24	11 360
CHF	302 222	USD	348 800	04-Jan-24	9 429
CHF	291 080	USD	333 000	04-Jan-24	11 744
CHF	231 517	USD	267 200	04-Jan-24	7 221
CHF	36 340	USD	41 800	04-Jan-24	1 261
EUR	1 778 900	CHF	1 679 432	04-Jan-24	(27 909)
EUR	991 200	CHF	936 934	04-Jan-24	(16 796)
EUR	899 600	CHF	846 663	04-Jan-24	(11 278)
EUR	341 000	CHF	322 571	04-Jan-24	(6 037)
EUR	783 000	GBP	672 797	04-Jan-24	6 681
EUR	91 100	GBP	78 269	04-Jan-24	788
EUR	29 907 754	USD	32 874 396	04-Jan-24	151 782
EUR	1 088 260	USD	1 189 100	04-Jan-24	11 956
EUR	428 810	USD	471 500	04-Jan-24	2 036
EUR	373 584	USD	410 200	04-Jan-24	2 295
GBP	5 649 072	EUR	6 514 685	04-Jan-24	3 601
GBP	307 081	EUR	355 900	04-Jan-24	(1 569)
GBP	95 731	EUR	111 300	04-Jan-24	(839)
GBP	7 814	EUR	9 100	04-Jan-24	(84)
GBP	1 471 575	USD	1 866 515	04-Jan-24	8 544
GBP	68 070	USD	86 200	04-Jan-24	521
GBP	24 802	USD	31 500	04-Jan-24	106
USD	502 600	CHF	432 119	04-Jan-24	(9 962)
USD	280 000	CHF	242 281	04-Jan-24	(7 213)
USD	254 200	CHF	217 602	04-Jan-24	(4 016)
USD	96 000	CHF	84 240	04-Jan-24	(3 734)
USD	6 133 000	EUR	5 676 921	04-Jan-24	(125 690)
USD	5 044 000	EUR	4 672 151	04-Jan-24	(106 618)
USD	506 600	EUR	460 822	04-Jan-24	(2 278)
USD	252 300	EUR	232 519	04-Jan-24	(4 152)
USD	115 000	EUR	106 683	04-Jan-24	(2 592)
USD	221 000	GBP	176 149	04-Jan-24	(3 217)
USD	26 000	GBP	20 691	04-Jan-24	(341)
USD	8 800	GBP	6 964	04-Jan-24	(70)
					1 433 753

The counterparties of these foreign exchange contracts are BNP PARIBAS, BANK OF AMERICA, GOLDMAN SACHS, JP MORGAN, SOCIETE GENERALE and STANDARD CHARTERED.

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation JPY
EUR	12 733 976	JPY	2 046 300 000	05-Jan-24	(64 021 018)
GBP	34 321 260	JPY	6 391 600 000	05-Jan-24	(226 781 945)
JPY	186 900 000	EUR	1 186 827	05-Jan-24	2 148 389
JPY	34 800 000	EUR	222 223	05-Jan-24	206 822

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation JPY
JPY	642 500 000	GBP	3 535 593	05-Jan-24	7 433 334
					(281 014 418)

The counterparties of these foreign exchange contracts are GOLDMAN SACHS and STATE STREET.

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	1 075 750	AUD	1 772 000	03-Jan-24	(20 769)
EUR	14 184	AUD	23 000	03-Jan-24	(25)
EUR	2 328 400	CAD	3 447 000	03-Jan-24	(41 885)
EUR	30 075	CAD	44 000	03-Jan-24	(144)
EUR	1 375 128	DKK	10 248 000	03-Jan-24	390
EUR	17 547	DKK	131 000	03-Jan-24	(29)
EUR	2 791 619	GBP	2 412 000	03-Jan-24	9 318
EUR	35 751	GBP	31 000	03-Jan-24	(22)
EUR	569 121	HKD	4 855 000	03-Jan-24	6 964
EUR	7 070	HKD	61 000	03-Jan-24	(1)
EUR	67 725	ILS	275 000	03-Jan-24	(1 551)
EUR	153 133	NOK	1 796 000	03-Jan-24	(7 682)
EUR	2 042	NOK	23 000	03-Jan-24	(9)
EUR	967 391	SEK	11 050 000	03-Jan-24	(27 839)
EUR	95 182	SEK	1 068 000	03-Jan-24	(832)
EUR	12 664	SEK	140 000	03-Jan-24	97
EUR	373 414	SGD	544 000	03-Jan-24	81
EUR	4 792	SGD	7 000	03-Jan-24	(13)
EUR	58 795 814	USD	64 242 000	03-Jan-24	714 145
EUR	742 480	USD	818 000	03-Jan-24	2 274
GBP	40 000	EUR	46 592	03-Jan-24	(482)
HKD	171 000	EUR	20 207	03-Jan-24	(424)
SEK	1 391 000	EUR	122 963	03-Jan-24	2 195
USD	1 131 000	EUR	1 044 639	03-Jan-24	(23 091)
USD	484 000	EUR	439 888	03-Jan-24	(1 977)
EUR	1 437 405	CHF	1 364 000	04-Jan-24	(33 185)
EUR	18 050	CHF	17 000	04-Jan-24	(264)
EUR	55 906	NZD	99 000	04-Jan-24	(918)
EUR	5 679 917	JPY	913 200 000	05-Jan-24	(205 816)
EUR	74 065	JPY	11 600 000	05-Jan-24	(500)
JPY	24 800 000	EUR	156 435	05-Jan-24	3 179
					371 185

The counterparties of these foreign exchange contracts are BNP PARIBAS, BANK OF AMERICA, GOLDMAN SACHS, JP MORGAN, SOCIETE GENERALE and STANDARD CHARTERED.

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
AUD 101 900	EUR 62 731	04-Jan-24	234
AUD 57 400	EUR 34 853	04-Jan-24	665
AUD 18 900	EUR 11 571	04-Jan-24	115
AUD 14 000	EUR 8 515	04-Jan-24	147
AUD 4 000	GBP 2 092	04-Jan-24	62
AUD 3 600	GBP 1 892	04-Jan-24	44
CAD 64 100	EUR 43 719	04-Jan-24	314
CAD 23 300	EUR 15 732	04-Jan-24	290
CAD 13 000	EUR 8 868	04-Jan-24	62
CAD 8 700	EUR 5 930	04-Jan-24	46
CAD 2 500	GBP 1 464	04-Jan-24	29
CAD 2 500	GBP 1 464	04-Jan-24	29
DKK 58 900	EUR 7 900	04-Jan-24	1
DKK 46 600	EUR 6 253	04-Jan-24	(2)
DKK 10 000	EUR 1 341	04-Jan-24	-
EUR 1 297 497	AUD 2 150 000	04-Jan-24	(33 733)
EUR 896 277	CAD 1 338 300	04-Jan-24	(24 784)
EUR 166 621	DKK 1 241 900	04-Jan-24	21
EUR 10 806 829	GBP 9 365 800	04-Jan-24	(79)
EUR 65 858	GBP 56 900	04-Jan-24	225
EUR 47 000	GBP 40 373	04-Jan-24	458
EUR 384 875	NZD 686 900	04-Jan-24	(9 709)
EUR 1 208 978	SEK 13 748 300	04-Jan-24	(28 718)
EUR 4 879	SEK 55 200	04-Jan-24	(87)
EUR 57 457 477	USD 63 258 200	04-Jan-24	220 822
GBP 292 740	AUD 559 700	04-Jan-24	(8 769)
GBP 9 015	AUD 17 200	04-Jan-24	(246)
GBP 202 241	CAD 348 400	04-Jan-24	(6 417)
GBP 8 217	CAD 14 100	04-Jan-24	(219)
GBP 37 593	DKK 323 300	04-Jan-24	7
GBP 5 533 311	EUR 6 384 300	04-Jan-24	456
GBP 461 100	EUR 534 379	04-Jan-24	(2 574)
GBP 204 054	EUR 236 500	04-Jan-24	(1 159)
GBP 63 000	EUR 73 325	04-Jan-24	(698)
GBP 44 800	EUR 52 171	04-Jan-24	(528)
GBP 6 269	EUR 7 300	04-Jan-24	(74)
GBP 86 826	NZD 178 800	04-Jan-24	(2 523)
GBP 4 048	NZD 8 300	04-Jan-24	(94)
GBP 272 778	SEK 3 578 900	04-Jan-24	(7 438)
GBP 7 088	SEK 93 900	04-Jan-24	(284)
GBP 1 989	SEK 26 200	04-Jan-24	(65)
GBP 12 963 176	USD 16 466 999	04-Jan-24	58 376
GBP 650 919	USD 824 300	04-Jan-24	5 487
NZD 33 000	EUR 18 813	04-Jan-24	110
NZD 8 100	EUR 4 575	04-Jan-24	74
NZD 7 400	EUR 4 212	04-Jan-24	31
NZD 4 600	EUR 2 612	04-Jan-24	27
NZD 2 800	GBP 1 367	04-Jan-24	30
SEK 657 700	EUR 58 944	04-Jan-24	150
SEK 424 900	EUR 37 210	04-Jan-24	1 058
SEK 90 000	EUR 7 982	04-Jan-24	113
SEK 26 000	GBP 1 983	04-Jan-24	53
USD 3 058 500	EUR 2 782 092	04-Jan-24	(15 155)

Notes to the financial statements (continued)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
USD	532 900	EUR	487 722	04-Jan-24	(5 935)
USD	482 500	EUR	444 671	04-Jan-24	(8 772)
USD	420 000	EUR	389 205	04-Jan-24	(9 994)
USD	121 000	GBP	96 294	04-Jan-24	(1 755)
USD	81 900	GBP	64 812	04-Jan-24	(722)
EUR	4 371 062	JPY	705 012 100	05-Jan-24	(174 318)
GBP	986 218	JPY	183 524 500	05-Jan-24	(45 247)
GBP	36 623	JPY	6 820 400	05-Jan-24	(1 718)
JPY	33 765 700	EUR	214 134	05-Jan-24	3 064
JPY	14 525 200	EUR	90 320	05-Jan-24	3 302
JPY	4 640 000	EUR	29 641	05-Jan-24	184
JPY	3 266 300	EUR	20 490	05-Jan-24	544
JPY	1 336 000	GBP	7 340	05-Jan-24	124
JPY	336 700	GBP	1 814	05-Jan-24	77
					(94 985)

The counterparties of these foreign exchange contracts are BNP PARIBAS, BANK OF AMERICA, CREDIT AGRICOLE, GOLDMAN SACHS, JP MORGAN, SOCIETE GENERALE and STANDARD CHARTERED.

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
DKK	739 000	EUR	99 152	03-Jan-24	(14)
DKK	394 000	EUR	52 864	03-Jan-24	(9)
EUR	9 622 165	DKK	71 707 000	03-Jan-24	2 633
EUR	7 705	DKK	57 450	03-Jan-24	(2)
EUR	22 092 038	GBP	19 085 000	03-Jan-24	70 037
EUR	30 663	GBP	26 640	03-Jan-24	(77)
EUR	1 835 643	NOK	21 522 000	03-Jan-24	(82 725)
EUR	3 318	NOK	39 000	03-Jan-24	(158)
EUR	2 149	NOK	24 279	03-Jan-24	(15)
EUR	4 825 915	SEK	55 096 000	03-Jan-24	(123 217)
EUR	660 623	SEK	7 474 000	03-Jan-24	(10 748)
EUR	4 828	SEK	53 651	03-Jan-24	9
EUR	249 216	USD	272 000	03-Jan-24	3 012
EUR	942	USD	1 036	03-Jan-24	4
GBP	197 000	EUR	229 736	03-Jan-24	(2 420)
GBP	45 000	EUR	52 416	03-Jan-24	(491)
NOK	223 000	EUR	18 905	03-Jan-24	972
SEK	648 000	EUR	57 259	03-Jan-24	949
USD	3 000	EUR	2 773	03-Jan-24	(57)
CHF	131 000	EUR	138 945	04-Jan-24	1 991
CHF	99 000	EUR	104 944	04-Jan-24	1 565
EUR	13 379 250	CHF	12 698 000	04-Jan-24	(281 836)

Notes to the financial statements (continued)

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

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation EUR
EUR	2 310	CHF	2 174	04-Jan-24	(29)
					(420 626)

The counterparties of these foreign exchange contracts are BNP PARIBAS, GOLDMAN SACHS, JP MORGAN, SOCIETE GENERALE and STANDARD CHARTERED.

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

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation EUR
AUD	29 500	CHF	17 145	04-Jan-24	(224)
AUD	27 300	CHF	15 843	04-Jan-24	(182)
AUD	1 600	CHF	919	04-Jan-24	-
AUD	900	GBP	470	04-Jan-24	13
AUD	32 200	USD	21 345	04-Jan-24	570
CAD	64 700	CHF	41 635	04-Jan-24	(377)
CAD	60 100	CHF	38 878	04-Jan-24	(569)
CAD	3 300	CHF	2 122	04-Jan-24	(18)
CAD	1 900	GBP	1 112	04-Jan-24	21
CAD	69 700	USD	51 324	04-Jan-24	1 392
CHF	862 453	AUD	1 488 000	04-Jan-24	8 742
CHF	52 459	AUD	90 500	04-Jan-24	537
CHF	18 027	AUD	31 200	04-Jan-24	122
CHF	2 071 997	CAD	3 217 800	04-Jan-24	20 194
CHF	125 926	CAD	195 700	04-Jan-24	1 133
CHF	43 258	CAD	67 400	04-Jan-24	271
CHF	132 782	DKK	1 030 200	04-Jan-24	4 650
CHF	8 070	DKK	62 600	04-Jan-24	284
CHF	2 777	DKK	21 600	04-Jan-24	90
CHF	37 622 854	EUR	39 197 091	04-Jan-24	1 279 286
CHF	2 290 070	EUR	2 383 396	04-Jan-24	80 366
CHF	787 543	EUR	821 900	04-Jan-24	25 375
CHF	2 956 478	GBP	2 667 100	04-Jan-24	103 215
CHF	179 784	GBP	162 200	04-Jan-24	6 262
CHF	61 893	GBP	55 900	04-Jan-24	2 086
CHF	200	GBP	182	04-Jan-24	5
CHF	147 771	NOK	1 801 804	04-Jan-24	(1 625)
CHF	8 992	NOK	109 600	04-Jan-24	(95)
CHF	3 085	NOK	37 700	04-Jan-24	(42)
CHF	634 904	SEK	7 509 700	04-Jan-24	8 482
CHF	38 612	SEK	456 600	04-Jan-24	525
CHF	13 283	SEK	157 500	04-Jan-24	142
CHF	170 533	SGD	259 600	04-Jan-24	5 306
CHF	10 387	SGD	15 800	04-Jan-24	331
CHF	3 538	SGD	5 400	04-Jan-24	101
CHF	11 992 156	USD	13 739 639	04-Jan-24	465 323
CHF	730 406	USD	835 553	04-Jan-24	29 506
CHF	251 569	USD	288 600	04-Jan-24	9 424
CHF	4 000	USD	4 589	04-Jan-24	150
DKK	20 900	CHF	2 638	04-Jan-24	(35)

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation EUR
DKK 20 500	CHF 2 603	04-Jan-24	(50)
DKK 22 300	USD 3 289	04-Jan-24	15
EUR 316 423	AUD 524 600	04-Jan-24	(7 617)
EUR 761 649	CAD 1 137 300	04-Jan-24	(19 080)
EUR 807 700	CHF 760 219	04-Jan-24	(10 178)
EUR 750 600	CHF 710 320	04-Jan-24	(13 594)
EUR 67 479	CHF 64 800	04-Jan-24	(2 236)
EUR 41 400	CHF 39 066	04-Jan-24	(629)
EUR 48 809	DKK 363 800	04-Jan-24	5
EUR 1 089 697	GBP 944 700	04-Jan-24	(362)
EUR 24 100	GBP 20 699	04-Jan-24	216
EUR 54 438	NOK 637 700	04-Jan-24	(2 403)
EUR 233 864	SEK 2 657 000	04-Jan-24	(4 808)
EUR 62 689	SGD 91 700	04-Jan-24	(244)
EUR 4 416 344	USD 4 856 608	04-Jan-24	20 428
EUR 849 000	USD 933 246	04-Jan-24	4 281
GBP 30 370	AUD 58 100	04-Jan-24	(845)
GBP 17 583	AUD 33 100	04-Jan-24	(157)
GBP 14 409	AUD 27 200	04-Jan-24	(176)
GBP 73 032	CAD 125 700	04-Jan-24	(2 021)
GBP 42 726	CAD 72 600	04-Jan-24	(538)
GBP 35 313	CAD 59 800	04-Jan-24	(305)
GBP 51 600	CHF 55 904	04-Jan-24	(604)
GBP 48 000	CHF 52 584	04-Jan-24	(1 185)
GBP 6 500	CHF 7 200	04-Jan-24	(246)
GBP 3 658	CHF 4 000	04-Jan-24	(82)
GBP 3 012	CHF 3 300	04-Jan-24	(74)
GBP 2 700	CHF 2 967	04-Jan-24	(76)
GBP 4 677	DKK 40 200	04-Jan-24	3
GBP 2 709	DKK 23 400	04-Jan-24	(14)
GBP 2 167	DKK 18 700	04-Jan-24	(8)
GBP 1 327 774	EUR 1 531 230	04-Jan-24	846
GBP 782 106	EUR 906 400	04-Jan-24	(3 953)
GBP 645 155	EUR 746 900	04-Jan-24	(2 477)
GBP 5 211	NOK 70 400	04-Jan-24	(262)
GBP 3 075	NOK 40 200	04-Jan-24	(35)
GBP 2 478	NOK 32 600	04-Jan-24	(46)
GBP 22 392	SEK 293 400	04-Jan-24	(518)
GBP 13 904	SEK 179 700	04-Jan-24	(99)
GBP 11 482	SEK 148 100	04-Jan-24	(54)
GBP 1 615	SEK 21 400	04-Jan-24	(58)
GBP 189	SEK 2 500	04-Jan-24	(6)
GBP 5 987	SGD 10 100	04-Jan-24	(23)
GBP 3 429	SGD 5 800	04-Jan-24	(24)
GBP 2 790	SGD 4 700	04-Jan-24	(6)
GBP 423 409	USD 537 044	04-Jan-24	2 458
GBP 249 607	USD 318 000	04-Jan-24	178
GBP 207 186	USD 262 000	04-Jan-24	1 919
GBP 57 700	USD 73 283	04-Jan-24	246
GBP 21 084	USD 26 700	04-Jan-24	161
NOK 35 100	CHF 2 923	04-Jan-24	(16)
NOK 19 300	CHF 1 608	04-Jan-24	(10)
NOK 39 000	USD 3 660	04-Jan-24	163

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation EUR
SEK 160 100	CHF 13 562	04-Jan-24	(209)
SEK 148 800	CHF 12 638	04-Jan-24	(230)
SEK 8 200	CHF 686	04-Jan-24	(2)
SEK 4 800	GBP 366	04-Jan-24	9
SEK 162 600	USD 15 729	04-Jan-24	369
SGD 5 000	CHF 3 253	04-Jan-24	(68)
SGD 3 600	CHF 2 323	04-Jan-24	(29)
SGD 5 600	USD 4 209	04-Jan-24	33
USD 565 535	AUD 851 500	04-Jan-24	(14 074)
USD 1 357 512	CAD 1 841 400	04-Jan-24	(35 339)
USD 283 300	CHF 242 572	04-Jan-24	(4 540)
USD 263 300	CHF 228 145	04-Jan-24	(7 121)
USD 120 764	CHF 105 400	04-Jan-24	(4 083)
USD 14 600	CHF 12 765	04-Jan-24	(518)
USD 87 070	DKK 589 500	04-Jan-24	(271)
USD 24 692 857	EUR 22 429 973	04-Jan-24	(79 451)
USD 1 938 338	GBP 1 526 200	04-Jan-24	(6 565)
USD 8 400	GBP 6 685	04-Jan-24	(110)
USD 2 300	GBP 1 818	04-Jan-24	(16)
USD 96 934	NOK 1 031 000	04-Jan-24	(4 159)
USD 416 301	SEK 4 297 300	04-Jan-24	(9 204)
USD 111 708	SGD 148 500	04-Jan-24	(803)
AUD 24 600	CHF 14 210	05-Jan-24	(93)
CAD 54 200	CHF 34 874	05-Jan-24	(313)
CHF 347	AUD 600	05-Jan-24	2
CHF 3 069	CAD 4 800	05-Jan-24	7
CHF 451	CAD 700	05-Jan-24	5
CHF 89 158	JPY 14 981 100	05-Jan-24	(315)
CHF 5 426	JPY 910 900	05-Jan-24	(14)
CHF 1 868	JPY 314 200	05-Jan-24	(8)
EUR 32 407	JPY 5 230 100	05-Jan-24	(1 191)
GBP 3 144	JPY 585 200	05-Jan-24	(131)
GBP 1 810	JPY 330 700	05-Jan-24	(36)
GBP 1 454	JPY 262 400	05-Jan-24	(8)
JPY 312 100	CHF 1 883	05-Jan-24	(21)
JPY 289 000	CHF 1 755	05-Jan-24	(31)
JPY 248 300	CHF 1 470	05-Jan-24	14
JPY 343 600	USD 2 334	05-Jan-24	95
JPY 324 500	USD 2 215	05-Jan-24	80
USD 58 510	JPY 8 572 700	05-Jan-24	(2 110)
AUD 1 900	EUR 1 155	08-Jan-24	19
AUD 26 900	USD 17 857	08-Jan-24	454
CAD 10 700	EUR 7 256	08-Jan-24	89
CAD 900	GBP 526	08-Jan-24	11
CAD 30 500	USD 22 510	08-Jan-24	564
CAD 6 100	USD 4 512	08-Jan-24	104
CHF 4 678	AUD 8 100	08-Jan-24	30
CHF 37 582	CAD 58 800	08-Jan-24	75
CHF 5 156	CAD 8 000	08-Jan-24	56
CHF 3 864	DKK 30 300	08-Jan-24	93
CHF 319	DKK 2 500	08-Jan-24	8
CHF 1 310 602	EUR 1 384 700	08-Jan-24	25 506
CHF 406 568	EUR 427 800	08-Jan-24	9 666

Notes to the financial statements (continued)

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

Purchase	Sale		Maturity date	Unrealised appreciation/ depreciation EUR
CHF 106 953	EUR 113 000		08-Jan-24	2 081
CHF 33 263	EUR 35 000		08-Jan-24	790
CHF 1 300	EUR 1 368		08-Jan-24	31
CHF 21 827	GBP 19 800		08-Jan-24	641
CHF 1 764	GBP 1 600		08-Jan-24	52
CHF 40 488	SEK 489 000		08-Jan-24	(360)
CHF 11 108	SEK 133 000		08-Jan-24	5
CHF 3 304	SEK 39 900		08-Jan-24	(29)
CHF 910	SEK 10 900		08-Jan-24	-
CHF 504 758	USD 582 800		08-Jan-24	15 644
CHF 59 161	USD 67 900		08-Jan-24	2 203
CHF 40 706	USD 47 000		08-Jan-24	1 262
CHF 5 300	USD 6 083		08-Jan-24	197
CHF 4 879	USD 5 600		08-Jan-24	182
CNY 10 440 000	USD 1 472 572		08-Jan-24	1 435
CNY 111 500	USD 15 709		08-Jan-24	32
CNY 94 400	USD 13 310		08-Jan-24	18
CNY 85 300	USD 12 032		08-Jan-24	11
CNY 79 200	USD 11 169		08-Jan-24	13
CNY 71 400	USD 10 074		08-Jan-24	7
CNY 33 200	USD 4 677		08-Jan-24	10
CNY 26 900	USD 3 790		08-Jan-24	8
CNY 4 400	USD 618		08-Jan-24	3
CNY 2 600	USD 365		08-Jan-24	2
CNY 2 200	USD 310		08-Jan-24	1
CNY 1 200	USD 169		08-Jan-24	-
DKK 17 500	CHF 2 214		08-Jan-24	(35)
EUR 14 113	CAD 20 900		08-Jan-24	(234)
EUR 676 300	CHF 637 893		08-Jan-24	(10 072)
EUR 14 906	SEK 170 400		08-Jan-24	(401)
EUR 1 187	SEK 13 500		08-Jan-24	(26)
EUR 188 579	USD 206 100		08-Jan-24	2 046
EUR 15 500	USD 16 940		08-Jan-24	168
GBP 157	AUD 300		08-Jan-24	(4)
GBP 1 923	CAD 3 300		08-Jan-24	(46)
GBP 64 500	CHF 70 747		08-Jan-24	(1 703)
GBP 43 200	CHF 47 448		08-Jan-24	(1 209)
GBP 5 300	CHF 5 813		08-Jan-24	(140)
GBP 139	DKK 1 200		08-Jan-24	(1)
GBP 57 039	EUR 66 100		08-Jan-24	(289)
GBP 24 700	EUR 28 623		08-Jan-24	(125)
GBP 3 800	EUR 4 408		08-Jan-24	(24)
GBP 2 328	EUR 2 700		08-Jan-24	(14)
GBP 85 500	USD 108 277		08-Jan-24	651
IDR 3 725 861 000	USD 241 645		08-Jan-24	82
IDR 271 467 000	USD 17 442		08-Jan-24	154
IDR 33 986 300	USD 2 199		08-Jan-24	5
IDR 32 984 100	USD 2 135		08-Jan-24	5
IDR 32 338 500	USD 2 085		08-Jan-24	12
IDR 27 617 800	USD 1 783		08-Jan-24	8
IDR 4 033 600	USD 261		08-Jan-24	1
NOK 28 600	CHF 2 322		08-Jan-24	50
NOK 31 400	USD 2 925		08-Jan-24	151

Notes to the financial statements (continued)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
SEK	134 100	CHF	11 180	08-Jan-24	16
SGD	4 200	CHF	2 735	08-Jan-24	(60)
SGD	4 900	USD	3 672	08-Jan-24	40
USD	14 824	AUD	22 300	08-Jan-24	(358)
USD	39 757	CAD	53 700	08-Jan-24	(879)
USD	237 300	CHF	206 180	08-Jan-24	(7 072)
USD	3 453	CHF	3 000	08-Jan-24	(103)
USD	614 215	CNY	4 357 600	08-Jan-24	(986)
USD	352 024	CNY	2 493 600	08-Jan-24	(71)
USD	217 931	CNY	1 546 130	08-Jan-24	(350)
USD	42 446	CNY	301 000	08-Jan-24	(51)
USD	37 410	CNY	265 000	08-Jan-24	(8)
USD	23 990	CNY	170 200	08-Jan-24	(39)
USD	13 510	CNY	95 700	08-Jan-24	(3)
USD	12 873	CNY	91 300	08-Jan-24	(17)
USD	11 123	CNY	78 900	08-Jan-24	(16)
USD	9 982	CNY	70 800	08-Jan-24	(13)
USD	727 294	EUR	670 000	08-Jan-24	(11 756)
USD	106 901	EUR	98 000	08-Jan-24	(1 248)
USD	35 300	EUR	32 362	08-Jan-24	(414)
USD	54 104	GBP	42 800	08-Jan-24	(415)
USD	2 910	GBP	2 300	08-Jan-24	(20)
USD	101 801	IDR	1 569 142 900	08-Jan-24	(5)
USD	58 261	IDR	897 919 000	08-Jan-24	4
USD	36 131	IDR	556 920 300	08-Jan-24	(2)
USD	6 814	IDR	105 425 800	08-Jan-24	(24)
USD	6 190	IDR	95 412 200	08-Jan-24	-
USD	3 977	IDR	61 299 700	08-Jan-24	-
USD	3 101	IDR	48 021 600	08-Jan-24	(13)
USD	2 390	IDR	37 010 400	08-Jan-24	(10)
USD	2 129	IDR	32 902 100	08-Jan-24	(5)
USD	1 903	IDR	29 517 400	08-Jan-24	(11)
USD	1 816	IDR	28 099 900	08-Jan-24	(6)
USD	557	IDR	8 614 600	08-Jan-24	(2)
USD	261	IDR	4 033 600	08-Jan-24	(1)
USD	2 776	NOK	29 700	08-Jan-24	(135)
USD	12 755	SEK	132 900	08-Jan-24	(394)
USD	11 080	SEK	115 900	08-Jan-24	(383)
USD	4 314	SEK	45 000	08-Jan-24	(138)
USD	3 148	SGD	4 200	08-Jan-24	(34)
					1 861 030

The counterparties of these foreign exchange contracts are BNP PARIBAS, BANK OF AMERICA, CREDIT AGRICOLE, GOLDMAN SACHS, JP MORGAN, SOCIETE GENERALE and STANDARD CHARTERED.

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
CAD	19 400	EUR	13 234	04-Jan-24	93

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 1 105 622	CAD 1 651 100	04-Jan-24	(30 732)
EUR 60 375	CAD 89 400	04-Jan-24	(1 101)
EUR 34 510	CAD 50 600	04-Jan-24	(250)
EUR 8 384	CAD 12 300	04-Jan-24	(65)
EUR 2 816 647	GBP 2 441 600	04-Jan-24	(704)
EUR 251 952	GBP 217 400	04-Jan-24	1 217
EUR 90 048	GBP 77 700	04-Jan-24	434
EUR 22 115	GBP 19 000	04-Jan-24	212
EUR 26 498 898	USD 29 174 399	04-Jan-24	101 583
EUR 1 487 102	USD 1 625 000	04-Jan-24	17 950
EUR 816 033	USD 897 100	04-Jan-24	4 453
EUR 203 132	USD 219 200	04-Jan-24	5 220
GBP 16 200	EUR 18 866	04-Jan-24	(191)
USD 276 900	EUR 255 189	04-Jan-24	(5 033)
EUR 7 623 787	JPY 1 229 716 000	05-Jan-24	(304 530)
EUR 300 243	JPY 48 249 500	05-Jan-24	(10 718)
EUR 236 731	JPY 37 331 700	05-Jan-24	(3 406)
EUR 58 281	JPY 9 123 600	05-Jan-24	(362)
JPY 7 710 300	EUR 48 368	05-Jan-24	1 284
			(224 646)

The counterparties of these foreign exchange contracts are BNP PARIBAS, BANK OF AMERICA, CREDIT AGRICOLE and JP MORGAN.

Notes to the financial statements (continued)

13- Operating and management expenses (TER)

These expenses cover all the fees charged directly to the Fund. The expenses rates for the period as from January 1, 2023 to December 31, 2023 are the following:

Sub-Fund	Share Class	Rate p.a.
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	0.15%
	Class Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	0.35%
	Class Dist	0.35%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	0.08%
	Class Daily Hedged to CHF - Dist	0.08%
	Class Daily Hedged to EUR - Acc	0.07%
	Class Daily Hedged to EUR - Dist	0.08%
	Class Daily Hedged to GBP - Dist	0.08%
	Class Dist (EUR)	0.08%
	Class Dist (USD)	0.08%
	Class S - Acc	0.08%
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist	0.40%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	0.60%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc	0.45%
	Class Dist	0.45%
	Class Monthly Hedged to GBP - Acc	0.45%
	Class S - Dist	0.00%
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	0.10%
	Class Dist	0.10%
	Class S - Dist	0.00%
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	0.85%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	0.60%
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
	Class Monthly Hedged to EUR - Dist	0.30%
	Class Monthly Hedged to GBP - Dist	0.30%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y	Class UCITS ETF Acc	0.07%
	Class UCITS ETF Dist	0.07%
	Class UCITS ETF EUR Hedged Dist	0.10%
	Class UCITS ETF GBP Hedged Dist	0.05%
	Class UCITS ETF HKD Hedged Acc	0.10%
	Class UCITS ETF MXN Hedged Acc	0.10%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y	Class UCITS ETF Acc	0.07%
	Class UCITS ETF Dist	0.07%
	Class UCITS ETF GBP Hedged Dist	0.05%

Notes to the financial statements (continued)

Sub-Fund	Share Class	Rate p.a.
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y	Class UCITS ETF Acc	0.07%
	Class UCITS ETF Dist	0.07%
	Class UCITS ETF EUR Hedged Dist	0.10%
	Class UCITS ETF GBP Hedged Dist	0.05%
	Class UCITS ETF HKD Hedged Acc	0.10%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF	Class Dist	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y	Class UCITS ETF Acc	0.05%
	Class UCITS ETF Dist	0.05%
	Class UCITS ETF EUR Hedged Acc	0.05%
	Class UCITS ETF GBP Hedged Dist	0.05%
	Class UCITS ETF HKD Hedged Acc	0.07%
MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF	Class Dist	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Core US Tips (DR) UCITS ETF	Class Acc	0.09%
	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.12%
	Class Monthly Hedged to GBP - Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	0.25%
	Class Dist	0.25%
	Class Monthly Hedged to CHF - Acc	0.30%
	Class Monthly Hedged to EUR - Acc	0.30%
	Class Monthly Hedged to GBP - Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	0.12%
	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc	0.14%
	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	Class Acc	0.09%
	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	0.14%
	Class Dist	0.14%
	Class Monthly Hedged to EUR - Acc	0.30%
	Class Monthly Hedged to USD - Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	Class Acc	0.12%
	Class Daily Hedged to EUR - Dist	0.20%
	Class Daily Hedged to GBP - Acc	0.20%
	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.18%
	Class Dist	0.18%
	Class Monthly Hedged to EUR - Acc	0.20%

Notes to the financial statements (continued)

Sub-Fund	Share Class	Rate p.a.
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	0.45%
	Class Acc (USD)	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc	0.22%
	Class Dist (USD)	0.22%
	Class Daily Hedged to EUR - Acc	0.27%
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB	Class UCITS ETF Acc	0.14%
	Class Monthly Hedged to SEK - Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF	Class Acc	0.14%
MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture	Class Acc	0.30%
	Class Daily Hedged to EUR - Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	0.29%
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.65%
	Class UCITS ETF Dist	0.65%
	Class USD	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	0.50%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc	0.60%
	Class USD	0.60%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors ESG Screened	Class UCITS ETF Acc	0.39%
	Class UCITS ETF Dist	0.41%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	0.50%
	Class Dist	0.50%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.20%
	Class Monthly Hedged to GBP - Dist	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	0.20%
	Class Monthly Hedged to EUR - Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Acc	0.15%
	Class Monthly Hedged to CHF - Acc	0.15%
	Class Monthly Hedged to CHF - Dist	0.15%
	Class Monthly Hedged to EUR - Acc	0.15%
	Class Monthly Hedged to GBP - Dist	0.15%
	Class Monthly Hedged to USD - Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc	0.30%
	Class Monthly Hedged to GBP - Dist	0.35%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	Class Acc	0.18%
	Class S - Acc	0.07%

Notes to the financial statements (continued)

Sub-Fund	Share Class	Rate p.a.
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF	Class Acc	0.14%
	Class Dist	0.14%
MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action	Class Dist	0.09%

Notes to the financial statements (continued)

14- Sustainable Finance Disclosure Regulation

Information on environmental and/or social characteristics and/or sustainable investments is available in the relevant annexes under the (unaudited) Sustainable Finance Disclosure Regulation section.

15- Liquidated Sub-Fund

The following Sub-Fund has been liquidated during the year end as at December 31, 2023 are still holding residual cash at custody level mainly for accrued costs not yet paid :

Sub-Funds	Date of liquidation	Currency	Cash amount
MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF	12/12/2023	JPY	301 836.00

16- Subsequent Events

The Management Company of the Fund has changed from Amundi Asset Management S.A.S. (France) to Amundi Luxembourg S.A. on January 1, 2024.

The Board has decided to proceed with the change of name as of January 1, 2024 for the following Sub-Funds:

Old Sub-Fund name	New Sub-Fund name
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Amundi DAX III
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Amundi LevDax Daily (2x) leveraged
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Amundi S&P 500 II
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Amundi Australia S&P/ASX 200
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology UCITS ETF	Amundi MSCI World Information Technology
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Amundi MSCI World Health Care
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Amundi MSCI World Financials
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Amundi S&P 500 VIX Futures Enhanced Roll
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Amundi Global Equity Quality Income
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	Amundi S&P Eurozone Dividend Aristocrat ESG
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific Ex Japan UCITS ETF	Amundi MSCI Pacific Ex Japan
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Amundi Fed Funds US Dollar Cash
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Amundi Pan Africa
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Amundi Euro Government Bond 5-7Y

Notes to the financial statements (continued)

Old Sub-Fund name	New Sub-Fund name
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Amundi Euro Government Bond 7-10Y
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Amundi Euro Government Bond 15+Y
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Amundi Euro Highest Rated Macro-Weighted Government Bond
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Amundi S&P 500 Daily (-2x) Inverse
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Amundi Euro Inflation Expectations 2-10Y
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Amundi US Inflation Expectations 10Y
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y	Amundi US Treasury Bond Long Dated
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF	Amundi UK Government Bond
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF	Amundi UK Government Inflation-Linked Bond
MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF	Amundi UK Government Bond 0-5Y
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Amundi US TIPS Government Inflation-Linked Bond
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Amundi Global Aggregate Green Bond
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF	Amundi FTSE Italia All Cap PIR 2020
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Amundi MSCI EMU
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Amundi Euro Government Bond 1-3Y
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Amundi Euro Government Bond 3-5Y
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Amundi Euro Government Bond 10-15Y
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Amundi Euro Government Bond II
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation - Linked Bond (DR) UCITS ETF	Amundi Euro Government Inflation-Linked Bond
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Amundi FTSE 100
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Amundi MSCI World V
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Amundi MSCI Emerging Asia II
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Amundi MSCI All Country World
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Amundi Nasdaq-100 II
MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX Banks (DR) UCITS ETF	Amundi Euro Stoxx Banks
MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB	Amundi EUR Corporate Bond PAB Net Zero Ambition

Notes to the financial statements (continued)

Old Sub-Fund name	New Sub-Fund name
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF	Amundi EUR Corporate Bond ex-Financials ESG
MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture	Amundi Bloomberg Equal-weight Commodity ex-Agriculture
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Amundi Euro Highest Rated Macro-Weighted Government Bond 1-3Y
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Amundi Euro Highest Rated Macro-Weighted Government Bond 3-5Y
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Amundi MSCI China
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Amundi US Inverse Inflation Expectations 10Y
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	Amundi MSCI China ESG Leaders Extra
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Amundi MSCI AC Asia Ex Japan
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Amundi MSCI AC Asia Pacific Ex Japan
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Amundi MSCI Indonesia
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Amundi MSCI Brazil
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Amundi MSCI Eastern Europe Ex Russia
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Amundi MSCI Korea
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Amundi MSCI Turkey
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Amundi Global Government Inflation-Linked Bond 1-10Y
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Amundi MSCI Europe ESG Leaders
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Amundi Global Aggregate Green Bond 1-10Y
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Amundi MSCI Emerging Ex China
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	Amundi Global Government Bond II
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Amundi US Curve steepening 2-10Y
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	Amundi S&P Eurozone PAB Net Zero Ambition
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF	Amundi Euro Government Green Bond
MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF	Amundi Corporate Green Bond
MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF	Amundi MSCI Emerging Markets II

Notes to the financial statements (continued)

The Board has decided to proceed with the change of share class name as of January 1, 2024 for the following Sub-Funds :

Old share class name	New Share class name
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF - Class Acc	Amundi DAX III - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF - Class Dist	Amundi DAX III - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF - Class Acc	Amundi LevDax Daily (2x) leveraged - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF - Class Dist	Amundi LevDax Daily (2x) leveraged - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Class Dist (EUR)	Amundi S&P 500 II - Class UCITS ETF EUR Dist
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Class Dist (USD)	Amundi S&P 500 II - Class UCITS ETF USD Dist
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Class Daily Hedged to EUR - Acc	Amundi S&P 500 II - Class UCITS ETF EUR Hedged Acc
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Class Acc	Amundi S&P 500 II - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Class Daily Hedged to GBP - Dist	Amundi S&P 500 II - Class UCITS ETF GBP Hedged Dist
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Class Daily Hedged to CHF - Dist	Amundi S&P 500 II - Class UCITS ETF CHF Hedged Dist
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Class Daily Hedged to EUR - Dist	Amundi S&P 500 II - Class UCITS ETF EUR Hedged Dist
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF - Class S - Acc	Amundi S&P 500 II - Class UCITS ETF S-Acc
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF - Class Dist	Amundi Australia S&P/ASX 200 - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF - Class Acc (EUR)	Amundi MSCI World Information Technology - Class UCITS ETF EUR Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF - Class Acc (USD)	Amundi MSCI World Information Technology - Class UCITS ETF USD Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF - Class Acc (EUR)	Amundi MSCI World Health Care - Class UCITS ETF EUR Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF - Class Acc (USD)	Amundi MSCI World Health Care - Class UCITS ETF USD Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF - Class Acc (EUR)	Amundi MSCI World Financials - Class UCITS ETF EUR Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF - Class Acc (USD)	Amundi MSCI World Financials - Class UCITS ETF USD Acc
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF - Class Acc	Amundi S&P 500 VIX Futures Enhanced Roll - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF - Class Dist	Amundi Global Equity Quality Income - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF - Class Acc	Amundi Global Equity Quality Income - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF - Class Monthly Hedged to GBP - Acc	Amundi Global Equity Quality Income - Class UCITS ETF GBP Hedged Acc
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF - Class S - Dist	Amundi Global Equity Quality Income - Class UCITS ETF S-Dist
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF Class Acc	Amundi S&P Eurozone Dividend Aristocrat ESG - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF - Class Dist	Amundi S&P Eurozone Dividend Aristocrat ESG - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF - Class Dist	Amundi MSCI Pacific Ex Japan - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF - Class Acc	Amundi Fed Funds US Dollar Cash - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF - Class Dist	Amundi Fed Funds US Dollar Cash - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF - Class S - Dist	Amundi Fed Funds US Dollar Cash - Class UCITS ETF S-Dist
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF - Class Acc	Amundi Pan Africa - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF - Class Acc	Amundi Euro Government Bond 5-7Y - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF - Class Dist	Amundi Euro Government Bond 5-7Y - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF - Class Acc	Amundi Euro Government Bond 7-10Y - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF - Class Dist	Amundi Euro Government Bond 7-10Y - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF - Class Acc	Amundi Euro Government Bond 15+Y - Class UCITS ETF Acc

Notes to the financial statements (continued)

Old share class name	New Share class name
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF - Class Dist	Amundi Euro Government Bond 15+Y - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF - Class Acc	Amundi Euro Highest Rated Macro-Weighted Government Bond - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF - Class Acc	Amundi S&P 500 Daily (-2x) Inverse - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF - Class Acc	Amundi Euro Inflation Expectations 2-10Y - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF - Class Acc	Amundi US Inflation Expectations 10Y - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF - Class Monthly Hedged to GBP - Dist	Amundi US Inflation Expectations 10Y - Class UCITS ETF GBP Hedged Dist
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF - Class Monthly Hedged to EUR - Dist	Amundi US Inflation Expectations 10Y - Class UCITS ETF EUR Hedged Dist
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF- Class Dist	Amundi UK Government Bond - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF - Class Dist	Amundi UK Government Inflation-Linked Bond - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF - Class Dist	Amundi UK Government Bond 0-5Y - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Core US Tips (DR) UCITS ETF - Class Monthly Hedged to EUR - Dist	Amundi US TIPS Government Inflation-Linked Bond - Class UCITS ETF EUR Hedged Dist
MULTI UNITS LUXEMBOURG - Lyxor Core US Tips (DR) UCITS ETF - Class Acc	Amundi US TIPS Government Inflation-Linked Bond - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Core US Tips (DR) UCITS ETF - Class Dist	Amundi US TIPS Government Inflation-Linked Bond - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Core US Tips (DR) UCITS ETF Class Monthly Hedged to GBP - Dist	Amundi US TIPS Government Inflation-Linked Bond - Class UCITS ETF GBP Hedged Dist
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF - Class Monthly Hedged to CHF - Acc	Amundi Global Aggregate Green Bond - Class UCITS ETF CHF Hedged Acc
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF - Class Monthly Hedged to EUR - Acc	Amundi Global Aggregate Green Bond - Class UCITS ETF EUR Hedged Acc
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF - Class Acc	Amundi Global Aggregate Green Bond - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF - Class Monthly Hedged to GBP - Dist	Amundi Global Aggregate Green Bond - Class UCITS ETF GBP Hedged Dist
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF - Class Dist	Amundi Global Aggregate Green Bond - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF - Class Acc	Amundi FTSE Italia All Cap PIR 2020 - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF - Class Acc	Amundi MSCI EMU - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF - Class Dist	Amundi MSCI EMU - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF- Class Acc	Amundi Euro Government Bond 1-3Y - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF - Class Dist	Amundi Euro Government Bond 1-3Y - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF - Class Acc	Amundi Euro Government Bond 3-5Y - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF - Class Dist	Amundi Euro Government Bond 3-5Y - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF - Class Acc	Amundi Euro Government Bond 10-15Y - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF - Class Dist	Amundi Euro Government Bond 10-15Y - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF - Class Acc	Amundi Euro Government Bond II - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF - Class Dist	Amundi Euro Government Bond II - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF - Class Acc	Amundi Euro Government Inflation-Linked Bond - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF - Class Dist	Amundi Euro Government Inflation-Linked Bond - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF - Class Monthly Hedged to EUR - Acc	Amundi FTSE 100 - Class UCITS ETF EUR Hedged Acc

Notes to the financial statements (continued)

Old share class name	New Share class name
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF - Class Acc	Amundi FTSE 100 - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF - Class Monthly Hedged to USD - Acc	Amundi FTSE 100 - Class UCITS ETF USD Hedged Acc
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF - Class Dist	Amundi FTSE 100 - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF - Class Acc	Amundi MSCI World V - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF - Class Acc	Amundi MSCI Emerging Asia II - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF - Class Acc (EUR)	Amundi MSCI All Country World - Class UCITS ETF EUR Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF - Class Acc (USD)	Amundi MSCI All Country World - Class UCITS ETF USD Acc
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF - Class Daily Hedged to EUR - Acc	Amundi Nasdaq-100 II - Class UCITS ETF EUR Hedged Acc
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF - Class Dist	Amundi Nasdaq-100 II - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF - Class Acc	Amundi Nasdaq-100 II - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF - Class Acc	Amundi Euro Stoxx Banks - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF - Class Acc	Amundi EUR Corporate Bond ex-Financials ESG - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture - Class Daily Hedged to EUR - Acc	Amundi Bloomberg Equal-weight Commodity ex-Agriculture - Class UCITS ETF EUR Hedged Acc
MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture - Class Acc	Amundi Bloomberg Equal-weight Commodity ex-Agriculture - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF - Class Acc	Amundi Euro Highest Rated Macro-Weighted Government Bond 1-3Y - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF Class Acc	Amundi Euro Highest Rated Macro-Weighted Government Bond 3-5Y - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF - Class Acc	Amundi MSCI China - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF - Class Acc	Amundi US Inverse Inflation Expectations 10Y - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF - Class Acc	Amundi MSCI AC Asia Ex Japan - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF - Class Acc	Amundi MSCI AC Asia Pacific Ex Japan - Class UCITS ETF Acc
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF Class Acc	Amundi MSCI Indonesia - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF - Class Acc	Amundi MSCI Brazil - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF - Class Acc	Amundi MSCI Eastern Europe Ex Russia - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF- Class Dist	Amundi MSCI Eastern Europe Ex Russia - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF - Class Acc	Amundi MSCI Korea - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF - Class Acc	Amundi MSCI Turkey - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF - Class Dist	Amundi Global Government Inflation-Linked Bond 1-10Y - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF - Class Monthly Hedged to GBP - Dist	Amundi Global Government Inflation-Linked Bond 1-10Y - Class UCITS ETF GBP Hedged Dist
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF - Class Monthly Hedged to EUR - Dist	Amundi Global Government Inflation-Linked Bond 1-10Y - Class UCITS ETF EUR Hedged Dist
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF - Class Acc	Amundi MSCI Europe ESG Leaders - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF - Class Monthly Hedged to EUR- Acc	Amundi MSCI Europe ESG Leaders - Class UCITS ETF EUR Hedged Acc
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF - Class Acc	Amundi Global Aggregate Green Bond 1-10Y - Class UCITS ETF
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF - Class Monthly Hedged to USD - Acc	Amundi Global Aggregate Green Bond 1-10Y - Class UCITS ETF USD Hedged Acc
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF - Class Monthly Hedged to CHF - Acc	Amundi Global Aggregate Green Bond 1-10Y - Class UCITS ETF CHF Hedged Acc
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF - Class Monthly Hedged to EUR - Acc	Amundi Global Aggregate Green Bond 1-10Y - Class UCITS ETF EUR Hedged Acc
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF - Class Monthly Hedged to GBP - Dist	Amundi Global Aggregate Green Bond 1-10Y - Class UCITS ETF GBP Hedged Dist

Notes to the financial statements (continued)

Old share class name	New Share class name
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF - Class Monthly Hedged to CHF - Dist	Amundi Global Aggregate Green Bond 1-10Y - Class UCITS ETF CHF Hedged Dist
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF - Class Acc	Amundi MSCI Emerging Ex China - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF - Class Dist	Amundi Global Government Bond II - Class UCITS ETF Dist
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF - Class Monthly Hedged to EUR - Dist	Amundi Global Government Bond II - Class UCITS ETF EUR Hedged Dist
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF - Class Monthly Hedged to GBP - Dist	Amundi US Curve steepening 2-10Y - Class UCITS ETF GBP Hedged Dist
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF - Class Acc	Amundi US Curve steepening 2-10Y - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF - Class Acc	Amundi S&P Eurozone PAB Net Zero Ambition - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF - Class Acc	Amundi Euro Government Green Bond - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF - Class Acc	Amundi Corporate Green Bond - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF - Class Acc	Amundi MSCI Emerging Markets II - Class UCITS ETF Acc
MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF - Class Dist	Amundi MSCI Emerging Markets II - Class UCITS ETF Dist

17- Significant Event

In order to protect the interests of investors in the Fund, the Board of Directors of the Company took the decision to suspend the valuation of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF, and the issue, redemptions and conversion of shares of the Sub-Fund with effect from March 4, 2022 until further notice. The decision was directly related to the conflict between Russia and Ukraine and the resulting suspension of the Sub-Fund underlying market and discontinuation of the benchmark index of the Sub-Fund. As a result, the net asset value was determined to be nil as of the date of the annual report. The last official net asset value of the Sub-Fund was EUR 13 633 590.69 as of March 4, 2022.

The composition of the assets of the MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF as of December 31, 2023 was established on the basis of an estimated net asset value of zero, as the management company does not have sufficient information enabling it to determine fair value of the financial contracts in the portfolio reliably. Therefore, the net assets and the net asset value shown on the asset composition as of December 31, 2023 are purely technical and have been calculated to meet the obligation to establish an annual asset composition. Consequently, the Fund is not be able to accept redemptions or pay any proceeds until a net asset value can be determined.

The management company decided to proceed with the liquidation of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF as of February 15, 2023.

Global risk exposure (Unaudited information)

In terms of risk management, the commitment approach is used in order to determine the global risk for:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y
- MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y
- MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y
- MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Tips (DR) UCITS ETF

Global risk exposure (Unaudited information) (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi MSCI Japan
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor 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 - Amundi MSCI Semiconductors ESG Screened
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Global risk exposure (Unaudited information) (continued)

- 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 Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action.

The absolute VaR approach is used in order to determine the global risk for :

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

The lowest, the highest and the average utilisation of the VaR limit calculating during the year from January 1, 2023 to December 31, 2023 are described below :

VaR Model Historical

Market risk calculation Absolute VaR

Interval of time 20 days

Limits 20%

Scenarios Historical, 260 business days

Reliable interval 99%

Overview of VaR (2023)	VaR Utilisation Max (VaR 20 Day)	VaR Utilisation Min (VaR 20 Day)	Average level of leverage (sum of notionals)	Average level of leverage (gross delta)	Average level of leverage (net delta)
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	80.03%	22.13%	441.00%	441.00%	289.50%

The level of leverage using the commitment approach is determined in accordance with CSSF circular 11-512 which is further clarified in ESMA Guidelines 10-788.

Remuneration policy (Unaudited information)

1. Remuneration policy and practices of the AIFM/Management company

The remuneration policy implemented by Amundi Asset Management is compliant with the rules in terms of remuneration specified in the Directive 2011/61/UE of the European Parliament and of the Council of June 8th 2011 on Alternative Investment Fund Managers (the "AIFM Directive"), and in the Directive 2014/91/UE of July 23rd 2014 on undertakings for collective investment in transferable securities (the "UCITS V Directive"). These rules, about remuneration policies and practices, have for objective to promote sound and effective risk management of fund managers and the funds they manage.

Moreover, the remuneration policy is compliant with Regulation (EU) 2019/2088 ("SFDR"), integrating sustainability risk and ESG criteria in Amundi control framework, with responsibilities spread between the first level of controls performed by the Investment teams and second level of controls performed by the Risk teams, that can verify the compliance with ESG objectives and constraints of a fund at all time.

This policy is incorporated within the framework of the remuneration policy of Amundi reviewed each year by its Remuneration Committee. The latter checked the application of the remuneration policy in relation to the 2022 fiscal year, its compliance with the AIFM/UCITS Directives' principles and approved the policy applicable for the 2023 exercise at its meeting held on January 30th 2023.

In 2023, the implementation of the Amundi remuneration policy was subject to an internal, central and independent audit, driven by the Amundi Internal Audit.

1.1 Amounts of remuneration paid by the Management companies to its employees

During fiscal year 2023, the total amount of compensation paid by Amundi Asset Management (including fixed, deferred and non-deferred variable compensation) to its employees (1 923 beneficiaries¹) is EUR 207 362 471. This amount is split as follows:

- Total amount of fixed remuneration paid by Amundi Asset Management in 2023: EUR 145 346 571, which represents 70% of the total amount of compensation paid by Amundi Asset Management to its staff, were in the form of fixed remuneration.
- Total amount of variable compensation deferred and non-deferred paid by Amundi Asset Management in 2023: EUR 62 015 900, which represents 30% of the total amount of compensation paid by Amundi Asset Management to its staff, were in this form. The entire staff is eligible for variable compensation.

Additionally, some 'carried interest' was paid with respect to fiscal year 2023, and is taken into account in the total amount of bonus referred to here above.

Of the total amount of remuneration paid during the fiscal year (fixed and variable compensation deferred and non-deferred), EUR 21 370 354 were paid to the 'executives and senior managers' of Amundi Asset Management (44 beneficiaries), and EUR 15 185 244 were paid to the 'senior investment managers' whose professional activities have a material impact on Amundi Asset Management's risk profile (56 beneficiaries).

Alignment of remuneration policy and practices with risk profile of the AIFs/UCITS

The Amundi Group has adopted and implemented remuneration policy and practices compliant with the latest norms, rules, and guidelines issued from the regulatory authorities for its management companies (AIFM/UCITS).

The Amundi Group has also identified all of its 'Identified Staff', that include all the employees of the Amundi Group having a decision authority on the UCITS/AIFM management companies or the UCITS/AIFs managed and consequently likely to have a significant impact on the performance or the risk profile.

The variable remuneration awarded to the Amundi Group staff takes into account the performance of the employee, its business unit and the Amundi Group as a whole, and is based on quantitative and qualitative criteria as well as the respect of sound risk management rules.

The criteria taken into account for performance assessment and remuneration award depends on the nature of the employee's functions :

¹Number of permanent and fixed-term employees paid during the year

Remuneration policy (Unaudited information)

1. Management and selection of AIFs/UCITS functions

Quantitative criteria:

- IR/Sharpe over 1, 3, 5 years
- Gross/absolute/relative performance of the investment strategies (based on GIPS composites) over 1, 3, 5 years, outlook mainly focused on 1 year, adjusted with long-term figures (3,5 years)
- Performance risk adjusted based on IR/Sharpe over 1, 3, 5 years
- Competitive positioning through Morningstar rankings
- Net inflows / Successful requests for proposals, mandates
- Performance fees generation
- ESG rating of the funds according to different providers when applicable (Morningstar, CDP...)
- Respect of ESG beat the benchmark, ESG exclusion policies and climate transition index

Qualitative criteria:

- Compliance with risk policy, compliance and legal rules
- Quality of management
- Innovation/product development
- Collaboration/Sharing of best practices
- Commercial engagement – including the ESG component of commercial effort and flows
- ESG
 - o Compliance with ESG policy and participation to the ESG and net-zero offering
 - o Integration of ESG into investment processes
 - o Capacity to promote and project ESG knowledge internally and externally
 - o Extent of proposition and innovation in the ESG space
 - o Demonstrates capacity to manage well the combination of risk return and ESG (the risk and ESG adjusted return)

2. Sales and marketing functions

Quantitative criteria:

- Net inflows, notably on ESG and impact denominated products
- Revenues
- Gross Inflows
- Client base development and retention; product mix
- Number of commercial activities per year, notably prospection activities
- Number of clients approached on their net zero strategy

Qualitative criteria:

- Compliance with risk policy, compliance and legal rules
- Joint consideration of Amundi's interests and of client's interests
- Securing/developing the business
- Client satisfaction
- Quality of management
- Cross-functional approach and sharing of best practices
- Entrepreneurial spirit
- Capacity to explain and promote ESG policies and capabilities as well as solutions of the firm

3. Control and support functions

For control and support functions, performance assessment and remuneration award are independent from the performance of the business they oversee.

Common criteria taken into account are:

- Mainly criteria related to the meeting of objectives linked to their functions (risk management, quality of controls, completion

Remuneration policy (Unaudited information)

of projects, tools and systems improvement etc.)

- When financial criteria are used, these are mainly related to management/ optimization of expenses

The above-mentioned performance criteria, and specifically those applicable to Identified staff in charge of the management of AIFs/UCITS, comply with the applicable regulation as well as to the AIF's/UCITS investment policy. These internal rules of Amundi Group contribute to a sound and effective risk management.

Furthermore, Amundi Group has adopted and implemented, for its entire staff, measures aiming to align remuneration with long-term performance and risks in order to avoid conflicts of interest.

In this respect, notably:

- The deferral policy has been adapted to comply with the AIFM and UCITS V Directives' requirements.
- The deferred portion of variable compensation for identified staff members is awarded at 100% in instruments indexed on the performance of a representative basket of AIFs and/or UCITS funds.
- The actual payment of the deferred portion is linked to the financial situation of Amundi Group, to the continued employment within the group and to a sound and effective risk management over the vesting period.

SFT Regulation (Unaudited information)

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 year ending December, 2023:

	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World 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)	865 809	9 598 638	503 400	2 442 912	582 499
Proportion of AUM	0.69%	0.11%	0.65%	0.17%	0.08%
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	-	970 840	-	-	-
One month to three months	865 809	-	-	-	-
Three months to one year	-	1 981 490 505	503 400	2 442 912	582 499
Above one year	-	1 992 059 983	-	-	-
Open maturity	-	-	-	-	-
Total	865 809	9 598 638*	503 400	2 442 912	582 499
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

*For more details, see note 6.

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific Ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	844 333	312 385	128 038	30 977	564 968
Proportion of AUM	0.17%	0.40%	0.05%	0.19%	0.51%
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	-	-	-	30 977	-
Three months to one year	844 333	312 385	128 038	-	564 968
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	844 333	312 385	128 038	30 977	564 968
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor iBoxx € Liquid Corporates Long Dated UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	90 503	386 063	979 181	587 992	52 631
Proportion of AUM	0.27%	1.01%	0.35%	0.93%	1.10%
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	-	386 063	-	-	-
Three months to one year	90 503	-	979 181	587 992	52 631
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	90 503	386 063	979 181	587 992	52 631
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	1 609 139	468 742	307 153	5 590 778	3 457 759
Proportion of AUM	0.30%	0.30%	0.03%	0.20%	0.30%
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	-	-	-	133 326*	-
Three months to one year	1 609 139	-	307 153	5 457 452	3 457 759
Above one year	-	468 742	-	-	-
Open maturity	-	-	-	-	-
Total	1 609 139	468 742	307 153	5 590 778*	3 457 759
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

*For more details, see note 6.

SFT Regulation (Unaudited information) (continued)

	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 Ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	1 787 140	300	547 094	558 212	76 598
Proportion of AUM	0.61%	0.01%	0.25%	0.17%	0.17%
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	1 787 140	-	547 094	558 212	-
One month to three months	-	-	-	-	-
Three months to one year	-	300	-	-	76 598
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	1 787 140	300	547 094	558 212	76 598
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF (in liquidation)
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	1 230 844	1 189 803	2 012 548	112 268	-
Proportion of AUM	0.21%	0.82%	1.81%	0.22%	-
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	-	1 189 803	-	-	-
One month to three months	-	-	2 012 548	112 268	-
Three months to one year	1 230 844	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	1 230 844	1 189 803	2 012 548	112 268	-
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ET	MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	1 593 575	22 275 219	11 669 319
Proportion of AUM	0.22%	1.36%	0.47%
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	1 593 575	22 275 219	11 669 319
Above one year	-	-	-
Open maturity	-	-	-
Total	1 593 575	22 275 219	11 669 319
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 on Collateral			
<i>Type of collateral</i>			
Cash	-	-	-
Securities	-	-	-
<i>Quality of collateral</i>			
Rating	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)			
Less than one day	-	-	-
One day to one week	-	-	-
One week to one month	-	-	-
One month to three months	-	-	-
Three months to one year	-	-	-
Above one year	-	-	-
Open maturity	-	-	-
Total	-	-	-
Safekeeping of collateral received by the fund as part of total return swap			
Name of custodian	-	-	-
Cash	-	-	-
Securities	-	-	-
Proportion of collateral granted	-	-	-

The settlement and clearing of all swaps transactions are bilateral.

Returns and costs incurred from total return swaps transactions during the year ended December 31, 2023 are included in the valuation of the swaps.

SFT Regulation (Unaudited information) (continued)

Securities lending

	MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	MMULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 8	see note 8	see note 8	see note 8	see note 8
Proportion of lendable assets	9.88%	7.36%	14.16%	18.62%	3.11%
Proportion of AUM	9.86%	7.33%	14.04%	18.46%	3.07%
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	-	-	58 036 858.41	258 255 029.47	2 979 954.56
Open maturity	65 121 087.74	10 060 893.67	-	-	-
Total	65 121 087.74	10 060 893.67	58 036 858.41	258 255 029.47	2 979 954.56
Counterparty					
Name of counterparty	see note 8	see note 8	see note 8	see note 8	see note 8
Country of domicile of the counterparty	see note 8	see note 8	see note 8	see note 8	see note 8
Gross volume of outstanding transactions	see note 8	see note 8	see note 8	see note 8	see note 8
Data on Collateral					
<i>Type of collateral</i>					
Cash	see note 8	see note 8	see note 8		see note 8
Securities	see note 8	-	see note 8	see note 8	see note 8
<i>Quality of collateral</i>					
Rating	see note 8	-	see note 8	see note 8	see note 8
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	26 755 926.63	-	24 521 117.97	59 425 649.61	1 122 371.57
Open maturity	61 834 712.92	5 055 063.00	34 019 437.76	198 885 221.07	1 978 021.00
Total	88 590 639.55	5 055 063.00	58 540 555.73	258 310 870.48	3 100 392.57
Safekeeping of collateral received by the fund as part of securities lending					
Name of custodian	SOCIETE GENERALE	SOCIETE GENERALE	SOCIETE GENERALE	SOCIETE GENERALE	SOCIETE GENERALE
Cash	see note 8	-	see note 8	see note 8	see note 8
Securities	see note 8	see note 8	see note 8	see note 8	see note 8
Data on returns and costs for securities lending	see note 8	see note 8	see note 8	see note 8	see note 8

All transactions are "bilateral" transactions.

The collateral on securities lending is not reused.

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 8	see note 8	see note 8	see note 8	see note 8
Proportion of lendable assets	21.05%	4.77%	15.66%	12.79%	3.28%
Proportion of AUM	20.85%	4.75%	15.55%	12.69%	3.23%
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	67 052 755.08	-	254 126 992.91	200 146 498.87	35 731 624.33
Open maturity	-	14 856 293.55	-	-	-
Total	67 052 755.08	14 856 293.55	254 126 992.91	200 146 498.87	35 731 624.33
Counterparty					
Name of counterparty	see note 8	see note 8	see note 8	see note 8	see note 8
Country of domicile of the counterparty	see note 8	see note 8	see note 8	see note 8	see note 8
Gross volume of outstanding transactions	see note 8	see note 8	see note 8	see note 8	see note 8
Data on Collateral					
<i>Type of collateral</i>					
Cash	see note 8	see note 8	-	-	-
Securities	see note 8	see note 8	see note 8	see note 8	see note 8
<i>Quality of collateral</i>					
Rating	see note 8	see note 8	-	see note 8	see note 8
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	4 406 458.80	477 344.68	-	12 237 051.20	35 732 140.67
Open maturity	62 676 534.67	12 514 739.53	254 127 094.20	188 118 112.94	-
Total	67 082 993.47	12 992 084.21	254 127 094.20	200 355 164.14	35 732 140.67
Safekeeping of collateral received by the fund as part of securities lending					
Name of custodian	SOCIETE GENERALE	SOCIETE GENERALE	SOCIETE GENERALE	SOCIETE GENERALE	SOCIETE GENERALE
Cash	see note 8	see note 8	see note 8	see note 8	see note 8
Securities	see note 8	see note 8	see note 8	see note 8	see note 8
Data on returns and costs for securities lending	see note 8	see note 8	see note 8	see note 8	see note 8

All transactions are "bilateral" transactions.
The collateral on securities lending is not reused.

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	MULTI UNITS LUXEMBOURG- Amundi MSCI Japan	MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 8	see note 8	see note 8	see note 8	see note 8
Proportion of lendable assets	11.02%	9.60%	1.63%	5.98%	2.83%
Proportion of AUM	10.92%	9.57%	1.60%	5.96%	2.82%
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	116 405 482.02	112 052 170.62	-	-	-
Open maturity	-	-	60 198 982.75	32 166 519 113.83	9 651 163.29
Total	116 405 482.02	112 052 170.62	60 198 982.75	32 166 519 113.83	9 651 163.29
Counterparty					
Name of counterparty	see note 8	see note 8	see note 8	see note 8	see note 8
Country of domicile of the counterparty	see note 8	see note 8	see note 8	see note 8	see note 8
Gross volume of outstanding transactions	see note 8	see note 8	see note 8	see note 8	see note 8
Data on Collateral					
<i>Type of collateral</i>					
Cash	see note 8	-	see note 8	see note 8	see note 8
Securities	see note 8	see note 8	see note 8	-	see note 8
<i>Quality of collateral</i>					
Rating	see note 8	see note 8	see note 8	-	-
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	79 111 910.50	21 036 479.73	4 322 821.91	-	-
Open maturity	37 534 779.18	96 874 823.01	59 940 096.88	34 247 800 255.77	9 817 419.39
Total	116 646 689.68	117 911 302.74	64 262 918.78	34 247 800 255.77	9 817 419.39
Safekeeping of collateral received by the fund as part of securities lending					
Name of custodian	SOCIETE GENERALE	SOCIETE GENERALE	SOCIETE GENERALE	SOCIETE GENERALE	SOCIETE GENERALE
Cash	see note 8	see note 8	see note 8	see note 8	see note 8
Securities	see note 8	see note 8	see note 8	see note 8	see note 8
Data on returns and costs for securities lending	see note 8	see note 8	see note 8	see note 8	see note 8

All transactions are "bilateral" transactions.
The collateral on securities lending is not reused.

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	MULTI UNITS LUXEMBOURG- Amundi EUR Corporate Bond Climate Net Zero Ambition PAB	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 Core Global Inflation- Linked 1- 10Y Bond (DR) UCITS ETF
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 8	see note 8	see note 8	see note 8	see note 8
Proportion of lendable assets	2.98%	0.15%	39.28%	8.10%	2.13%
Proportion of AUM	2.97%	0.15%	39.09%	8.03%	2.12%
Maturity tenor of the 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	-	-	105 510 614.34	4 589 996.00	3 432 756.72
Open maturity	23 085 345.53	1 830 934.11	-	-	-
Total	23 085 345.53	1 830 934.11	105 510 614.34	4 589 996.00	3 432 756.72
Counterparty					
Name of counterparty	see note 8	see note 8	see note 8	see note 8	see note 8
Country of domicile of the counterparty	see note 8	see note 8	see note 8	see note 8	see note 8
Gross volume of outstanding transactions	see note 8	see note 8	see note 8	see note 8	see note 8
Data on Collateral					
<i>Type of collateral</i>					
Cash	see note 8	-	-	-	-
Securities	see note 8	see note 8	see note 8	see note 8	-
<i>Quality of collateral</i>					
Rating	see note 8	see note 8	see note 8	see note 8	-
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	1 026 339.78	2 098 832.15	4 057 343.23	4 556 508.48	-
Open maturity	21 912 650.63	-	101 453 524.20	884 925.84	-
Total	22 938 990.41	2 098 832.15	105 510 867.43	5 441 434.32	-
Safekeeping of collateral received by the fund as part of securities lending					
Name of custodian	SOCIETE GENERALE	SOCIETE GENERALE	SOCIETE GENERALE	SOCIETE GENERALE	SOCIETE GENERALE
Cash	see note 8	see note 8	see note 8	see note 8	see note 8
Securities	see note 8	see note 8	see note 8	see note 8	see note 8
Data on returns and costs for securities lending	see note 8	see note 8	see note 8	see note 8	see note 8

All transactions are "bilateral" transactions.
The collateral on securities lending is not reused.

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 8	see note 8	see note 8
Proportion of lendable assets	2.29%	7.70%	5.21%
Proportion of AUM	2.27%	7.66%	5.13%
Maturity tenor of the 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	1 735 199.57	-	-
Open maturity	-	122 298 997.19	4 138 395.31
Total	1 735 199.57	122 298 997.19	4 138 395.31
Counterparty			
Name of counterparty	see note 8	see note 8	see note 8
Country of domicile of the counterparty	see note 8	see note 8	see note 8
Gross volume of outstanding transactions	see note 8	see note 8	see note 8
Data on Collateral			
<i>Type of collateral</i>			
Cash	-	see note 8	see note 8
Securities	see note 8	-	-
<i>Quality of collateral</i>			
Rating	see note 8	-	-
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	1 429 890.49	-	-
Open maturity	1 428 707.35	132 747 672.80	4 258 806.00
Total	2 858 597.83	132 747 672.80	4 258 806.00
Safekeeping of collateral received by the fund as part of securities lending			
Name of custodian	SOCIETE GENERALE	SOCIETE GENERALE	SOCIETE GENERALE
Cash	see note 8	see note 8	see note 8
Securities	see note 8	see note 8	see note 8
Data on returns and costs for securities lending	see note 8	see note 8	see note 8

SFT Regulation (Unaudited information) (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 DAX (DR) UCITS ETF	EUR	ITALY REPUBLIC	26 165 662.41
	EUR	VINCI SA	13 830 559.19
	EUR	ALLIANZ	3 836 482.21
	EUR	VEOLIA ENVIRONNEMENT	3 384 780.36
	EUR	FINECOBANK S.P.A	2 324 872.43
	EUR	BANK OF IRELAND GROUP PLC	1 234 491.73
	EUR	NORDRHEIN-WESTFALEN	590 264.22
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	EUR	NATIONAL GRID PLC	25 746 162.76
	EUR	ITALY REPUBLIC	24 521 117.97
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	EUR	NATIONAL GRID PLC	76 867 839.69
	EUR	ITALY REPUBLIC	59 425 649.41
	EUR	BERKELEY GROUP HOLDINGS PLC	28 065 159.43
	EUR	HOLCIM LTD	10 150 692.03
	EUR	BOLLORE	9 189 605.24
	EUR	TATE AND LYLE PLC	7 930 802.50
	EUR	UNILEVER PLC	7 005 010.80
	EUR	MARKS AND SPENCER GROUP PLC	6 568 973.16
	EUR	NOVARTIS AG	6 367 426.97
EUR	RUBIS	6 062 542.97	
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	EUR	ITALY REPUBLIC	1 122 371.57
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	EUR	SANOFI	54 634 525.94
	EUR	NATIONAL GRID PLC	6 691 443.69
	EUR	ITALY REPUBLIC	4 406 458.80
	EUR	BOLLORE	863 902.04
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	EUR	FINECOBANK S.P.A	2 185 123.66
	EUR	NORDRHEIN-WESTFALEN	255 271.16
	EUR	ITALY REPUBLIC	222 073.52
	EUR	SCOR	195 821.22
	EUR	UBISOFT ENTERTAINMENT SA	158 838.33
	EUR	GERRESHEIMER AG	96 843.32
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	EUR	ROYAL DUTCH SHELL P.L.C.	69 914 379.34
	EUR	SANOFI	46 414 037.11
	EUR	FINECOBANK S.P.A	45 403 449.53
	EUR	SIEMENS AG	33 349 077.66
	EUR	VIVENDI SE	19 114 787.86
	EUR	BANCO BILBAO VIZCAYA	14 966 526.68
	EUR	BANK OF IRELAND GROUP PLC	10 244 763.32
	EUR	E ON AG	8 958 597.12
	EUR	VINCI SA	5 123 358.48
	EUR	TAYLOR WIMPEY PLC	638 117 .10
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	EUR	ROYAL DUTCH SHELL P.L.C.	146 881 763.32
	EUR	NATIONAL GRID PLC	26 402 870.65
	EUR	ITALY REPUBLIC	12 237 051.20
	EUR	PUBLICIS GROUPE SA	5 175 071.44
	EUR	SOCIETE VIRBAC	2 691 982.40
	EUR	CARREFOUR PROPERTY DEVELOPMENT	1 785 427.55
	EUR	LEGRAND HOLDING	1 444 414 .47
	EUR	GECINA	1 354 059.69
	EUR	SCHNEIDER ELECTRIC SA	939 920.94
EUR	RUBIS	926 886.50	
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	EUR	ITALY REPUBLIC	35 732 140.67
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	EUR	ITALY REPUBLIC	79 111 910.50
	EUR	NATIONAL GRID PLC	26 098 389.89
	EUR	TAYLOR WIMPEY PLC	7 247 999.51

SFT Regulation (Unaudited information) (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
	EUR	BOLLORE	232 347.78
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	EUR	BP PLC	72 508 452.61
	EUR	ITALY REPUBLIC	21 036 479.73
	EUR	ROYAL DUTCH SHELL P.L.C	18 508 006.89
	EUR	MICHELIN -MICHELIN ET CIE (GLE)	3 939 550.54
	EUR	ASSICURAZIONI GENERALI SPA	1 918 812.97
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	EUR	SIEMENS AG	11 046 478.51
	EUR	ITALY REPUBLIC	4 322 821.91
	EUR	BIOMERIEUX	2 209 795.15
	EUR	VIVENDI	564 057.18
	EUR	BOLLORE	377 069.10
	EUR	MICHELIN -MICHELIN ET CIE (GLE)	332 702.70
	EUR	UBISOFT ENTERTAINMENT SA	181 166.80
	EUR	BASF SE	17 207.42
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	EUR	BIOMERIEUX	5 083 333.31
	EUR	VEOLIA ENVIRONNEMENT	87 405.80
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	EUR	FINCOBANK S.P.A	1 869 053.16
	EUR	ITALY REPUBLIC	1 026 339.78
	EUR	MICHELIN -MICHELIN ET CIE (GLE)	1 025 412.47
MULTI UNITS LUXEMBOURG- Amundi EUR Corporate Bond Climate Net Zero Ambition PAB	EUR	BUNDESREPUBLIK DEUTSCHLAND	2 098 832.15
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	EUR	SANOFI	32 695 084.43
	EUR	AMPLIFON SPA	19 865 077.13
	EUR	INTERPUMP GROUP	19 737 288.09
	EUR	BASF SE	15 109 123.92
	EUR	ROYAL DUCTH SHELLE P.L.C.	11 486 332.78
	EUR	ITALY REPUBLIC	4 057 343.23
	EUR	ASSICURAZIONI GENERALI SPA	2 560 617.85
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	EUR	ITALY REPUBLIC	4 556 508.48
	EUR	MICHELIN -MICHELIN ET CIE (GLE)	850 071.31
	EUR	BOLLORE	34 854.53
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	EUR	ITALY REPUBLIC	1 429 890.49
	EUR	MICHELIN -MICHELIN ET CIE (GLE)	1 121 659.56
	EUR	NATIONAL GRID PLC	212 548.02
	EUR	BOLLORE	94 499.77

Transparency of sustainable investments in periodic reports (Unaudited information)

Regulation (EU) 2020/852 on the establishment of a framework to facilitate sustainable investment (the "Taxonomy Regulation") sets out criteria to determine which economic activities qualify as environmentally sustainable at Union level.

According to the Taxonomy Regulation, an economic activity shall qualify as environmentally sustainable where that economic activity contributes substantially to one or more of the six environmental objectives defined by the Taxonomy Regulation (Climate change mitigation; Climate change adaptation; Sustainable use and protection of water and marine resources; Transition to a circular economy; Pollution prevention and control; Protection and restoration of biodiversity and ecosystems).

In addition, such economic activity shall not significantly harm any such environmental objectives ("do no significant harm" or "DNSH" principle) and shall be carried out in compliance with the minimum safeguards laid down in Article 18 of the Taxonomy Regulation.

In accordance with Article 7 of the Taxonomy Regulation, the management company draws the attention of investors to the fact that the investments of the below Sub-Funds do not take into account the European Union criteria for environmentally sustainable economic activities.

These Sub-Funds fall under Article 6 of regulation (EU) 2019/2088 ("SFDR"). It does not promote environmental and/or social characteristics, nor it has sustainable investment as its objective

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Transparency of sustainable investments in periodic reports (Unaudited information)
(continued)

- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y
- MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y
- MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y
- MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Tips (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi MSCI Japan
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI 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 - Amundi Bloomberg Equal-weight Commodity ex-Agriculture
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI 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 Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF

Transparency of sustainable investments in periodic reports (Unaudited information)
(continued)

- 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 (in liquidation)
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG- Amundi MSCI Emerging Markets II UCITS ETF

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: MULTI UNITS
LUXEMBOURG - Lyxor S&P Eurozone
ESG Dividend Aristocrats (DR) UCITS ET

Legal entity identifier:
549300JDVXJULA4ZPW45

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **79.01%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the 100% S&P EURO ESG HIGH YIELD DIVIDEND ARISTOCRATS INDEX. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

● **How did the sustainability indicators perform?**

As of 15/09/2023 (the last rebalancing date) the S&P DJI ESG Scores of the index is 89.34

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- **... and compared to previous periods?**

At the end of the previous period the S&P DJI ESG Scores of the index was 79.4

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

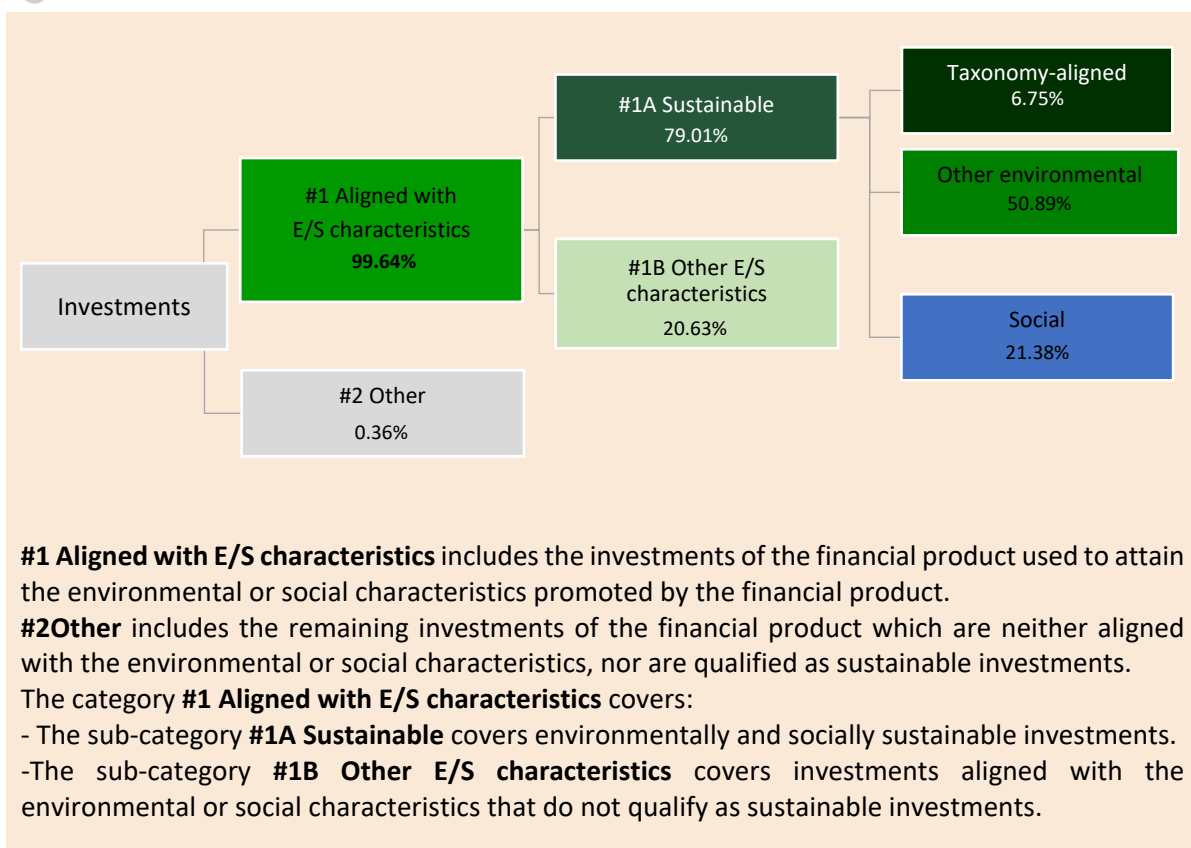
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

Largest Investments	Sector	Sub-Sector	Country	% Assets
UPM-KYMMENE OYJ	Materials		FIN	5.28%
SANOFI	Health care		USA	5.18%
ASSICURAZIONI GENERALI	Financials		ITA	5.06%
ALLIANZ SE-REG	Financials		DEU	5.06%
TERNA-RETE ELETTRICA NAZIONALE	Utilities		ITA	5.02%
KONE OYJ-B	Industrials		FIN	4.96%
BOUYGUES SA	Industrials		FRA	4.83%
TELEPERFORMANCE	Industrials		FRA	4.26%
DHL GROUP (XETRA)	Industrials		DEU	4.12%
MUENCHENER RUECKVER AG-REG	Financials		DEU	3.49%
A2A SPA	Utilities		ITA	3.22%
LEGRAND SA	Industrials		FRA	3.22%
SCHNEIDER ELECT SE	Industrials		USA	3.15%
AIR LIQUIDE SA	Materials		FRA	3.15%
BRENTAG SE	Industrials		DEU	2.71%



What was the proportion of sustainability-related investments?

● **What was the asset allocation?**



● **In which economic sectors were the investments made ?**

Sector	Sub-Sector	% Assets
	<i>Industrials</i>	29.22%
	<i>Financials</i>	19.14%
	<i>Utilities</i>	16.56%
	<i>Materials</i>	12.73%
	<i>Health care</i>	12.53%
	<i>Information Technology</i>	4.11%

	<i>Consumer staples</i>	3.95%
	<i>Real estate</i>	1.39%
	<i>Cash</i>	0.36%

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 6.75% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

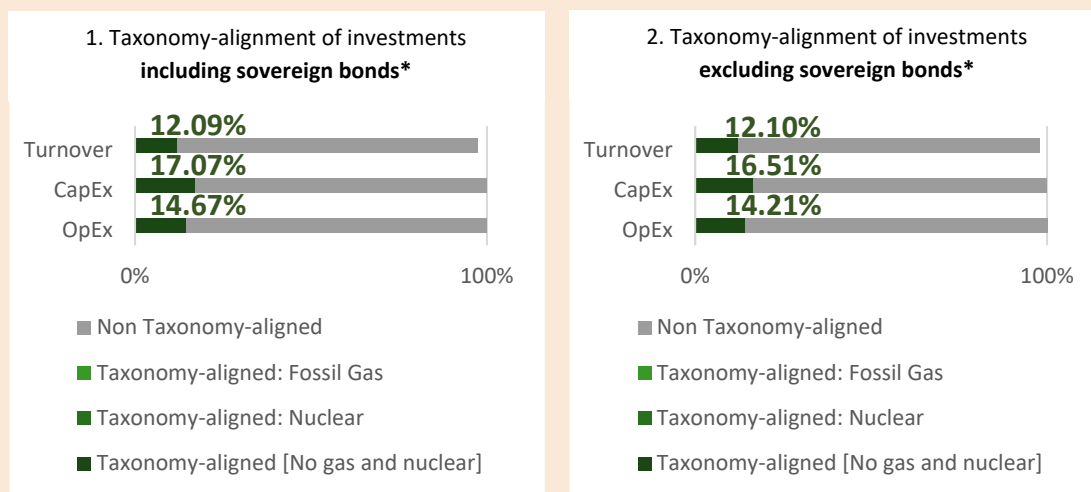
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.02% and the share of investment in enabling activities was 8.75%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **50.89%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 21.38%.

under the EU
Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

S&P Euro ESG High Yield Dividend Aristocrats Net Total Return Index measures the performance of 40 high dividend-yielding and ESG-scoring companies from the S&P Europe BMI (the “Parent Index”) with an Eurozone country classification.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

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

Legal entity identifier:
549300NMTL8UEBWJK406

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** _____

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **92.36%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an Index (100% SOLACTIVE GREEN BOND EUR USD IG INDEX) composed of bonds which are considered as "Green Bond" according to the MSCI ESG research.

● **How did the sustainability indicators perform?**

At the end of the period the portfolio holds 100 % of green bonds

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- **... and compared to previous periods?**

At the end of the previous period the portfolio held 100 % of green bonds

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.

- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

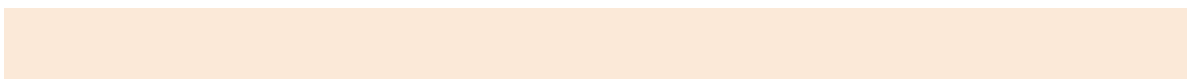
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

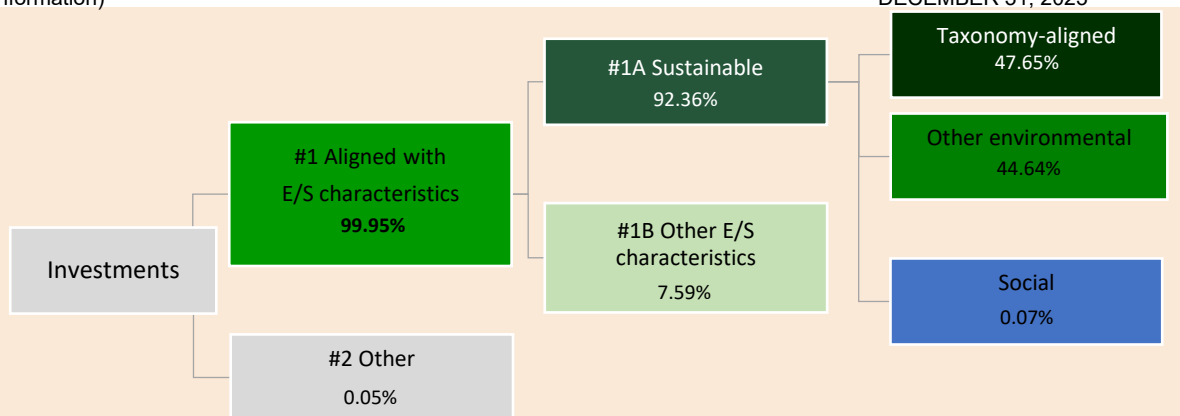
Largest Investments	Sector	Sub-Sector	Country	% Assets
OAT 1.75% 06/39	TREASURIES	TREASURIES	FRANCE	3.07%
OAT 0.5% 06/44	TREASURIES	TREASURIES	FRANCE	1.49%
EU 0.4% 02/37 NGEU	GOVERNMENT RELATED	SUPRANATIONAL		1.48%
EU 2.625% 02/48 NGEU	GOVERNMENT RELATED	SUPRANATIONAL		1.44%
BTPS 4% 04/35 13Y	TREASURIES	TREASURIES	ITALY	1.30%
NEDERLD 0.5% 01/40	TREASURIES	TREASURIES	NETHERLANDS	1.24%
BTPS 4% 10/31 8Y	TREASURIES	TREASURIES	ITALY	1.11%
BELGIUM 1.25% 22/04/33 EUR	TREASURIES	TREASURIES	BELGIUM	1.09%
EU 2.75% 02/33 NGEU	GOVERNMENT RELATED	SUPRANATIONAL		0.97%
BTPS 1.5% 04/45 34Y	TREASURIES	TREASURIES	ITALY	0.91%
DBR % 08/30 G	TREASURIES	TREASURIES	GERMANY	0.89%
OBL 1.3% 10/27 G	TREASURIES	TREASURIES	GERMANY	0.84%
DBR 0% 08/31 G	TREASURIES	TREASURIES	GERMANY	0.84%
SPAIN 1% 07/42	TREASURIES	TREASURIES	SPAIN	0.83%
OBL % 10/25 G	TREASURIES	TREASURIES	GERMANY	0.76%



What was the proportion of sustainability-related investments?

- **What was the asset allocation?**





Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

Sector	Sub-Sector	% Assets
CORPORATES	BANKING	20.18%
TREASURIES	TREASURIES	19.83%
CORPORATES	ELECTRIC	14.54%
GOVERNMENT RELATED	SUPRANATIONAL	10.46%
GOVERNMENT RELATED	AGENCIES	5.01%
SECURITIZED	MORTGAGE ASSETS	4.55%
CORPORATES	REITS	3.48%
CORPORATES	CONSUMER CYCLICAL	3.25%
CORPORATES	FINANCIAL OTHER	2.90%
		652

<i>CORPORATES</i>	<i>TRANSPORTATION</i>	2.70%
<i>GOVERNMENT RELATED</i>	<i>SOVEREIGN</i>	2.10%
<i>CORPORATES</i>	<i>TECHNOLOGY</i>	1.59%
<i>GOVERNMENT RELATED</i>	<i>LOCAL AUTHORITIES</i>	1.47%
<i>CORPORATES</i>	<i>NATURAL GAS</i>	1.31%
<i>CORPORATES</i>	<i>COMMUNICATIONS</i>	1.12%
<i>CORPORATES</i>	<i>INSURANCE</i>	1.03%
<i>CORPORATES</i>	<i>CONSUMER NON CYCLICAL</i>	0.87%
<i>CORPORATES</i>	<i>BASIC INDUSTRY</i>	0.79%
<i>CORPORATES</i>	<i>CAPITAL GOODS</i>	0.74%
<i>CORPORATES</i>	<i>BROKERAGE</i>	0.60%
<i>CORPORATES</i>	<i>FINANCE COMPANIES</i>	0.34%
<i>CORPORATES</i>	<i>UTILITY OTHER</i>	0.29%
<i>CORPORATES</i>	<i>ENERGY</i>	0.19%
<i>SECURITIZED</i>	<i>PUBLIC SECTOR LOANS</i>	0.14%
<i>CORPORATES</i>	<i>INDUSTRIAL OTHER</i>	0.11%
<i>Forex</i>	<i>Forex</i>	0.00%
<i>Cash</i>	<i>Cash</i>	0.41%

Taxonomy-aligned activities are expressed as a share of: **-turnover**



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period

reflecting the share of revenue from green activities of investee companies

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

the fund invested 47.65% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

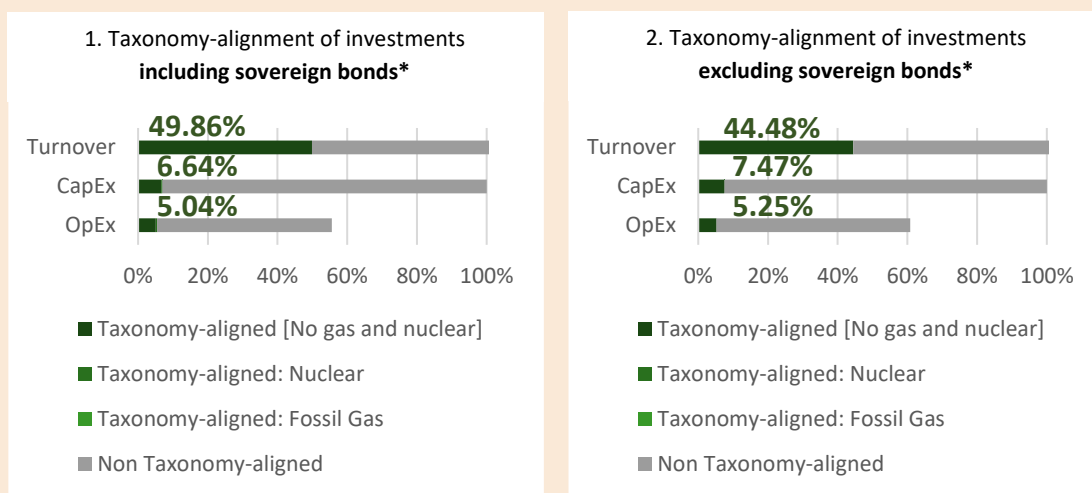
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.




* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

● **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party. 654

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **44.64%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 0.07%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

● **How does the reference benchmark differ from a broad market index ?**

The “Solactive Green Bond EUR USD IG Index” (the “Index”) offers an exposure to the Green Bonds market.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

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

Legal entity identifier: 5493000SXC4CP0ET2K74

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **55.42%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the 100% MSCI WORLD SELECT ESG RATING & TREND LEADERS. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

● **How did the sustainability indicators perform?**

At the end of the period the MSCI ESG score of the index is 7.7

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- **... and compared to previous periods?**

At the end of the previous period the MSCI ESG score of the index was 7.7

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

Largest Investments	Sector	Sub-Sector	Country	% Assets
LYXOR MSCI WLD ESG LEADR EXTRA DR- MASTER	Financials	Mutual Funds	Luxembourg	100.04%

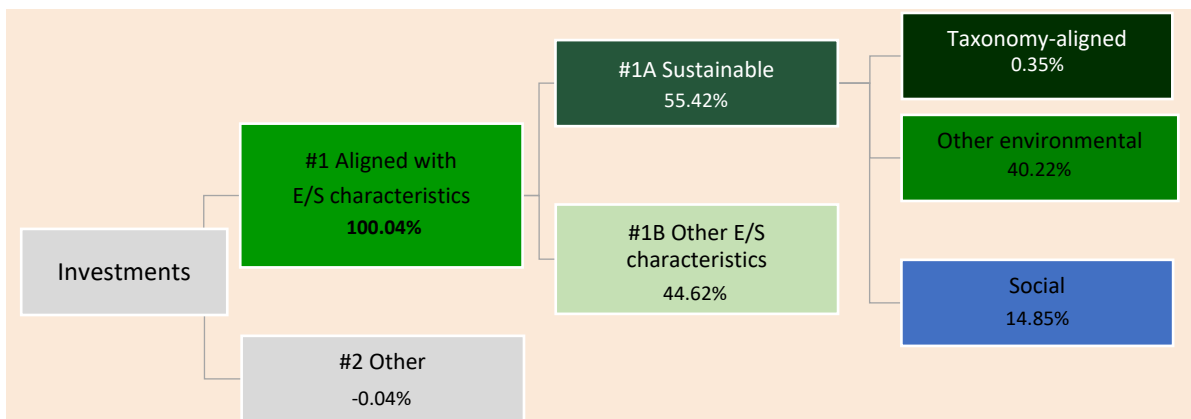
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**



What was the proportion of sustainability-related investments?

- **What was the asset allocation?**





Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

<i>Sector</i>	<i>Sub-Sector</i>	<i>% Assets</i>
<i>Financials</i>	<i>Mutual Funds</i>	<i>100.04%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.03%</i>
<i>Others</i>	<i>Others</i>	
<i>Cash</i>	<i>Cash</i>	<i>-0.08%</i>

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.35% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

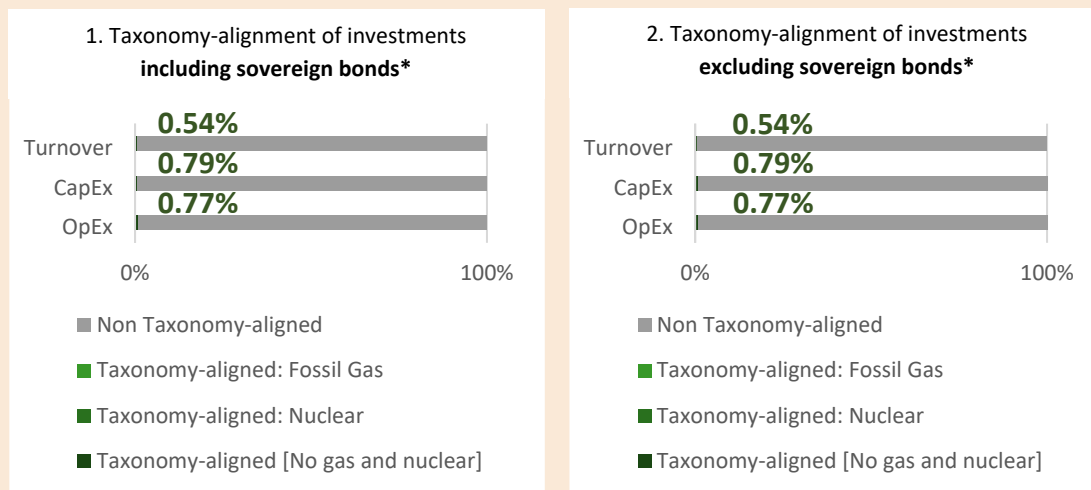
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

- **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.01% and the share of investment in enabling activities was 0.33%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **40.22%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 14.85%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

● **How does the reference benchmark differ from a broad market index ?**

The MSCI World Select ESG Rating and Trend Leaders Net Return USD Index (the “Index”) is denominated in US Dollars in order to offer an exposure to the performance of large and mid cap stocks, across Developed Markets countries, issued by companies having a robust Environmental, Social and Governance (ESG) ratings.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social

characteristics that
they promote.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB

Legal entity identifier: 5493006LD608VBS18F78

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** _____

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **69.12%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (Bloomberg MSCI Euro Corporate Paris Aligned Green Tilted Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is 7.52

financial product are
attained.

- **... and compared to previous periods?**

The previous period MSCI ESG score of the index was 7.75

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

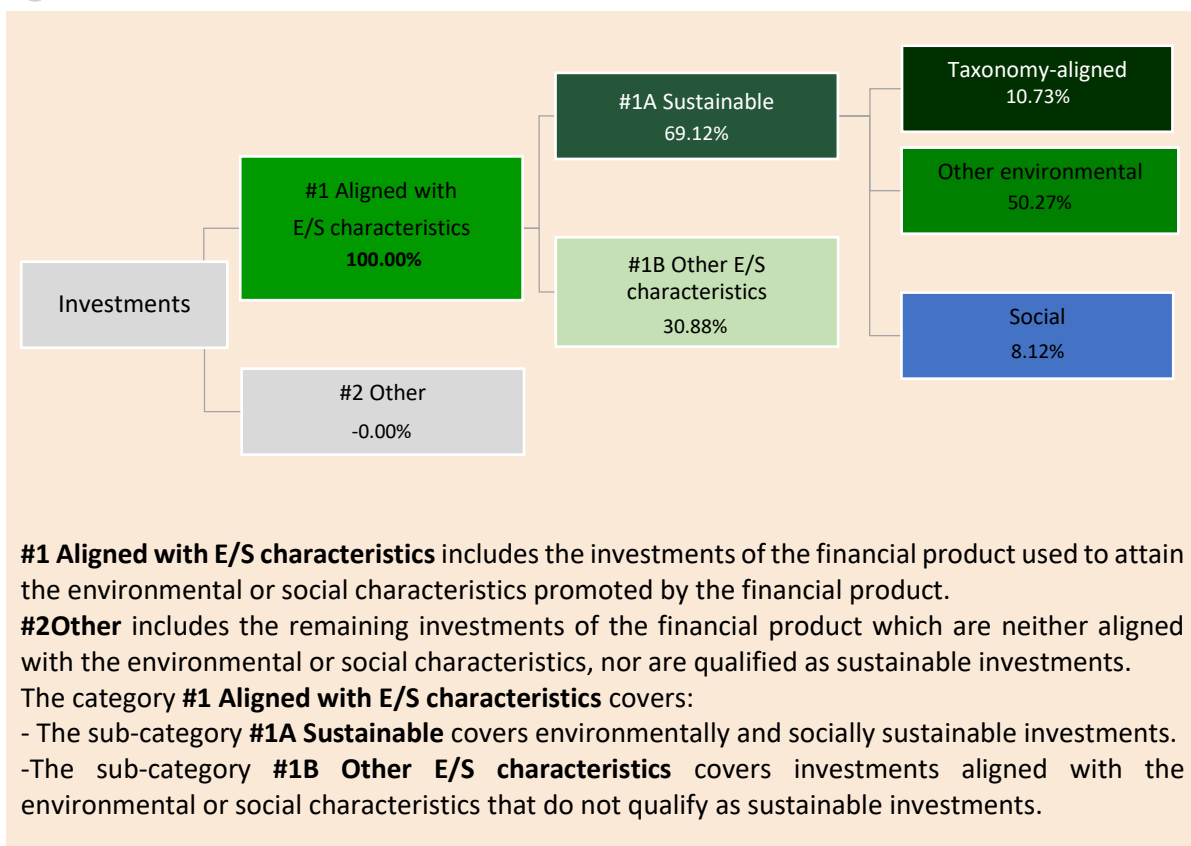
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

Largest Investments	Sector	Sub-Sector	Country	% Assets
UBS VAR 10/26	CORPORATES	BANKING	SWITZERLAND	0.44%
UBS VAR 04/26 EMTN	CORPORATES	BANKING	SWITZERLAND	0.42%
AXASA VAR 05/49 EMTN	CORPORATES	INSURANCE	FRANCE	0.39%
MUNRE VAR 05/49	CORPORATES	INSURANCE	GERMANY	0.29%
WMT 4.875% 09/29	CORPORATES	CONSUMER CYCLICAL	USA	0.27%
SANFP 1.875% 03/38 20FX	CORPORATES	CONSUMER NON CYCLICAL	FRANCE	0.26%
VTRS 1.908% 06/32	CORPORATES	CONSUMER NON CYCLICAL	NETHERLANDS	0.26%
ANZ 3.652% 01/26 EMTN	CORPORATES	BANKING	AUSTRALIA	0.25%
NNGRNV VAR PERP(4.5%)	CORPORATES	INSURANCE	NETHERLANDS	0.25%
IBM 0.875% 01/25 EMTN	CORPORATES	TECHNOLOGY	USA	0.24%
DSYFP 0.375% 09/29	CORPORATES	TECHNOLOGY	FRANCE	0.23%
ANZ VAR 02/33 EMTN	CORPORATES	BANKING	AUSTRALIA	0.23%
ASSGEN 4.125% 04/05/26	CORPORATES	INSURANCE	ITALY	0.23%
DB 1.625% 01/27 EMTN	CORPORATES	BANKING	GERMANY	0.23%
AXASA 3.375% 06/07/47	CORPORATES	INSURANCE	FRANCE	0.22%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
CORPORATES	BANKING	26.66%
CORPORATES	CONSUMER NON CYCLICAL	10.75%
CORPORATES	COMMUNICATIONS	9.72%
CORPORATES	INSURANCE	9.40%
CORPORATES	REITS	8.17%

<i>CORPORATES</i>	<i>TECHNOLOGY</i>	<i>8.12%</i>
<i>CORPORATES</i>	<i>TRANSPORTATION</i>	<i>5.08%</i>
<i>CORPORATES</i>	<i>CONSUMER CYCLICAL</i>	<i>5.05%</i>
<i>CORPORATES</i>	<i>ELECTRIC</i>	<i>4.81%</i>
<i>CORPORATES</i>	<i>BROKERAGE</i>	<i>3.28%</i>
<i>CORPORATES</i>	<i>CAPITAL GOODS</i>	<i>3.18%</i>
<i>CORPORATES</i>	<i>FINANCIAL OTHER</i>	<i>2.15%</i>
<i>CORPORATES</i>	<i>NATURAL GAS</i>	<i>0.84%</i>
<i>CORPORATES</i>	<i>INDUSTRIAL OTHER</i>	<i>0.76%</i>
<i>CORPORATES</i>	<i>BASIC INDUSTRY</i>	<i>0.71%</i>
<i>CORPORATES</i>	<i>UTILITY OTHER</i>	<i>0.64%</i>
<i>CORPORATES</i>	<i>FINANCE COMPANIES</i>	<i>0.49%</i>
<i>TREASURIES</i>	<i>TREASURIES</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.20%</i>

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 10.73% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

(CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

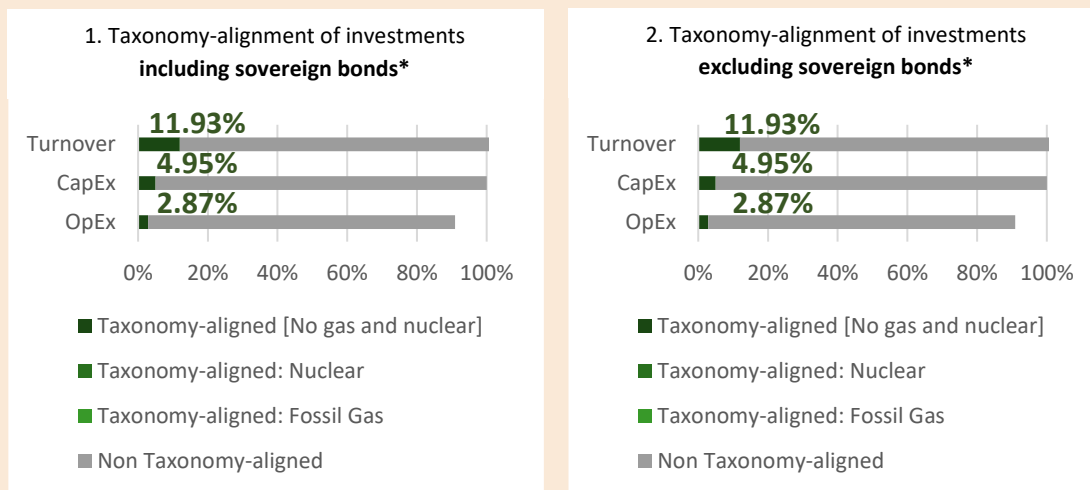
Yes:
 In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

● **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.08% and the share of investment in enabling activities was 1.04%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **50.27%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 8.12%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or

social characteristics that they promote.

- ***How does the reference benchmark differ from a broad market index ?***

Bloomberg MSCI Euro Corporate Paris Aligned Green Tilted Index is constructed from the Bloomberg Euro Corporate Index (the “Parent Index”) and intends to be representative of the Euro denominated investment grade corporate bond market while meeting and exceeding the minimum standards of the EU PAB. The index uses an optimization approach that aims to minimize the active total risk with respect to the Parent Index under constraints.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

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

Legal entity identifier:
54930010RGQHB1KEUC57

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **68.01%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the 100% BLOOMBERG MSCI EUR CORPORATE LIQUID EX FINANCIAL SRI SUSTAINABLE INDEX. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

● How did the sustainability indicators perform?

At the end of the period the MSCI ESG score of the index is 7.34

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- **... and compared to previous periods?**

At the end of the previous period the MSCI ESG score of the index was 7.41

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

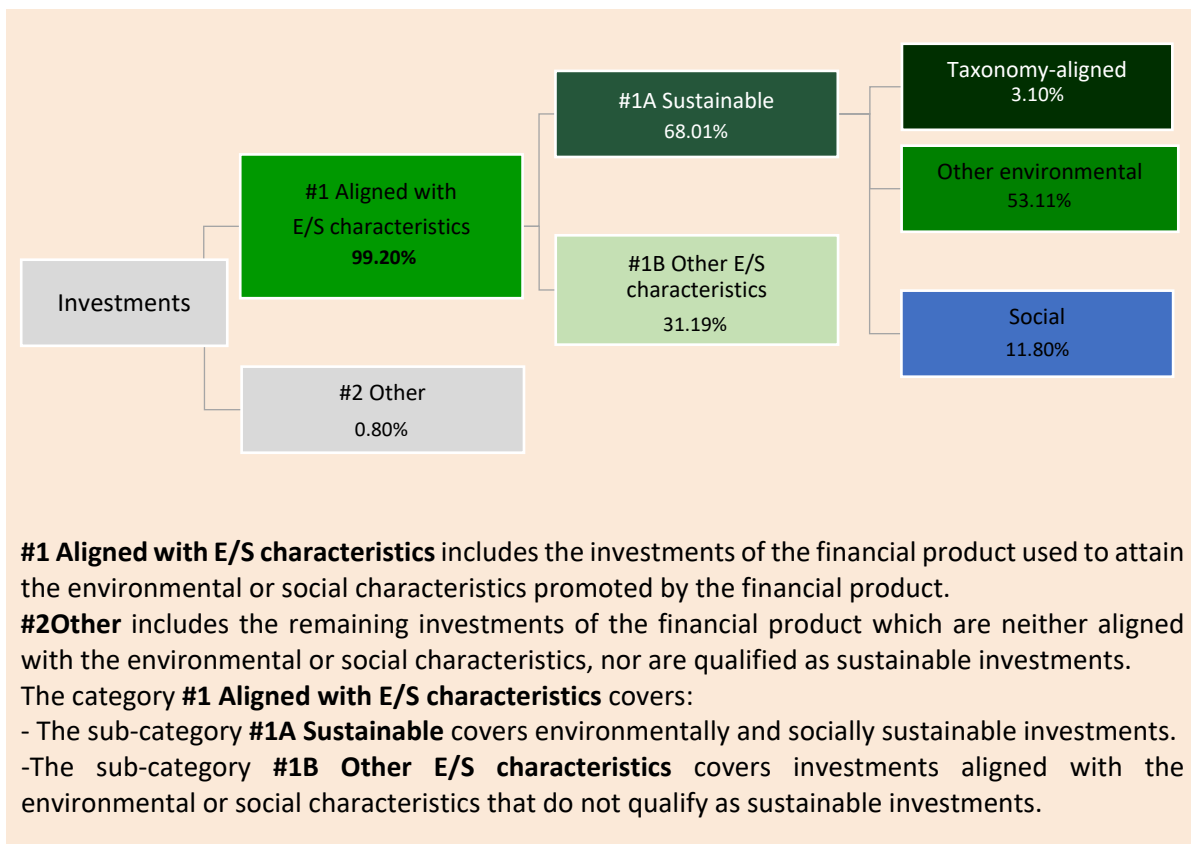
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

Largest Investments	Sector	Sub-Sector	Country	% Assets
FRANCE TEL 8 1/8% 33	Communication Services		FRA	0.46%
INFLN 2.125% 10/25 EMTN	Communication Services		GBR	0.46%
TOYOTA 0.125% 11/27 EMTN	Consumer discretionary		USA	0.35%
CAABNK 4.375% 06/26 EMTN	Consumer discretionary		ITA	0.32%
MSFT 3.125% 12/28	Information Technology		USA	0.32%
COLOBD 2.25% 05/27 EMTN	Consumer staples		DNK	0.31%
LLY 2.125% 6/30	Consumer staples		USA	0.31%
RENAUL 0.5% 07/25 EMTN	Consumer discretionary		FRA	0.30%
EFFP 0.125% 05/25 EMTN	Consumer staples		FRA	0.30%
AT&T 1.6% 05/28	Communication Services		USA	0.30%
AT&T 3.15% 06/36	Communication Services		USA	0.29%
BNFP 1.208% 11/28	Consumer staples		FRA	0.29%
UNANA 1.375% 09/30	Consumer staples		GBR	0.29%
EFFP 0.5% 06/28 EMTN	Consumer staples		FRA	0.29%
JNJ 1.65% 05/35	Consumer staples		USA	0.28%



What was the proportion of sustainability-related investments?

What was the asset allocation?



In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
	Consumer staples	26.93%
	Industrials	24.34%
	Communication Services	16.34%
	Consumer discretionary	16.06%
	Utilities	7.98%

	<i>Information Technology</i>	7.71%
	<i>Energy</i>	0.17%
	<i>Cash</i>	0.48%

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 3.10% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

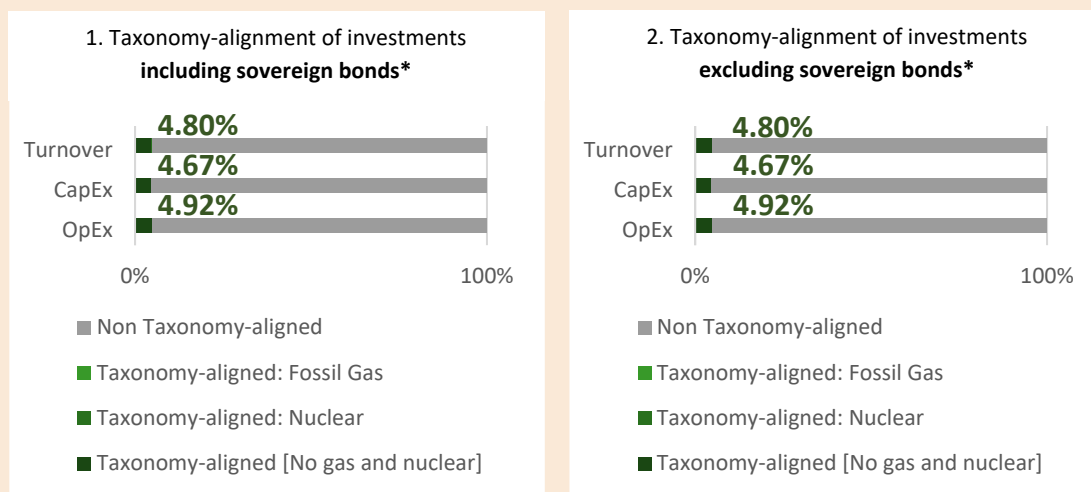
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.09% and the share of investment in enabling activities was 1.59%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **53.11%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 11.80%.

under the EU
Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

The index is representative of the performance of EUR denominated, investment grade corporate bonds issued by European and non-European corporates, with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a “red” MSCI ESG Controversy Score.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMULTI UNITS
LUXEMBOURG - Lyxor MSCI China
FSG Leaders Extra (DR) UCITS ETF

Legal entity identifier:
549300E7C8KZ5P6BZI39

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **32.12 %** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the 100% MSCI CHINA SELECT ESG RATING TREND LEADERS. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

● **How did the sustainability indicators perform?**

At the end of the period the MSCI ESG score of the index is 6

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● **... and compared to previous periods?**

At the end of the previous period the MSCI ESG score of the index was 5.7

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

– **How were the indicators for adverse impacts on sustainability factors taken into account?**

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

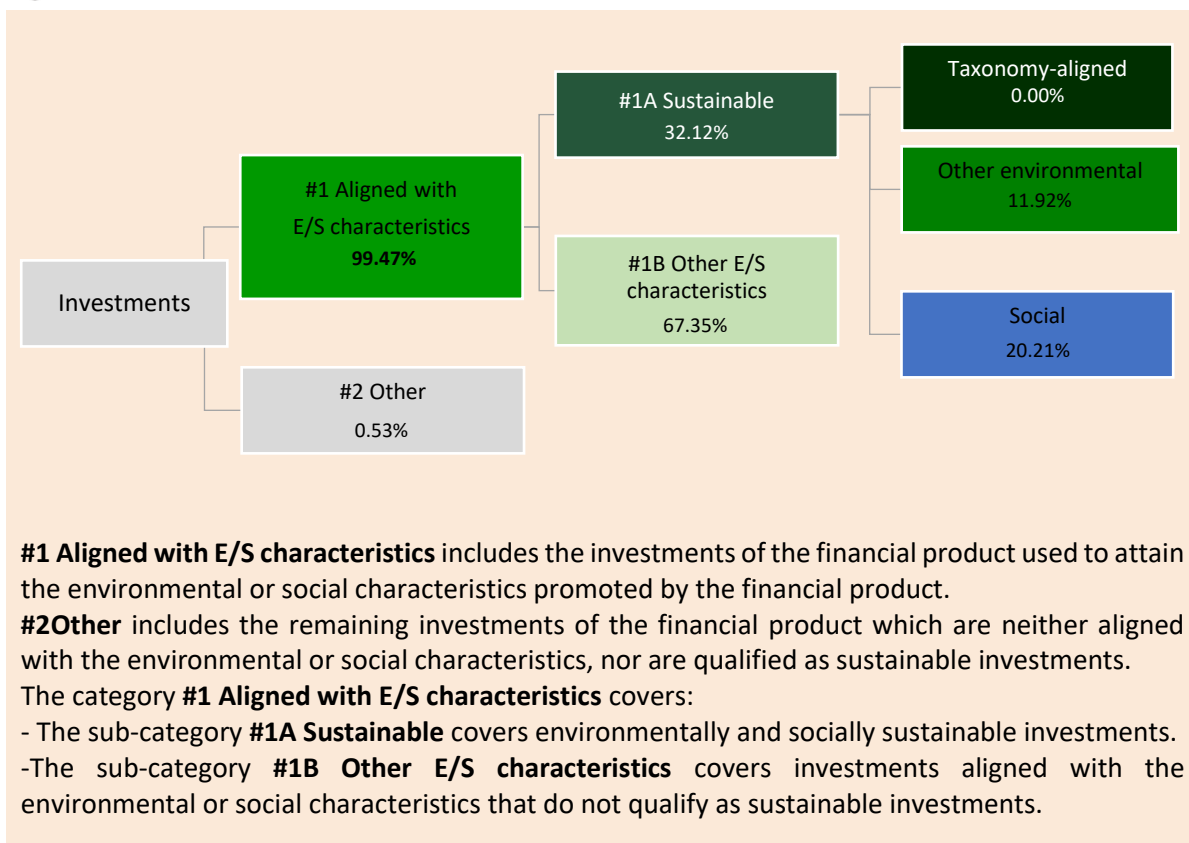
Largest Investments	Sector	Sub-Sector	Country	% Assets
ALIBABA GROUP HOLDING LTD	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Cayman Islands	16.01%
TENCENT HOLDINGS LTD	Communication Services	Media & Entertainment	Cayman Islands	14.17%
CHINA CONSTRUCT BANK	Financials	Banks	China	6.08%
NETEASE INC	Communication Services	Media & Entertainment	Cayman Islands	3.70%
BAIDU INC-CLASS A	Communication Services	Media & Entertainment	Cayman Islands	3.56%
IND & COMM BK OF CHINA-H	Financials	Banks	China	3.38%
BANK OF CHINA LTD-H	Financials	Banks	China	3.22%
BYD CO LTD-H	Consumer Discretionary	Automobiles & Components	China	3.04%
LI AUTO INC-CLASS A	Consumer Discretionary	Automobiles & Components	Cayman Islands	2.30%
YUM CHINA HOLDINGS INC	Consumer Discretionary	Consumer Services	United States	1.86%
KUAISHOU TECHNOLOGY	Communication Services	Media & Entertainment	Cayman Islands	1.68%
WUXI BIOLOGICS CAYMAN INC	Health Care	Pharmaceuticals Biotech & Life Sciences	Cayman Islands	1.54%
CHINA MERCHANTS BK H	Financials	Banks	China	1.44%

NIO INC - ADR	Consumer Discretionary	Automobiles & Components	Cayman Islands	1.33%
NONGFU SPRING CO LTD-H	Consumer Staples	Food, Beverage & Tobacco	China	1.24%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Communication Services	Media & Entertainment	23.75%
Financials	Banks	17.99%

<i>Consumer Discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	17.48%
<i>Consumer Discretionary</i>	<i>Automobiles & Components</i>	8.75%
<i>Health Care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	4.93%
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	3.38%
<i>Consumer Staples</i>	<i>Food, Beverage & Tobacco</i>	3.34%
<i>Real Estate</i>	<i>Real Estate Management & Development</i>	2.57%
<i>Consumer Discretionary</i>	<i>Consumer Services</i>	2.44%
<i>Industrials</i>	<i>Transportation</i>	2.22%
<i>Industrials</i>	<i>Capital goods</i>	2.11%
<i>Financials</i>	<i>Financial Services</i>	1.65%
<i>Information Technology</i>	<i>Software & Services</i>	1.27%
<i>Financials</i>	<i>Insurance</i>	1.10%
<i>Consumer Discretionary</i>	<i>Consumer Durables & Apparel</i>	1.08%
<i>Utilities</i>	<i>Gas Utilities</i>	0.95%
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	0.85%
<i>Health Care</i>	<i>Health Care Equipment & Services</i>	0.84%

<i>Materials</i>	<i>Construction Materials</i>	<i>0.61%</i>
<i>Materials</i>	<i>Chemicals</i>	<i>0.51%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>0.49%</i>
<i>Consumer Staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>0.45%</i>
<i>Consumer Staples</i>	<i>Household & Personal Products</i>	<i>0.40%</i>
<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>0.16%</i>
<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	<i>0.15%</i>
<i>Utilities</i>	<i>Water Utilities</i>	<i>0.10%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.46%</i>

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
-operational expenditure (OpEx)



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

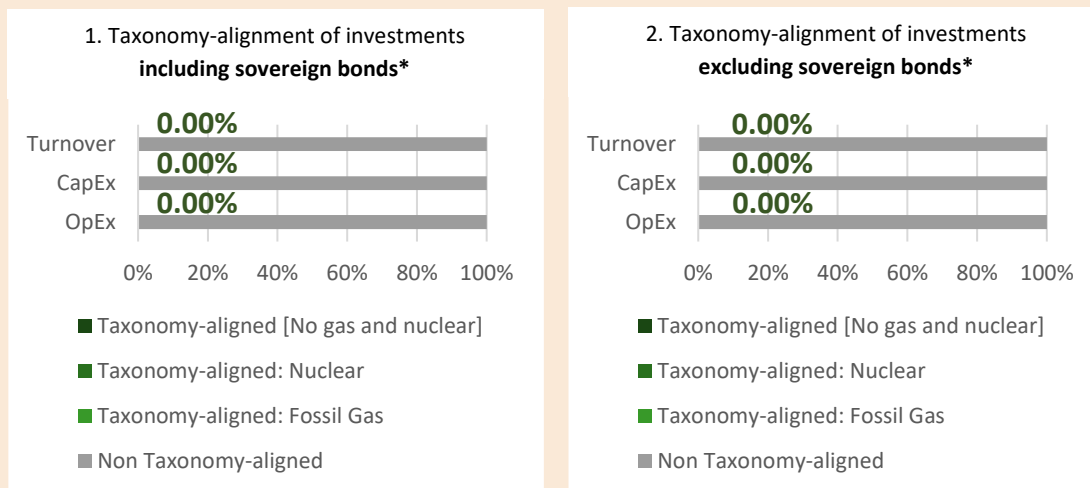
- Yes:
 In fossil gas In nuclear energy
 No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

reflecting green operational activities of investee companies.

⁴Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 are sustainable investments with

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **11.92%** at the end of the period.

an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was **20.21%**.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The MSCI China Select ESG Rating and Trend Leaders Net Total Return Index (the "Index") is denominated in US Dollars, and representative of the performance of large and mid cap stocks, across the Chinese economy, issued by companies with robust Environmental, Social and Governance (ESG) ratings.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors SG Screened

Legal entity identifier: 549300PEVY81KWEMRO55

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **70.79 %** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the 100% MSCI ACWI SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT ESG FILTERED INDEX. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

● **How did the sustainability indicators perform?**

At the end of the period the MSCI ESG score of the index is 8.4

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● **... and compared to previous periods?**

At the end of the previous period the MSCI ESG score of the index was 7.9

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

– **How were the indicators for adverse impacts on sustainability factors taken into account?**

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

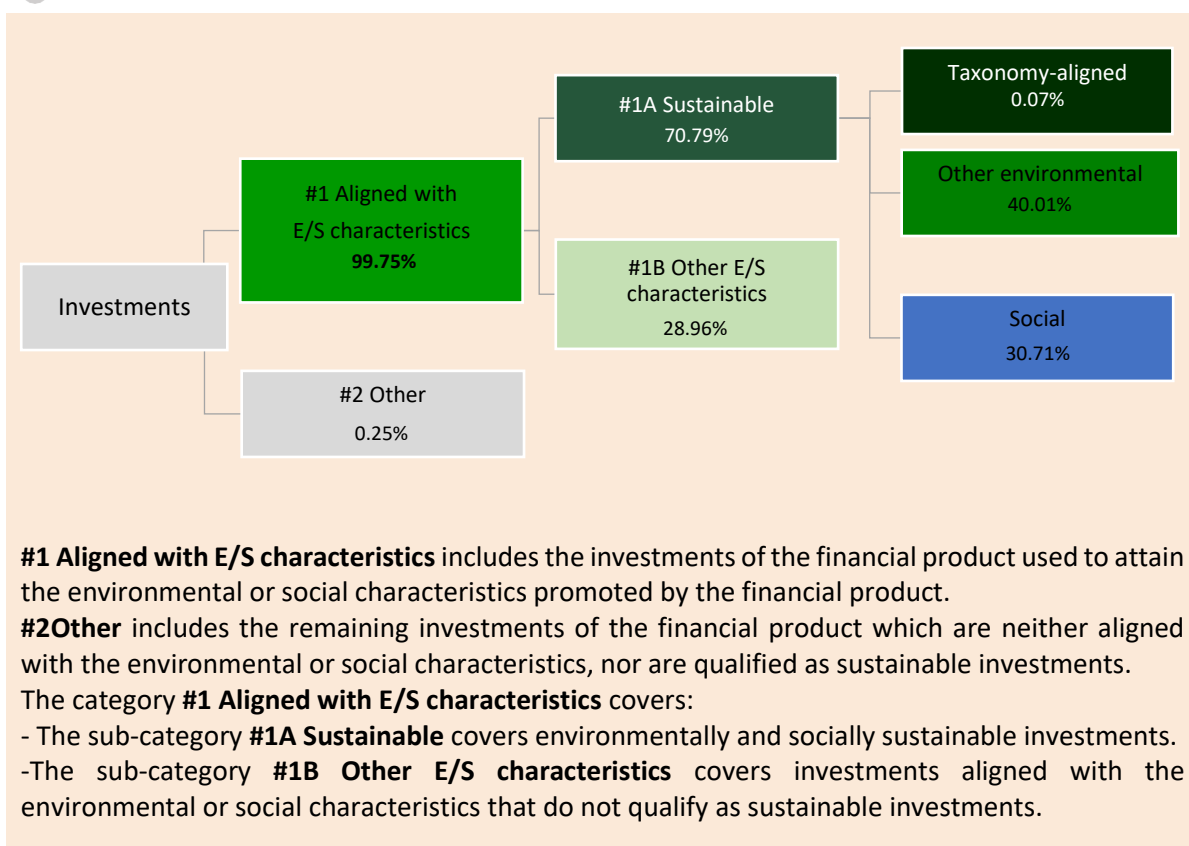
Largest Investments	Sector	Sub-Sector	Country	% Assets
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	USA	26.59%
TAIWAN SEMICONDUCTOR MANUFAC	Information Technology	Semiconductors & Semiconductor Equipment	TWN	10.35%
BROADCOM INC	Information Technology	Semiconductors & Semiconductor Equipment	USA	10.02%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	NLD	6.60%
ADVANCED MICRO DEVICES	Information Technology	Semiconductors & Semiconductor Equipment	USA	5.18%
INTEL CORP	Information Technology	Semiconductors & Semiconductor Equipment	USA	4.58%
QUALCOMM INC	Information Technology	Semiconductors & Semiconductor Equipment	USA	3.51%
TEXAS INSTRUMENTS	Information Technology	Semiconductors & Semiconductor Equipment	USA	3.37%
APPLIED MATERIALS INC	Information Technology	Semiconductors & Semiconductor Equipment	USA	2.95%
LAM RESEARCH CORP	Information Technology	Semiconductors & Semiconductor Equipment	USA	2.25%
ANALOG	Information	Semiconductors	USA	2.15%

DEVICES INC	Technology	& Semiconductor Equipment		
MICRON TECHNOLOGY INC	Information Technology	Semiconductors & Semiconductor Equipment	USA	2.04%
TOKYO ELECTRON LTD	Information Technology	Semiconductors & Semiconductor Equipment	JPN	1.84%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Information Technology	Semiconductors & Semiconductor Equipment	99.77%

<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.23%</i>

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.07% in sustainable investments aligned with the EU Taxonomy.

These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

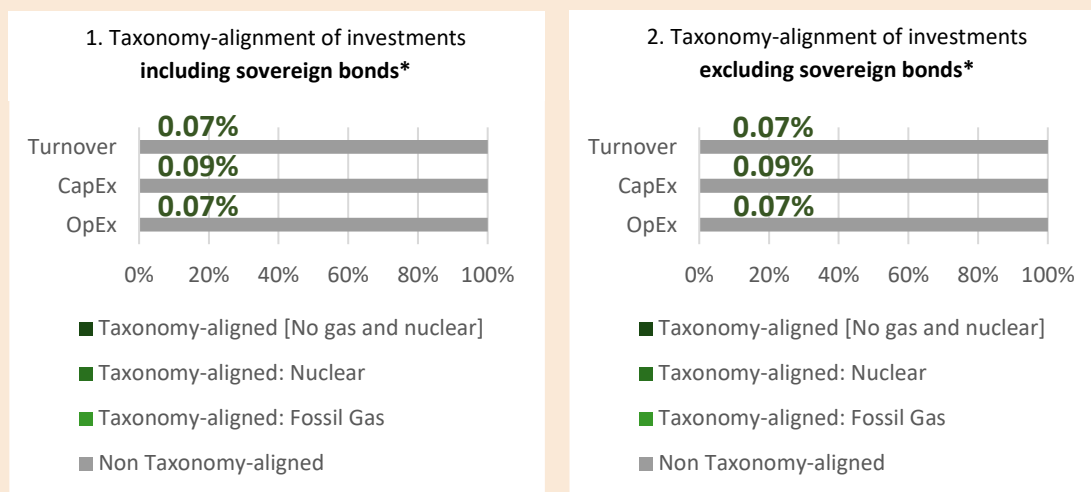
● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

- Yes:
 In fossil gas In nuclear energy
- No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was **0.00%** and the share of investment in enabling activities was **0.07%**. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **40.08%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was **30.71%**.

under the EU
Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

The MSCI ACWI Semiconductors & Semiconductor Equipment ESG Filtered Net Total Return Index (the “Index”) is denominated in US Dollars and representative of a select set of companies from the MSCI ACWI Semiconductors and Semiconductor Equipment Index (the “Parent Index”) that excludes companies which are Environmental, Social and Governance (ESG) laggards relative to the Parent Index.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

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

Legal entity identifier:
5493003TSM6WSACG3290

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **76.58%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the 100% MSCI EUROPE ESG LEADERS. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

● **How did the sustainability indicators perform?**

At the end of the period the MSCI ESG score of the index is 8.6

Sustainability indicators measure how the environmental or

social characteristics promoted by the financial product are attained.

- **... and compared to previous periods?**

At the end of the previous period the MSCI ESG score of the index was 8.5

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates

the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.

- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

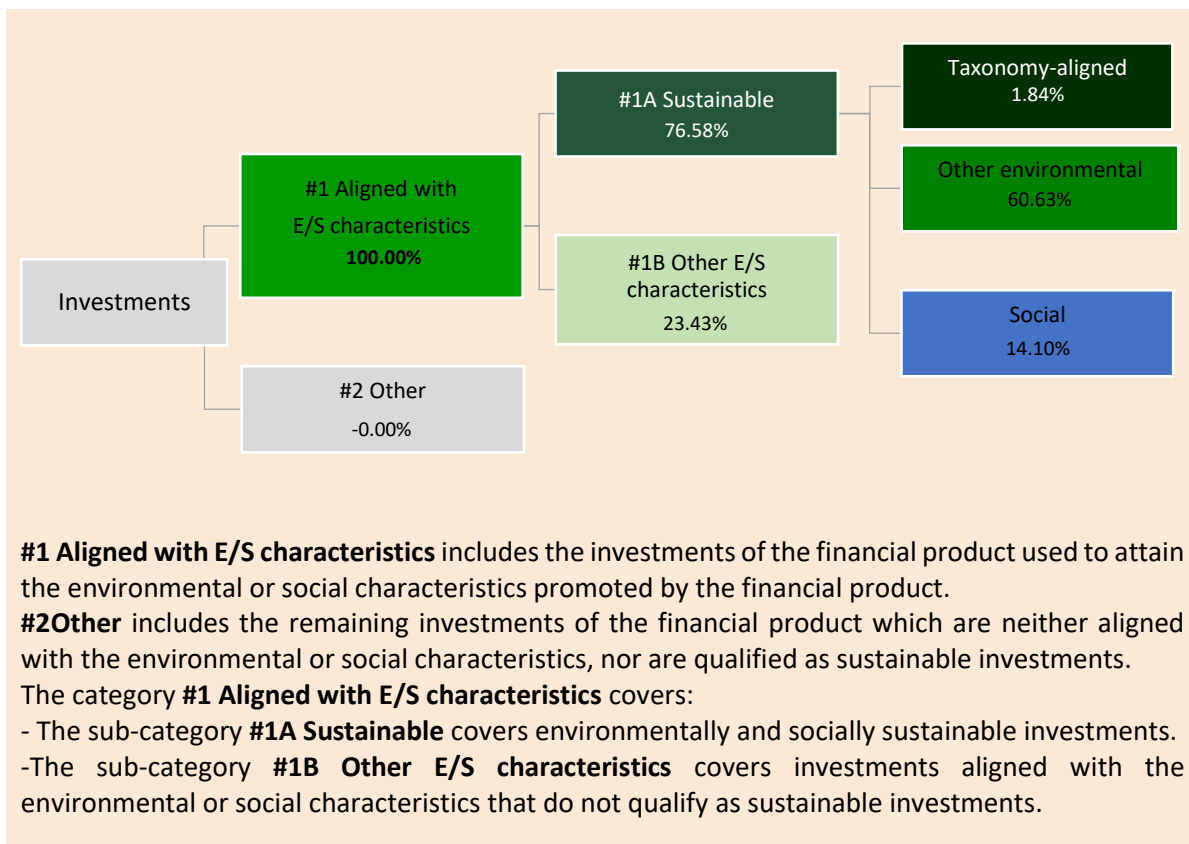
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

Largest Investments	Sector	Sub-Sector	Country	% Assets
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotech & Life Sciences	DENMARK	6.42%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	NETHERLANDS	5.77%
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	Consumer Durables & Apparel	FRANCE	4.25%
ASTRAZENECA GBP	Health Care	Pharmaceuticals Biotech & Life Sciences	UNITED KINGDOM	3.98%
NOVARTIS AG-REG	Health Care	Pharmaceuticals Biotech & Life Sciences	SWITZERLAND	3.93%
HSBC HOLDING PLC GBP	Financials	Banks	UNITED KINGDOM	3.00%
TOTALENERGIES SE PARIS	Energy	Oil, Gas & Consumable Fuels	FRANCE	2.96%
UNILEVER PLC (GBP)	Consumer Staples	Household & Personal Products	UNITED KINGDOM	2.31%
SCHNEIDER ELECT SE	Industrials	Capital Goods	FRANCE	2.08%
IBERDROLA SA	Utilities	Electric Utilities	SPAIN	1.51%
ZURICH INSURANCE GROUP AG	Financials	Insurance	SWITZERLAND	1.45%
RELX PLC	Industrials	Commercial & Professional Services	UNITED KINGDOM	1.43%
BNP PARIBAS	Financials	Banks	FRANCE	1.38%
ABB LTD-REG	Industrials	Capital Goods	SWITZERLAND	1.35%
HERMES INTERNATIONAL	Consumer Discretionary	Consumer Durables & Apparel	FRANCE	1.28%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Health Care	Pharmaceuticals Biotech & Life Sciences	15.71%
Industrials	Capital Goods	10.72%
Financials	Banks	8.40%
Consumer Discretionary	Consumer Durables & Apparel	7.86%
Financials	Insurance	6.83%

<i>Consumer Staples</i>	<i>Household & Personal Products</i>	6.52%
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	6.42%
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	4.59%
<i>Materials</i>	<i>Chemicals</i>	3.60%
<i>Utilities</i>	<i>Electric Utilities</i>	3.32%
<i>Industrials</i>	<i>Commercial & Professional Services</i>	2.68%
<i>Consumer Staples</i>	<i>Food, Beverage & Tobacco</i>	2.49%
<i>Industrials</i>	<i>Transportation</i>	2.49%
<i>Financials</i>	<i>Financial Services</i>	2.15%
<i>Communication Services</i>	<i>Telecommunication Services</i>	1.96%
<i>Consumer Staples</i>	<i>Consumer Staples Distribution & Retail</i>	1.74%
<i>Consumer Discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	1.25%
<i>Consumer Discretionary</i>	<i>Automobiles & Components</i>	1.25%
<i>Materials</i>	<i>Metals & Mining</i>	1.18%
<i>Materials</i>	<i>Construction Materials</i>	1.18%
<i>Communication Services</i>	<i>Media & Entertainment</i>	1.06%
<i>Information Technology</i>	<i>Software & Services</i>	1.03%

<i>Materials</i>	<i>Paper & Forest Products</i>	<i>0.95%</i>
<i>Utilities</i>	<i>Multi-Utilities</i>	<i>0.95%</i>
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>0.64%</i>
<i>Consumer Discretionary</i>	<i>Consumer Services</i>	<i>0.61%</i>
<i>Health Care</i>	<i>Health Care Equipment & Services</i>	<i>0.61%</i>
<i>Real Estate</i>	<i>Real Estate Management & Development</i>	<i>0.56%</i>
<i>Real Estate</i>	<i>Equity Real Estate Investment Trusts (REITs)</i>	<i>0.46%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>0.33%</i>
<i>Energy</i>	<i>Energy Equipment & Services</i>	<i>0.15%</i>
<i>Utilities</i>	<i>Gas Utilities</i>	<i>0.07%</i>
<i>Other</i>	<i>Other</i>	<i>0.00%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.27%</i>

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.84% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

investments made by investee companies, e.g. for a transition to a green economy. - **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

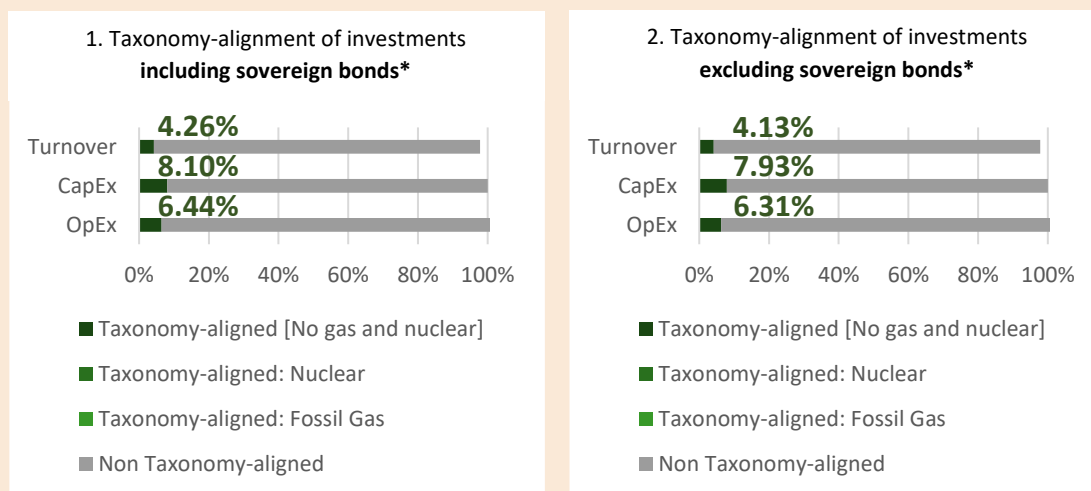
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have


● **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.08% and the share of investment in enabling activities was 2.54%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **60.63%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 14.10%.

 **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?**

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The MSCI Europe ESG Leaders Net Total Return Index (the "Index") is 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.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

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

Legal entity identifier:
549300AN4QVQ0SPP1Y68

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **90.92%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an Index (Bloomberg MSCI Global Green Bond 1-10 Year Index) composed of bonds which are considered as "Green Bond" according to the MSCI ESG research.

● **How did the sustainability indicators perform?**

At the end of the period the portfolio holds 98.67 % of green bonds

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the

financial product are attained.

- **... and compared to previous periods?**

At the end of the previous period the portfolio held 98 % of green bonds

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

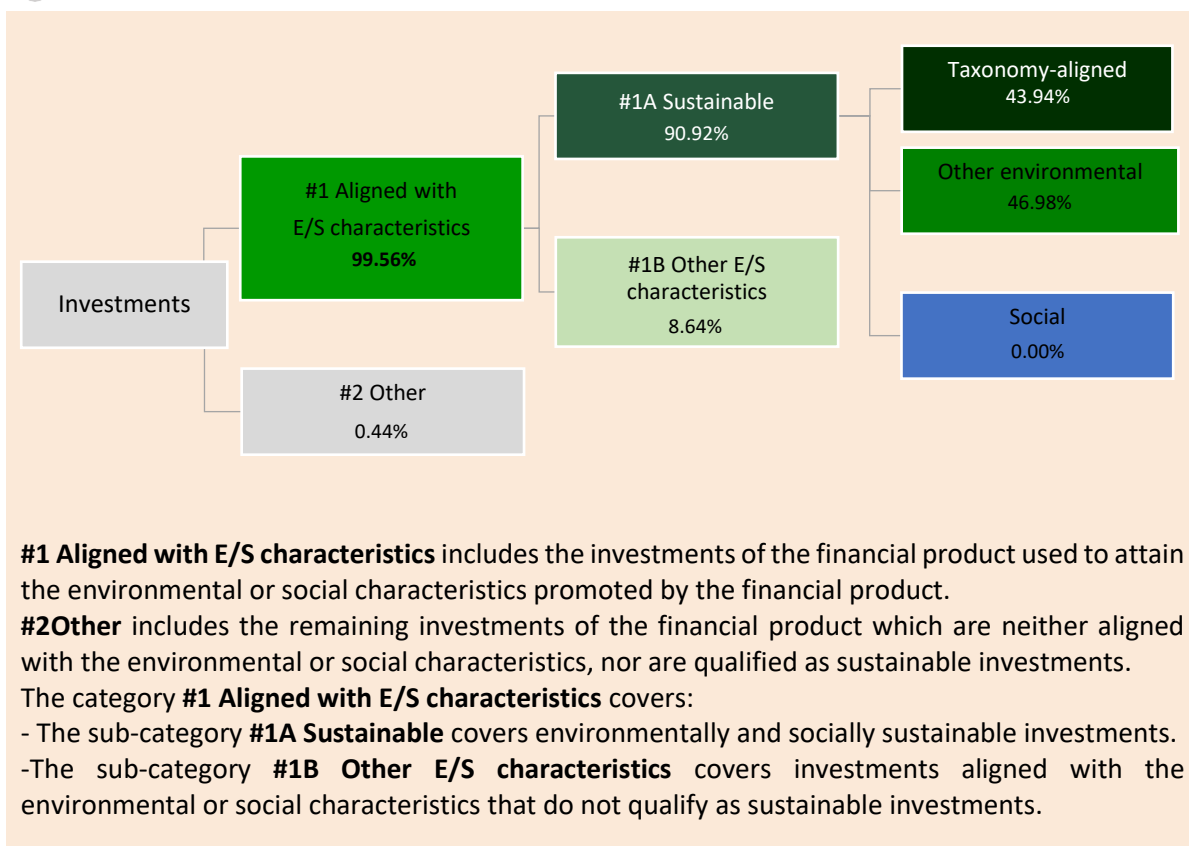
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

Largest Investments	Sector	Sub-Sector	Country	% Assets
UK TSY 0.875% 07/33	TREASURIES	TREASURIES	UNITED KINGDOM	3.05%
BELGIUM 1.25% 22/04/33 EUR	TREASURIES	TREASURIES	BELGIUM	1.31%
EU 2.75% 02/33 NGEU	GOVERNMENT RELATED	SUPRANATIONAL		1.29%
BTPS 4% 10/31 8Y	TREASURIES	TREASURIES	ITALY	1.28%
DBR % 08/30 G	TREASURIES	TREASURIES	GERMANY	1.05%
DBR 0% 08/31 G	TREASURIES	TREASURIES	GERMANY	1.3%
DBR 2.3% 02/33 G	TREASURIES	TREASURIES	GERMANY	0.92%
IRELAND 1.35% 03/31	TREASURIES	TREASURIES	IRELAND	0.81%
KFW % 09/28 EMTN	CORPORATES	BANKING	GERMANY	0.71%
EIB 2.75% 07/28 EARN	GOVERNMENT RELATED	SUPRANATIONAL		0.69%
EIB 2.25% 03/30 EARN	GOVERNMENT RELATED	SUPRANATIONAL		0.67%
EIB 3.75% 02/33	GOVERNMENT RELATED	SUPRANATIONAL		0.61%
EIB 1.5% 06/32 EARN	GOVERNMENT RELATED	SUPRANATIONAL		0.58%
KFW 0.01% 05/27 EMTN	CORPORATES	BANKING	GERMANY	0.57%
KFW 2% 11/29	CORPORATES	BANKING	GERMANY	0.55%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
CORPORATES	BANKING	26.77%
CORPORATES	ELECTRIC	13.44%
TREASURIES	TREASURIES	10.99%
GOVERNMENT RELATED	SUPRANATIONAL	9.32%
SECURITIZED	MORTGAGE ASSETS	6.65%

<i>CORPORATES</i>	<i>REITS</i>	4.97%
<i>GOVERNMENT RELATED</i>	<i>AGENCIES</i>	4.34%
<i>GOVERNMENT RELATED</i>	<i>LOCAL AUTHORITIES</i>	3.72%
<i>CORPORATES</i>	<i>FINANCIAL OTHER</i>	3.71%
<i>GOVERNMENT RELATED</i>	<i>SOVEREIGN</i>	2.71%
<i>CORPORATES</i>	<i>TRANSPORTATION</i>	2.30%
<i>CORPORATES</i>	<i>CONSUMER CYCLICAL</i>	2.19%
<i>CORPORATES</i>	<i>INSURANCE</i>	1.68%
<i>CORPORATES</i>	<i>BROKERAGE</i>	1.23%
<i>CORPORATES</i>	<i>TECHNOLOGY</i>	1.09%
<i>CORPORATES</i>	<i>NATURAL GAS</i>	1.03%
<i>CORPORATES</i>	<i>UTILITY OTHER</i>	0.73%
<i>CORPORATES</i>	<i>CAPITAL GOODS</i>	0.52%
<i>CORPORATES</i>	<i>COMMUNICATIONS</i>	0.41%
<i>CORPORATES</i>	<i>FINANCE COMPANIES</i>	0.29%
<i>CORPORATES</i>	<i>BASIC INDUSTRY</i>	0.26%
<i>CORPORATES</i>	<i>CONSUMER NON CYCLICAL</i>	0.09%

<i>SECURITIZED</i>	<i>PUBLIC SECTOR LOANS</i>	<i>0.07%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>1.49%</i>

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 43.94% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

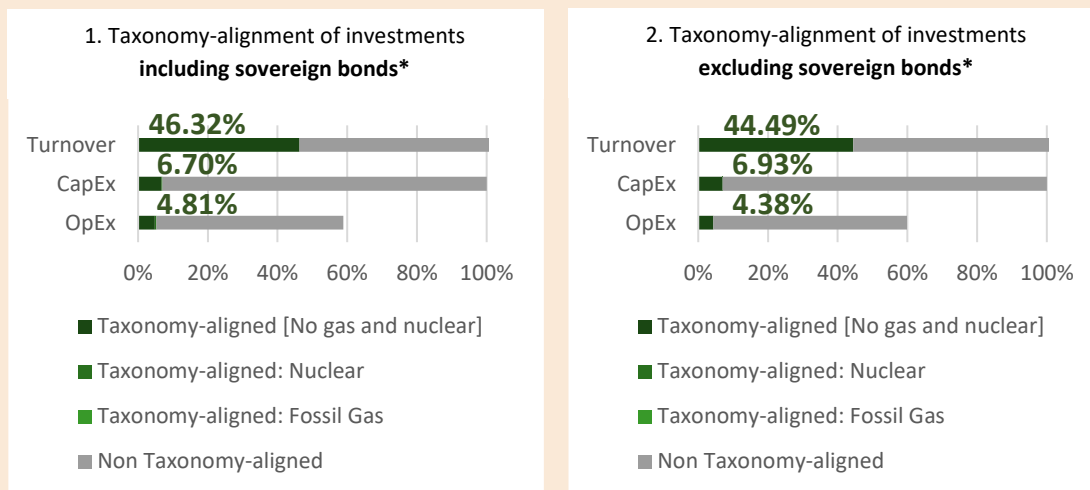
Yes:
 In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **46.98%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 0.00%.

under the EU
Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

The “Bloomberg MSCI Global Green Bond 1-10 Year Index” (the “Index”) offers an exposure to the Green Bonds market issued by investment grade entities and denominated in multiple currencies.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

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

Legal entity identifier:
5493005U8VB8W12D3X04

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **82.37%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (100% MSCI EUROPE ESG CLIMATE TRANSITION (EU CTB) SELECT) meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

During the financial year, the product continuously promoted environmental characteristics by aiming to reduce its carbon intensity by aligning its carbon footprint intensity to that of its Benchmark **100% MSCI EUROPE ESG CLIMATE TRANSITION (EU CTB) SELECT**

Sustainability indicators measure how the environmental or

● **How did the sustainability indicators perform?**

At the end of the period the weighted average greenhouse gas (GHG) intensity (the “WACI”) of

social characteristics promoted by the financial product are attained.

the index is **193**

The sustainability indicator used is the portfolio carbon footprint intensity, which is calculated as an asset weighted portfolio average and compared to the asset weighted carbon footprint intensity of the Benchmark. As a result, securities with relatively low environmental footprints had a higher probability of being selected in the portfolio compared to securities with relatively high environmental footprints.

- The weighted average carbon footprint intensity of the portfolio is **93.21**
- The weighted average carbon footprint intensity of the Benchmark is **93.48**

● ***... and compared to previous periods?***

At the end of the previous period,

- The weighted average greenhouse gas (GHG) intensity (the "WACI") of the index was **206**
- The weighted average carbon footprint intensity of the portfolio is **152.88**
- The weighted average carbon footprint intensity of the Benchmark is **153.07**

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social

and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally

sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

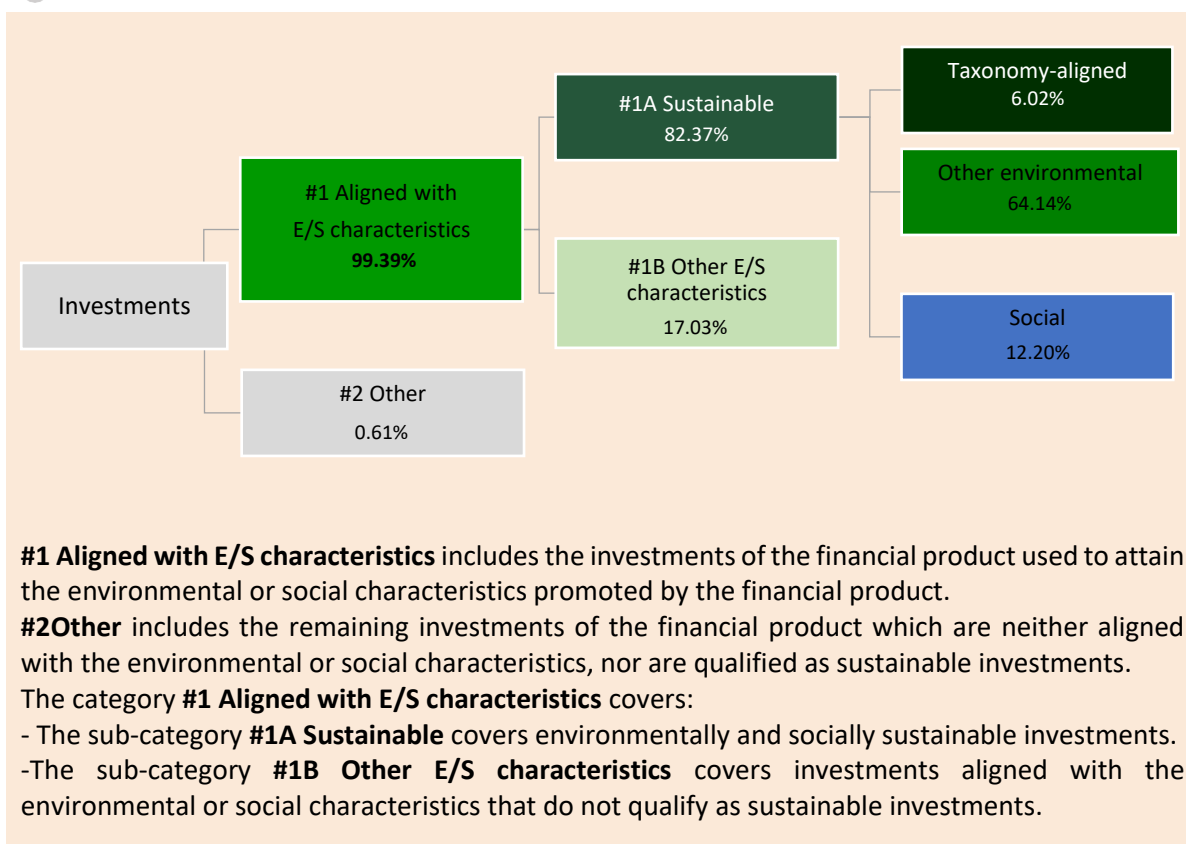
Largest Investments	Sector	Sub-Sector	Country	% Assets
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	4.00%
NOVO NORDISK A/S-B	Health care	Pharmaceuticals Biotech & Life Sciences	Denmark	3.66%
SIEMENS AG-REG	Industrials	Capital goods	Germany	3.39%
ABB LTD-REG	Industrials	Capital goods	Switzerland	2.55%
ASTRAZENECA GBP	Health care	Pharmaceuticals Biotech & Life Sciences	United Kingdom	2.52%
AKZO NOBEL N.V.	Materials	Chemicals	Netherlands	2.15%
LVMH MOET	Consumer	Consumer	France	2.04%

HENNESSY LOUIS VUI	discretionary	Durables & Apparel		
SWISSCOM AG-REG	Communication Services	Telecommunication	Switzerland	1.91%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	1.90%
TERNA-RETE ELETTRICA NAZIONALE	Utilities	Electric Utilities	Italy	1.76%
VESTAS WIND SYSTEMS A/S	Industrials	Capital goods	Denmark	1.76%
NORDEA BANK ABP	Financials	Banks	Finland	1.75%
SAP SE / XETRA	Information Technology	Software & Services	Germany	1.66%
AXA SA	Financials	Insurance	France	1.61%
NOVARTIS AG-REG	Health care	Pharmaceuticals Biotech & Life Sciences	Switzerland	1.58%



What was the proportion of sustainability-related investments?

What was the asset allocation?



In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
<i>Industrials</i>	<i>Capital goods</i>	19.90%
<i>Health care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	11.12%
<i>Financials</i>	<i>Insurance</i>	9.07%
<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	7.05%
<i>Materials</i>	<i>Chemicals</i>	6.55%
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	5.64%
<i>Utilities</i>	<i>Electric Utilities</i>	4.75%
<i>Financials</i>	<i>Financial Services</i>	3.84%
<i>Financials</i>	<i>Banks</i>	3.80%
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	3.56%
<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	2.74%
<i>Communication Services</i>	<i>Telecommunication</i>	2.59%
<i>Information Technology</i>	<i>Software & Services</i>	2.53%
<i>Consumer staples</i>	<i>Household & Personal Products</i>	2.34%
<i>Real estate</i>	<i>REITs</i>	1.90%

<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>1.54%</i>
<i>Real estate</i>	<i>Real Estate Management & Development</i>	<i>1.41%</i>
<i>Health care</i>	<i>Health Care Equipment & Services</i>	<i>1.22%</i>
<i>Consumer discretionary</i>	<i>Consumer Services</i>	<i>1.21%</i>
<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	<i>1.12%</i>
<i>Industrials</i>	<i>Transportation</i>	<i>1.06%</i>
<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>1.01%</i>
<i>Communication Services</i>	<i>Media & Entertainment</i>	<i>0.91%</i>
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>0.82%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>0.75%</i>
<i>Materials</i>	<i>Paper & Forest Products</i>	<i>0.67%</i>
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	<i>0.18%</i>
<i>Utilities</i>	<i>Gas Utilities</i>	<i>0.11%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.61%</i>

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 6.02% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

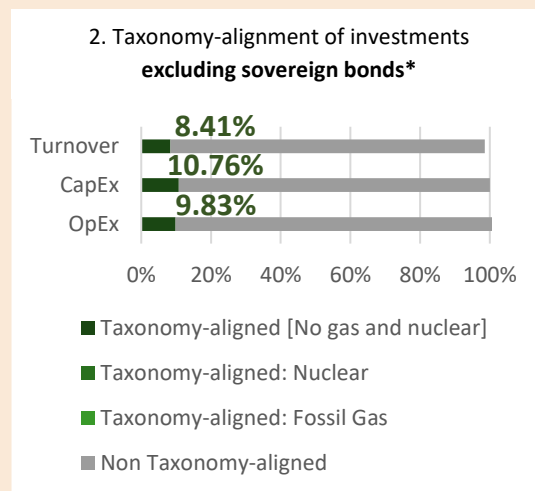
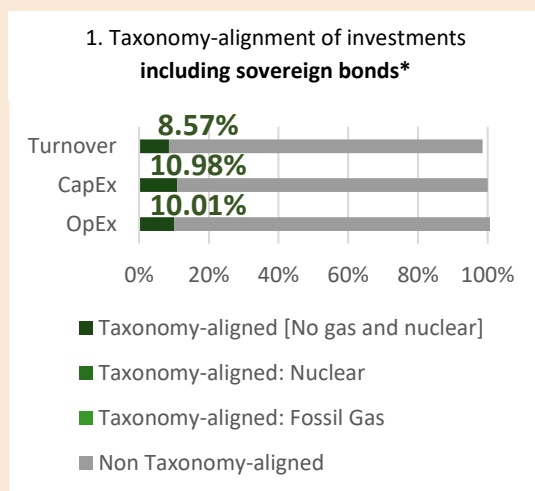
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities

directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are

activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.10% and the share of investment in enabling activities was 6.84%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **64.14%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 12.20%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● ***How does the reference benchmark differ from a broad market index ?***

The MSCI Europe ESG Climate Transition (EU CTB) Select Net Total Return Index (the "Index") is denominated in Euros and representative of the performance of an investment strategy constructed from the MSCI Europe Index (the "Parent Index") and designed to exceed the minimum standards of the EU Climate Transition Benchmarks (the "EU CTB") required under delegated acts supplementing Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011 (the "Benchmark Regulation")

● ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

- The weighted average greenhouse gas (GHG) intensity (the "WACI") of the index is **193**
- The weighted average carbon footprint intensity of the portfolio is **93.21**
- The weighted average carbon footprint intensity of the Benchmark is **93.48**

● ***How did this financial product perform compared with the reference benchmark ?***

The investment objective of the Sub-Fund is to track both the upward and downward evolution of the Index, while minimising the difference between the return of the Sub-Fund and the return of the Index.

- The weighted average greenhouse gas (GHG) intensity (the "WACI") of the index is **193**
- The weighted average carbon footprint intensity of the portfolio is **93.21**
- The weighted average carbon footprint intensity of the Benchmark is **93.48**

● ***How did this financial product perform compared with the broad market index ?***

The MSCI Europe ESG Climate Transition (EU CTB) Select Net Total Return Index (the "Index") is denominated in Euros and representative of the performance of an investment strategy constructed from the MSCI Europe Index (the "Parent Index") and designed to exceed the minimum standards of the EU Climate Transition Benchmarks (the "EU CTB") required under delegated acts supplementing Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011 (the "Benchmark Regulation")

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

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

Legal entity identifier:
549300S2QFMA0J61VE20

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No

X



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **88.38%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (100% S&P EUROZONE LARGEMIDCAP NET ZERO 2050 PARIS-ALIGNED ESG INDEX) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

During the financial year, the product continuously promoted environmental characteristics by aiming to reduce its carbon intensity by aligning its carbon footprint intensity to that of its Benchmark **100% S&P EUROZONE LARGEMIDCAP NET ZERO 2050 PARIS-ALIGNED ESG INDEX**

● **How did the sustainability indicators perform?**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the

environmental or social characteristics promoted by the financial product are attained.

As of 18/08/2023 (the last rebalancing date) the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index is **245.38**

The sustainability indicator used is the portfolio carbon footprint intensity, which is calculated as an asset weighted portfolio average and compared to the asset weighted carbon footprint intensity of the Benchmark. As a result, securities with relatively low environmental footprints had a higher probability of being selected in the portfolio compared to securities with relatively high environmental footprints.

- The weighted average carbon footprint intensity of the portfolio is **73.54**
- The weighted average carbon footprint intensity of the Benchmark is **73.59**

● ***... and compared to previous periods?***

At the end of the previous period the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index was **186.75**

- The weighted average carbon footprint intensity of the portfolio was **67.56**
- The weighted average carbon footprint intensity of the Benchmark was **84.61**

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

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The sustainable nature of an investment is assessed at investee company level.

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To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to

environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

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How did this financial product consider principal adverse impacts on sustainability factors?

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What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

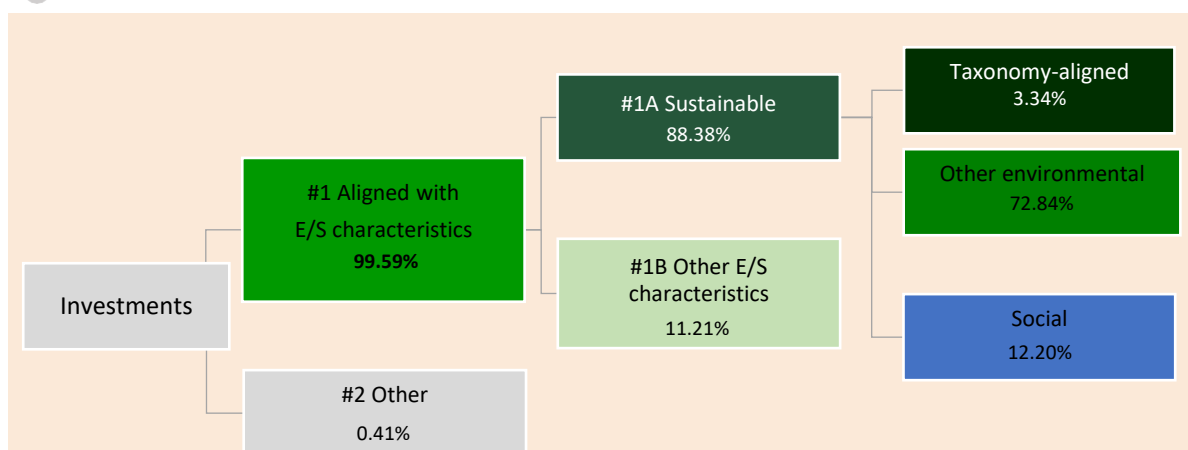
Largest Investments	Sector	Sub-Sector	Country	% Assets
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	5.70%
SAP SE / XETRA	Information Technology	Software & Services	Germany	4.52%
SANOFI	Health care	Pharmaceuticals Biotech & Life Sciences	France	4.20%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	4.10%
L OREAL	Consumer	Household &	France	3.55%

	staples	Personal Products		
BNP PARIBAS	Financials	Banks	France	3.17%
HERMES INTERNATIONAL	Consumer discretionary	Consumer Durables & Apparel	France	3.16%
DHL GROUP (XETRA)	Industrials	Transportation	Germany	2.69%
ALLIANZ SE-REG	Financials	Insurance	Germany	2.48%
VINCI SA (PARIS)	Industrials	Capital goods	France	2.47%
DEUTSCHE TELEKOM NAM (XETRA)	Communication Services	Telecommunication	Germany	2.26%
INDUSTRIA DE DISENO TEXTIL	Consumer discretionary	Consumer Discretionary Distribution & Retail	Spain	2.20%
PROSUS NV	Consumer discretionary	Consumer Discretionary Distribution & Retail	Netherlands	2.09%
SIEMENS AG-REG	Industrials	Capital goods	Germany	2.01%
KERING	Consumer discretionary	Consumer Durables & Apparel	France	2.01%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

Sector	Sub-Sector	% Assets
<i>Financials</i>	<i>Banks</i>	14.84%
<i>Industrials</i>	<i>Capital goods</i>	13.34%
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	8.27%
<i>Health care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	7.94%
<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	7.16%
<i>Information Technology</i>	<i>Software & Services</i>	6.41%
<i>Financials</i>	<i>Insurance</i>	4.54%
<i>Consumer staples</i>	<i>Household & Personal Products</i>	4.37%
<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	4.28%
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	3.52%
<i>Communication Services</i>	<i>Telecommunication</i>	3.41%
<i>Industrials</i>	<i>Transportation</i>	3.09%
<i>Utilities</i>	<i>Electric Utilities</i>	2.87%

<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	2.68%
<i>Financials</i>	<i>Financial Services</i>	2.13%
<i>Materials</i>	<i>Chemicals</i>	1.85%
<i>Health care</i>	<i>Health Care Equipment & Services</i>	1.51%
<i>Communication Services</i>	<i>Media & Entertainment</i>	1.47%
<i>Consumer discretionary</i>	<i>Consumer Services</i>	1.31%
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	1.30%
<i>Industrials</i>	<i>Commercial & Professional Services</i>	1.07%
<i>Materials</i>	<i>Paper & Forest Products</i>	0.64%
<i>Utilities</i>	<i>Multi-Utilities</i>	0.63%
<i>Real estate</i>	<i>Real Estate Management & Development</i>	0.58%
<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	0.15%
<i>Energy</i>	<i>Energy Equipment & Services</i>	0.11%
<i>Real estate</i>	<i>REITs</i>	0.10%
<i>Materials</i>	<i>Containers & Packaging</i>	0.03%
<i>Others</i>	<i>Others</i>	0.00%

<i>Cash</i>	<i>Cash</i>	<i>0.41%</i>
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Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 3.34% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

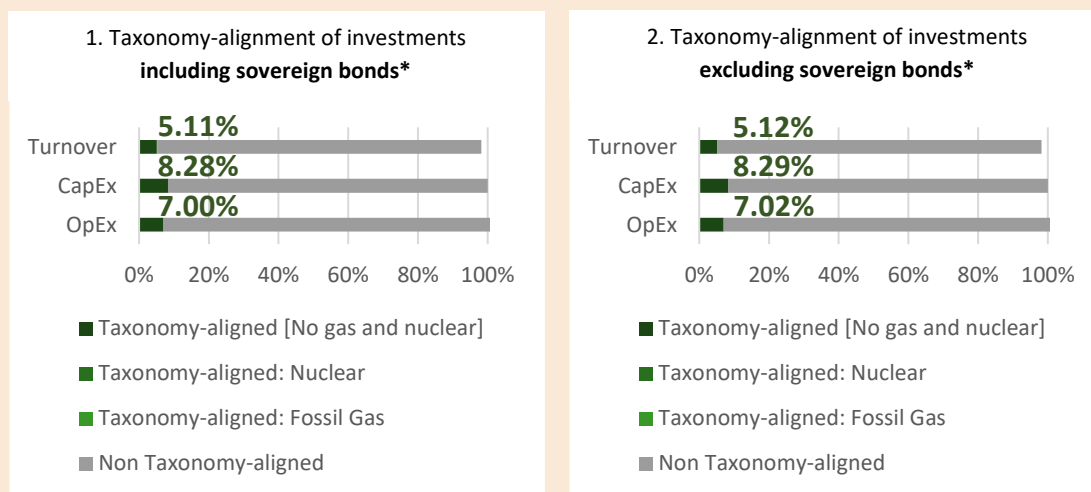
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.03% and the share of investment in enabling activities was 4.19%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **72.84%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 12.20%.

under the EU
Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- **How does the reference benchmark differ from a broad market index ?**

S&P Euro ESG High Yield Dividend Aristocrats Net Total Return Index measures the performance of 40 high dividend-yielding and ESG-scoring companies from the S&P Europe BMI (the “Parent Index”) with an Eurozone country classification.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

- The weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index is **245.38**
- The weighted average carbon footprint intensity of the portfolio is **73.54**
- The weighted average carbon footprint intensity of the Benchmark is **73.59**

- **How did this financial product perform compared with the reference benchmark ?**

The investment objective of the Sub-Fund is to track both the upward and downward evolution of the Index, while minimising the difference between the return of the Sub-Fund and the return of the Index.

- The weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index is **245.38**
- The weighted average carbon footprint intensity of the portfolio is **73.54**
- The weighted average carbon footprint intensity of the Benchmark is **73.59**

- **How did this financial product perform compared with the broad market index ?**

S&P Euro ESG High Yield Dividend Aristocrats Net Total Return Index measures the performance of 40 high dividend-yielding and ESG-scoring companies from the S&P Europe BMI (the “Parent Index”) with an Eurozone country classification.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

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

Legal entity identifier:
549300ZEQXL0Z5VWDJ60

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **71.89%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (100% S&P EUROPE LARGEMIDCAP NET ZERO 2050 PARIS-ALIGNED ESG INDEX) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011

During the financial year, the product continuously promoted environmental characteristics by aiming to reduce its carbon intensity by aligning its carbon footprint intensity to that of its Benchmark **100% S&P EUROPE LARGEMIDCAP NET ZERO 2050 PARIS-ALIGNED ESG INDEX**

Sustainability indicators measure how the

● **How did the sustainability indicators perform?**

environmental or social characteristics promoted by the financial product are attained.

As of 18/08/2023 (the last rebalancing date) the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index is **257.71**

The sustainability indicator used is the portfolio carbon footprint intensity, which is calculated as an asset weighted portfolio average and compared to the asset weighted carbon footprint intensity of the Benchmark. As a result, securities with relatively low environmental footprints had a higher probability of being selected in the portfolio compared to securities with relatively high environmental footprints.

- The weighted average carbon footprint intensity of the portfolio is **108.60**
- The weighted average carbon footprint intensity of the Benchmark is **108.69**

● ***... and compared to previous periods?***

At the end of the previous period,

- The weighted average greenhouse gas (GHG) intensity (the "WACI") of the index was **218.22**
- The weighted average carbon footprint intensity of the portfolio is **101.94**
- The weighted average carbon footprint intensity of the Benchmark is **107.89**

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

Principal adverse impacts are the most significant negative impacts of investment decisions

on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

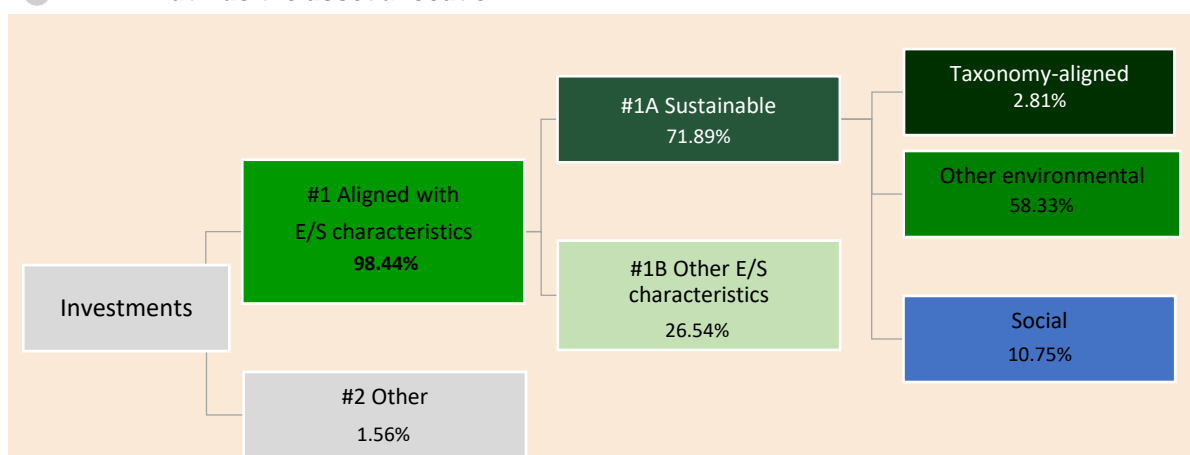
Largest Investments	Sector	Sub-Sector	Country	% Assets
ASTRAZENECA GBP	Health care	Pharmaceuticals Biotech & Life Sciences	United Kingdom	3.61%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	3.47%
NESTLE SA-REG	Consumer staples	Food, Beverage & Tobacco	Switzerland	3.16%
NOVO NORDISK A/S-B	Health care	Pharmaceuticals Biotech & Life Sciences	Denmark	2.89%

ROCHE HLDG AG-GENUSS	Health care	Pharmaceuticals Biotech & Life Sciences	Switzerland	2.67%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	2.44%
NOVARTIS AG-REG	Health care	Pharmaceuticals Biotech & Life Sciences	Switzerland	2.39%
L OREAL	Consumer staples	Household & Personal Products	France	2.34%
SAP SE / XETRA	Information Technology	Software & Services	Germany	2.33%
UNILEVER PLC (GBP)	Consumer staples	Household & Personal Products	United Kingdom	2.06%
HSBC HOLDING PLC GBP	Financials	Banks	United Kingdom	1.94%
SANOFI	Health care	Pharmaceuticals Biotech & Life Sciences	France	1.86%
RELX PLC	Industrials	Commercial & Professional Services	United Kingdom	1.68%
SIKA AG-REG	Materials	Chemicals	Switzerland	1.65%
HERMES INTERNATIONAL	Consumer discretionary	Consumer Durables & Apparel	France	1.49%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

Sector	Sub-Sector	% Assets
<i>Health care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	16.19%
<i>Financials</i>	<i>Banks</i>	10.83%
<i>Industrials</i>	<i>Capital goods</i>	10.44%
<i>Consumer staples</i>	<i>Household & Personal Products</i>	6.15%
<i>Financials</i>	<i>Financial Services</i>	4.65%
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	4.34%
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	4.23%
<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	3.94%
<i>Financials</i>	<i>Insurance</i>	3.90%
<i>Materials</i>	<i>Chemicals</i>	3.73%
<i>Information Technology</i>	<i>Software & Services</i>	3.31%
<i>Industrials</i>	<i>Commercial & Professional Services</i>	3.19%

<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	2.74%
<i>Industrials</i>	<i>Transportation</i>	2.66%
<i>Communication Services</i>	<i>Telecommunication</i>	2.37%
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	2.34%
<i>Utilities</i>	<i>Electric Utilities</i>	2.08%
<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	1.93%
<i>Materials</i>	<i>Metals & Mining</i>	1.41%
<i>Consumer discretionary</i>	<i>Consumer Services</i>	1.38%
<i>Communication Services</i>	<i>Media & Entertainment</i>	1.34%
<i>Utilities</i>	<i>Multi-Utilities</i>	1.31%
<i>Health care</i>	<i>Health Care Equipment & Services</i>	1.29%
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	0.93%
<i>Materials</i>	<i>Paper & Forest Products</i>	0.52%
<i>Real estate</i>	<i>Real Estate Management & Development</i>	0.43%
<i>Real estate</i>	<i>REITs</i>	0.34%
<i>Utilities</i>	<i>Water Utilities</i>	0.18%

<i>Energy</i>	<i>Energy Equipment & Services</i>	<i>0.10%</i>
<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	<i>0.08%</i>
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>0.06%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>0.04%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>0.02%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>1.56%</i>

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 2.81% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

Yes:

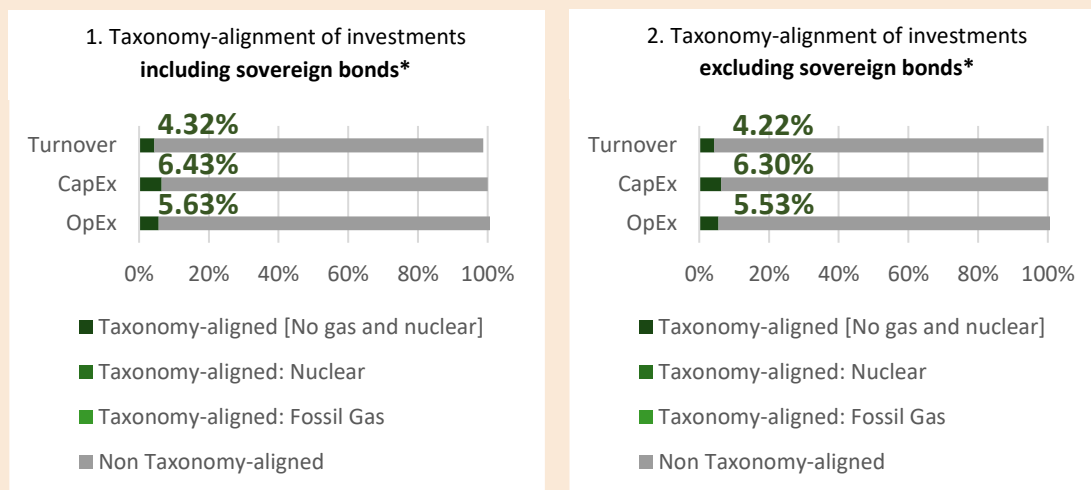
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.04% and the share of investment in enabling activities was 3.36%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **58.33%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 are sustainable investments with an environmental objective that **do not take into account the criteria**

for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 10.75%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- **How does the reference benchmark differ from a broad market index ?**

The S&P Europe LargeMidCap Net Zero 2050 Paris-Aligned ESG Net Total Return Index (the “Index”), denominated in Euros, and representative of the performance of eligible equity securities from the S&P Europe LargeMidCap Index (the “Parent Index”) selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

- The weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index is **257.71**
- The weighted average carbon footprint intensity of the portfolio is **108.60**
- The weighted average carbon footprint intensity of the Benchmark is **108.69**

- **How did this financial product perform compared with the reference benchmark ?**

The investment objective of the Sub-Fund is to track both the upward and downward evolution of the Index, while minimising the difference between the return of the Sub-Fund and the return of the Index.

- The weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index is **257.71**
- The weighted average carbon footprint intensity of the portfolio is **108.60**
- The weighted average carbon footprint intensity of the Benchmark is **108.69**

● ***How did this financial product perform compared with the broad market index ?***

The S&P Europe LargeMidCap Net Zero 2050 Paris-Aligned ESG Net Total Return Index (the “Index”), denominated in Euros, and representative of the performance of eligible equity securities from the S&P Europe LargeMidCap Index (the “Parent Index”) selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario.

Template periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5 first paragraph, of Regulation (EU) 2020/852

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

Legal entity identifier:
549300JJ88530HI0FM17

Sustainable investment objective

Did this financial product have a sustainable investment objective?

X **Yes**

No

It made **sustainable investments with an environmental objective: 99.99%**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective: _____**

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____ of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent was the sustainable investment objective of this financial product met ?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an Index (100% SOLACTIVE EURO GOVERNMENT GREEN BOND INDEX) composed of bonds which are considered as "Green Bond" according to the MSCI ESG research.

● **How did the sustainability indicators perform?**

At the end of the period the portfolio holds 100 % of green bonds

● **... and compared to previous periods?**

At the end of the previous period the portfolio held 100 % of green bonds

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments not cause significant harm to any sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

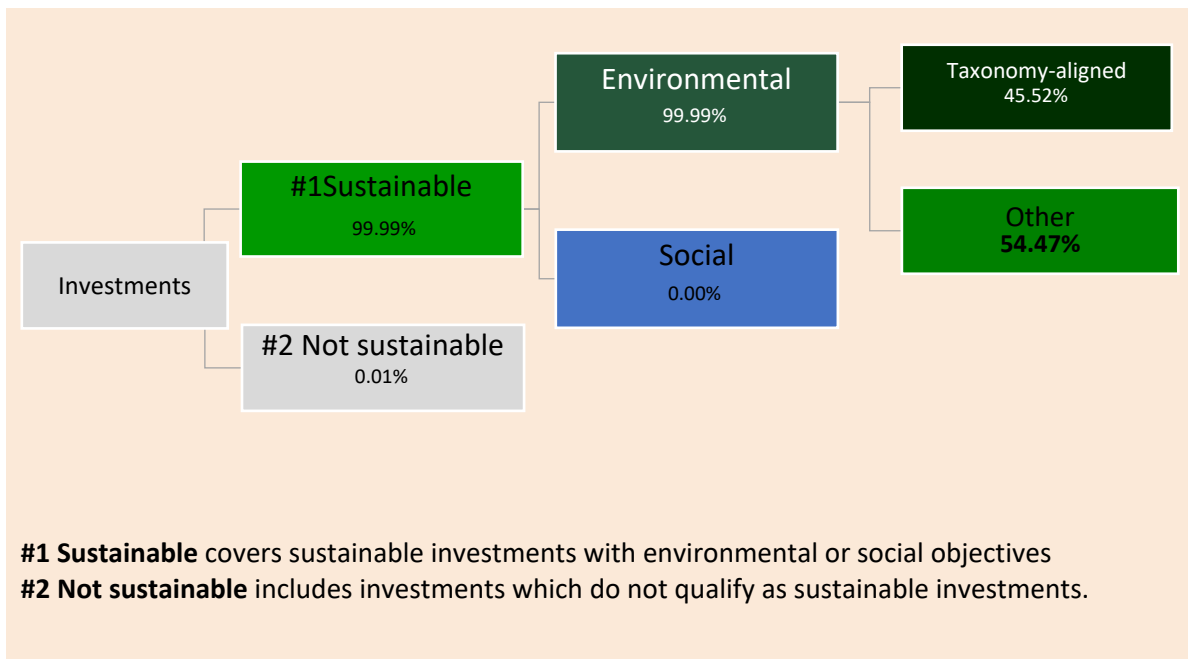
Largest Investments	Sector	Sub-Sector	Country	% Assets
OAT 1.75% 06/39	Treasuries	Treasuries	France	16.28%
OAT 0.5% 06/44	Treasuries	Treasuries	France	7.92%
BTPS 4% 04/35 13Y	Treasuries	Treasuries	Italy	6.90%
NEDERLD 0.5% 01/40	Treasuries	Treasuries	Netherlands	6.60%
BTPS 4% 10/31 8Y	Treasuries	Treasuries	Italy	5.92%
BELGIUM 1.25% 22/04/33 EUR	Treasuries	Treasuries	Belgium	5.77%
BTPS 1.5% 04/45 34Y	Treasuries	Treasuries	Italy	4.83%
DBR % 08/30 G	Treasuries	Treasuries	Germany	4.74%
OBL 1.3% 10/27 G	Treasuries	Treasuries	Germany	4.43%
SPAIN 1% 07/42	Treasuries	Treasuries	Spain	4.40%
DBR 0% 08/31 G	Treasuries	Treasuries	Germany	4.39%
OBL % 10/25 G	Treasuries	Treasuries	Germany	4.07%
DBR 2.3% 02/33 G	Treasuries	Treasuries	Germany	3.69%

IRELAND 1.35% 03/31	Treasuries	Treasuries	Ireland	3.67%
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What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Treasuries	Treasuries	99.99%
Cash	Cash	0.01%



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund has an environmental sustainable investment objective. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 45.52% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

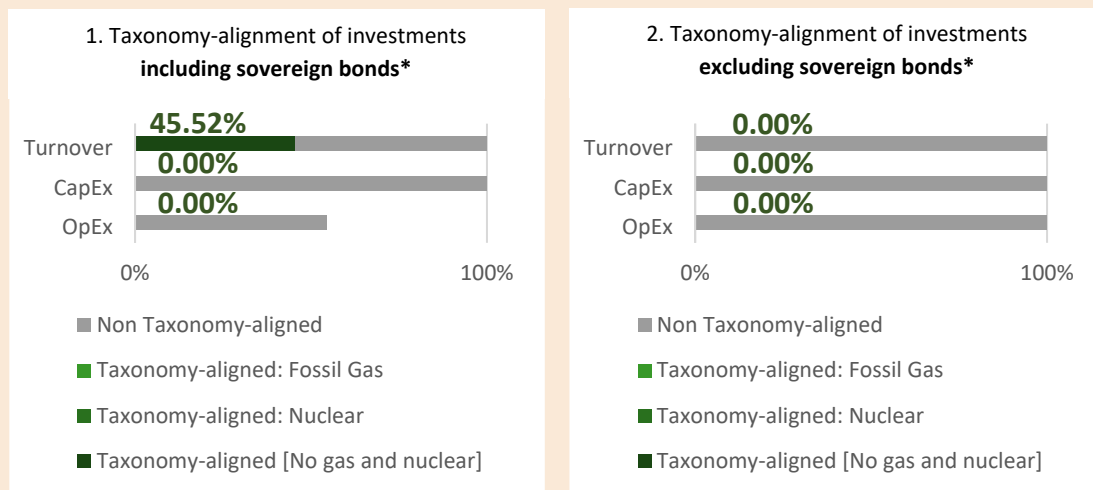
● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:
 In fossil gas In nuclear energy
 No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.




* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

● **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **54.47%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 0.00%.



What investments were included under “not sustainable”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to attain the sustainable investment objective during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

● **How does the reference benchmark differ from a broad market index ?**

The Index is representative of the performance of investment grade rated Green Bonds issued by European countries and denominated in EUR. Green Bonds are issued in order to fund projects that have positive environmental outcomes.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social

characteristics that
they promote.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMULTI UNITS
LUXEMBOURG - Lyxor Corporate Green
Bond (DR) UCITS ETF

Legal entity identifier:
549300DGW633M4IHL895

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **90.97%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an Index composed of bonds which are considered as “Green Bond” according to the MSCI ESG research.

Sustainability indicators measure how the environmental or social characteristics promoted by the

● *How did the sustainability indicators perform?*

At the end of the period, the portfolio holds **99.57 %** of green bonds

financial product are
attained.

● **... and compared to previous periods?**

At the end of the previous period, the portfolio held [WGHT_PTF_PreviousPeriod] % of green bonds. At the end of the previous period, the portfolio held [WGHT_PTF_PreviousPeriod] % of green bonds.

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

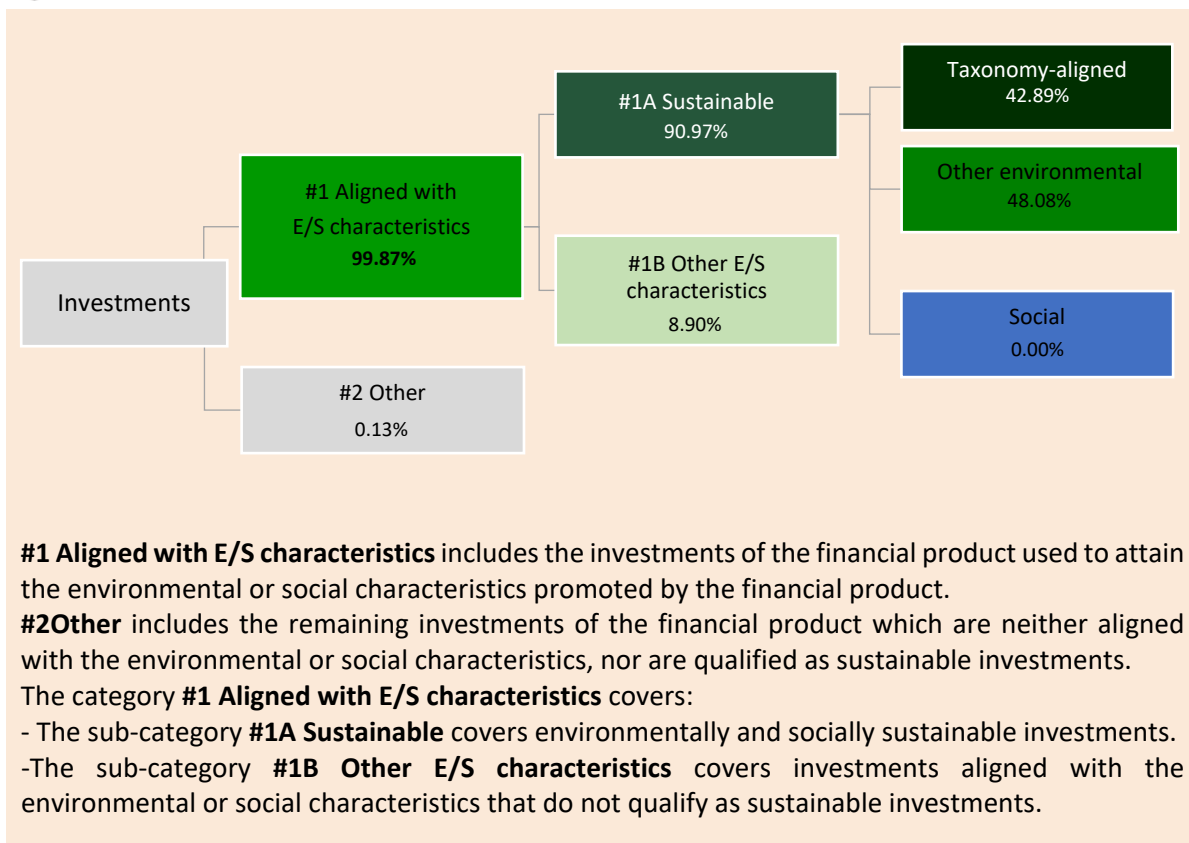
Largest Investments	Sector	Sub-Sector	Country	% Assets
INTNED 4.625% 01/26 REGS	Corporates	Banking	Netherlands	1.04%
HNDA 2.271% 03/25	Corporates	Consumer Discretionary	Japan	0.83%
CABKSM VAR 11/30 EMTN	Corporates	Banking	Spain	0.82%
ISPIM 4.875% 05/30 EMTN	Corporates	Banking	Italy	0.81%
RABOBK VAR 02/27 REGS	Corporates	Banking	Netherlands	0.78%
EQIX 3.9% 04/32	Corporates	Technology	United States	0.76%
HYUELE 6.5% 01/33 REGS	Corporates	Technology	Korea	0.74%
FITB VAR 11/27	Corporates	Banking	United States	0.74%
NAB 2.125% 05/28 GMTN	Corporates	Banking	Australia	0.73%
ENELIM 1.5% 07/25 EMTN	Corporates	Electric	Netherlands	0.73%
ABNANV 0.875% 04/25 EMTN	Corporates	Banking	Netherlands	0.73%
INTNED 2.5% 11/30 EMTN	Corporates	Banking	Netherlands	0.72%
TENN 1.375% 06/29	Corporates	Electric	Netherlands	0.72%
PRIFII 1.75% 03/28 EMTN	Corporates	Immobilier	Luxembourg	0.72%
IBESM VAR PERP	Corporates	Electric	Netherlands	0.69%

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What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Corporates	Banking	32.28%
Corporates	Electric	24.08%
Corporates	Immobilier	9.12%

<i>Corporates</i>	<i>Consumer Discretionary</i>	6.34%
<i>Corporates</i>	<i>Other Financials</i>	6.24%
<i>Corporates</i>	<i>Technology</i>	4.13%
<i>Corporates</i>	<i>Insurance</i>	3.26%
<i>Corporates</i>	<i>Communications</i>	3.25%
<i>Corporates</i>	<i>Natural Gas</i>	2.77%
<i>Corporates</i>	<i>Transportation</i>	2.02%
<i>Corporates</i>	<i>Consumer Staples</i>	1.77%
<i>Corporates</i>	<i>Capital Goods</i>	1.48%
<i>Corporates</i>	<i>Basic Industry</i>	1.37%
<i>Government-Related</i>	<i>Agencies</i>	1.14%
<i>Corporates</i>	<i>BROKERAGE</i>	0.61%
<i>Forex</i>	<i>Forex</i>	0.00%
<i>Cash</i>	<i>Cash</i>	0.13%



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 42.89% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure**

(CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy. - operational expenditure (OpEx) reflecting green operational activities of investee companies.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

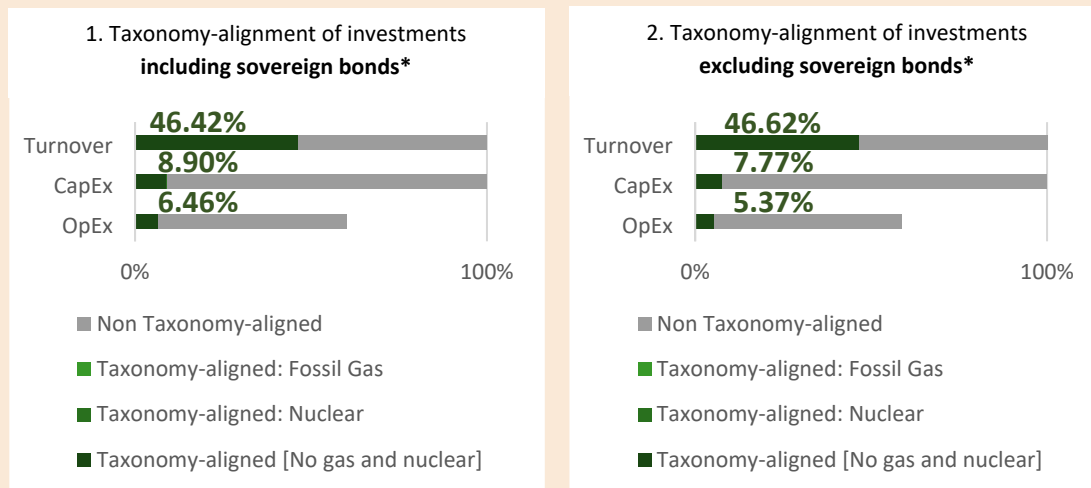
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

● **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **48.08%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 0.00%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

● **How does the reference benchmark differ from a broad market index ?**

Reference benchmarks are indexes to measure whether the financial product attains the environmental or

social
characteristics that
they promote.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: MULTI UNITS
LUXEMBOURG - Amundi MSCI Europe
Climate Action

Legal entity identifier:
213800U223GTVOYUJ92

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **70.30%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the 100% MSCI EUROPE CLIMATE ACTION. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

● **How did the sustainability indicators perform?**

At the end of the period MSCI Climate Risk Management Weighted Average Score of the index is 7.15

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- **... and compared to previous periods?**

At the end of the previous period MSCI Climate Risk Management Weighted Average Score of the index was 7.15

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

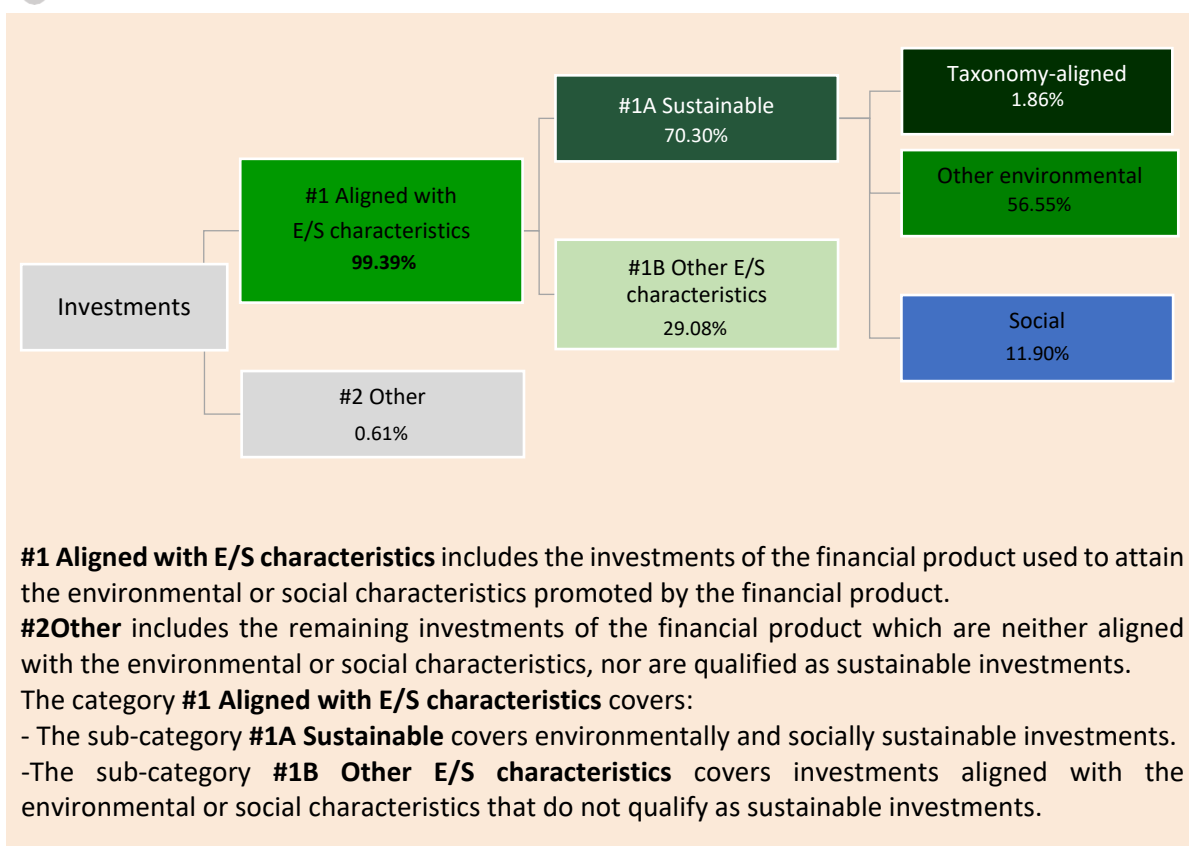
Largest Investments	Sector	Sub-Sector	Country	% Assets
NOVO NORDISK A/S-B	Health care	Pharmaceuticals Biotech & Life Sciences	Denmark	4.63%
NESTLE SA-REG	Consumer staples	Food, Beverage & Tobacco	Switzerland	4.24%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	4.16%
LVMH MOET HENNESSY LOUIS VUI	Consumer discretionary	Consumer Durables & Apparel	France	3.07%
ASTRAZENECA GBP	Health care	Pharmaceuticals Biotech & Life Sciences	United Kingdom	2.87%
NOVARTIS AG-REG	Health care	Pharmaceuticals Biotech & Life Sciences	Switzerland	2.83%
ROCHE HLDG AG-GENUSS	Health care	Pharmaceuticals Biotech & Life Sciences	Switzerland	2.80%
SAP SE / XETRA	Information Technology	Software & Services	Germany	2.20%
HSBC HOLDING PLC GBP	Financials	Banks	United Kingdom	2.16%
TOTALENERGIES SE PARIS	Energy	Oil, Gas & Consumable Fuels	France	2.14%
SIEMENS AG-REG	Industrials	Capital goods	Germany	1.96%
UNILEVER PLC (GBP)	Consumer staples	Household & Personal Products	United Kingdom	1.66%

L OREAL	Consumer staples	Household & Personal Products	France	1.65%
SANOFI	Health care	Pharmaceuticals Biotech & Life Sciences	France	1.55%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	1.50%



What was the proportion of sustainability-related investments?

What was the asset allocation?



In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Health care	Pharmaceuticals Biotech & Life Sciences	17.70%

<i>Industrials</i>	<i>Capital goods</i>	10.22%
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	8.14%
<i>Financials</i>	<i>Banks</i>	7.95%
<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	6.23%
<i>Financials</i>	<i>Financial Services</i>	5.32%
<i>Consumer staples</i>	<i>Household & Personal Products</i>	4.71%
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	4.63%
<i>Financials</i>	<i>Insurance</i>	3.88%
<i>Materials</i>	<i>Chemicals</i>	3.76%
<i>Information Technology</i>	<i>Software & Services</i>	3.39%
<i>Utilities</i>	<i>Electric Utilities</i>	2.86%
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	2.86%
<i>Communication Services</i>	<i>Telecommunication</i>	2.86%
<i>Industrials</i>	<i>Commercial & Professional Services</i>	2.74%
<i>Consumer discretionary</i>	<i>Consumer Services</i>	2.30%
<i>Industrials</i>	<i>Transportation</i>	1.72%

<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	<i>1.65%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>1.23%</i>
<i>Health care</i>	<i>Health Care Equipment & Services</i>	<i>0.97%</i>
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	<i>0.90%</i>
<i>Materials</i>	<i>Paper & Forest Products</i>	<i>0.68%</i>
<i>Utilities</i>	<i>Multi-Utilities</i>	<i>0.68%</i>
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>0.59%</i>
<i>Real estate</i>	<i>REITs</i>	<i>0.57%</i>
<i>Communication Services</i>	<i>Media & Entertainment</i>	<i>0.30%</i>
<i>Utilities</i>	<i>Water Utilities</i>	<i>0.25%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>0.24%</i>
<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	<i>0.11%</i>
<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>0.07%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Forex</i>	<i>Forex</i>	<i>-0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.51%</i>

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.86% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

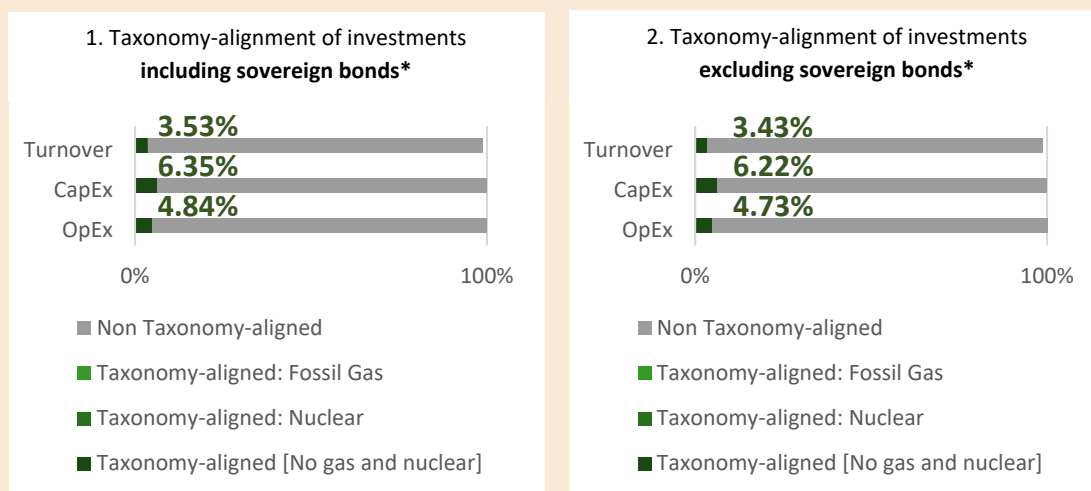
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities

directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are

activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.04% and the share of investment in enabling activities was 2.19%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **56.55%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 11.90%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The Index is denominated in Euros and representative of the performance of large and mid-cap stocks, across developed European countries, issued by companies that have been assessed to lead their sector peers in terms of their positioning and actions relative to climate transition.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Tracking errors and Performance (Unaudited information)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		Tracking error
				Share	Index	
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	LU0252633754	EUR	19.62%	20.31%	0.23%
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Dist	LU2090062436	EUR	19.62%	20.31%	0.23%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	LU0252634307	EUR	35.90%	37.39%	0.45%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Dist	LU2090062600	EUR	35.90%	37.39%	0.45%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	LU1135865084	EUR	21.88%	21.41%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Daily Hedged to CHF - Dist	LU1302703878	CHF	20.38%	20.06%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Daily Hedged to EUR - Acc	LU0959211326	EUR	22.66%	22.46%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Daily Hedged to EUR - Dist	LU0959211243	EUR	22.66%	22.46%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Daily Hedged to GBP - Dist	LU1950341179	GBP	24.21%	24.05%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Dist (EUR)	LU0496786574	EUR	21.88%	21.41%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Dist (USD)	LU0496786657	USD	26.15%	25.67%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class S - Acc	LU2266995542	USD	26.16%	25.67%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist	LU0496786905	EUR	8.81%	9.04%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	LU0533033667	EUR	47.52%	48.08%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (USD)	LU0533033741	USD	52.70%	53.27%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	LU0533033238	EUR	(0.13%)	0.24%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (USD)	LU0533033311	USD	3.37%	3.76%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	LU0533032859	EUR	12.07%	12.22%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (USD)	LU0533033071	USD	16.00%	16.16%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	LU0832435464	EUR	(52.11%)	(51.04%)	0.08%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc	LU0855692520	GBP	3.14%	3.73%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Dist	LU0832436512	EUR	5.60%	6.21%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Monthly Hedged to GBP - Acc	LU1040688639	GBP	9.55%	10.41%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class S - Dist	LU2181361846	EUR	5.60%	6.21%	1.05%
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	Class Acc	LU0959210781	EUR	16.13%	15.84%	0.22%
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	Class Dist	LU0959210278	EUR	16.13%	15.84%	0.22%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	LU1220245556	USD	6.13%	6.44%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	LU1233598447	USD	5.12%	5.21%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Dist	LU2090062352	USD	5.13%	5.21%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class S - Dist	LU2181362653	USD	1.50%	1.49%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	LU1287022708	EUR	1.24%	2.72%	0.04%

Tracking errors and Performance (Unaudited information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		Tracking error
				Share	Index	
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc	LU1287023003	EUR	6.96%	7.14%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Dist	LU2090062865	EUR	6.96%	7.14%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc	LU1287023185	EUR	8.67%	8.86%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Dist	LU2090062949	EUR	8.67%	8.86%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc	LU1287023268	EUR	10.19%	10.37%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Dist	LU2090062782	EUR	10.19%	10.37%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	LU1287023342	EUR	5.99%	6.14%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	LU1327051279	USD	(30.83%)	(30.62%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	LU1390062245	EUR	1.08%	1.58%	0.12%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1390062831	USD	4.63%	5.00%	0.09%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Monthly Hedged to EUR - Dist	LU2418815473	EUR	2.62%	3.06%	0.07%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Monthly Hedged to GBP - Dist	LU2418815390	GBP	4.12%	4.57%	0.08%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y	Class UCITS ETF Acc	LU1407887089	USD	4.22%	4.29%	0.03%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y	Class UCITS ETF Dist	LU1407887162	USD	4.21%	4.29%	0.03%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y	Class UCITS ETF EUR Hedged Dist	LU1407887329	EUR	1.98%	2.16%	0.06%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y	Class UCITS ETF HKD Hedged Acc	LU2338178218	HKD	2.81%	3.14%	0.16%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y	Class UCITS ETF MXN Hedged Acc	LU2093217771	MXN	11.05%	11.59%	0.26%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 1-3Y	Class UCITS ETF GBP Hedged Dist	LU1407887675	GBP	2.93%	3.03%	0.10%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y	Class UCITS ETF Dist	LU1407888996	USD	4.43%	4.48%	0.05%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y	Class UCITS ETF GBP Hedged Dist	LU1407889457	GBP	3.55%	3.63%	0.06%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 3-7Y	Class UCITS ETF Acc	LU1407888723	USD	2.46%	2.47%	0.01%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y	Class UCITS ETF Acc	LU1407890547	USD	3.45%	3.50%	0.05%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y	Class UCITS ETF Dist	LU1407890620	USD	3.44%	3.50%	0.05%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y	Class UCITS ETF EUR Hedged Dist	LU1407890976	EUR	0.25%	0.43%	0.08%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y	Class UCITS ETF HKD Hedged Acc	LU2338178648	HKD	2.19%	2.37%	0.30%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 10+Y	Class UCITS ETF GBP Hedged Dist	LU1407891271	GBP	1.70%	1.82%	0.08%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	LU1407891602	GBP	10.20%	10.39%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF	Class Dist	LU1407892592	GBP	3.64%	3.69%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF	Class Dist	LU1407893301	GBP	0.85%	0.93%	0.13%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y	Class UCITS ETF Acc	LU1407887915	USD	1.21%	1.19%	0.02%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y	Class UCITS ETF Dist	LU1407888053	USD	3.57%	3.58%	0.04%

Tracking errors and Performance (Unaudited information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		Tracking error
				Share	Index	
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y	Class UCITS ETF EUR Hedged Acc	LU1407888137	EUR	(0.11%)	(0.05%)	0.06%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y	Class UCITS ETF HKD Hedged Acc	LU2338178481	HKD	2.38%	2.44%	0.14%
MULTI UNITS LUXEMBOURG - Amundi US Treasury Bond 7-10Y	Class UCITS ETF GBP Hedged Dist	LU1407888483	GBP	2.45%	2.50%	0.10%
MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF	Class Dist	LU1439943090	GBP	4.07%	4.13%	0.08%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Acc	LU1452600197	USD	3.76%	3.84%	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Dist	LU1452600270	USD	3.75%	3.84%	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	LU1452600437	EUR	1.29%	1.43%	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Monthly Hedged to GBP - Dist	LU1452600601	GBP	2.79%	2.92%	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	LU1563454310	EUR	6.67%	6.93%	0.06%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Dist	LU1563454401	EUR	6.75%	6.93%	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Monthly Hedged to EUR - Acc	LU1563454823	EUR	6.86%	7.19%	0.06%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Monthly Hedged to CHF - Acc	LU1563455713	CHF	4.54%	4.86%	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Monthly Hedged to GBP - Dist	LU1563455630	GBP	8.31%	8.74%	0.06%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF	Class Acc	LU1605710802	EUR	28.04%	27.09%	0.47%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	LU1646361276	EUR	19.22%	18.78%	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Dist	LU1646360971	EUR	19.21%	18.78%	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc	LU1650487413	EUR	3.31%	3.48%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Dist	LU1650487926	EUR	3.31%	3.48%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc	LU1650488494	EUR	5.22%	5.39%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Dist	LU1650488817	EUR	5.22%	5.39%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Acc	LU1650489385	EUR	10.64%	10.82%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Dist	LU1650489898	EUR	10.64%	10.82%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc	LU1650490474	EUR	6.97%	7.12%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Dist	LU1650490805	EUR	7.02%	7.12%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	Class Acc	LU1650491282	EUR	5.84%	5.97%	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	Class Dist	LU1650491795	EUR	5.84%	5.97%	0.17%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	LU1650492173	GBP	7.60%	7.93%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Dist	LU1650492256	GBP	7.60%	7.93%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Monthly Hedged to EUR - Acc	LU1650492330	EUR	5.51%	6.26%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Monthly Hedged to USD - Acc	LU1650492504	USD	8.18%	8.80%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	LU1781541179	USD	23.84%	23.79%	0.15%

Tracking errors and Performance (Unaudited information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		Tracking error
				Share	Index	
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	Class Acc	LU1781541252	JPY	28.44%	28.56%	0.05%
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	Class Dist	LU2090063673	JPY	28.43%	28.56%	0.05%
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	Class Daily Hedged EUR - Dist	LU2133056387	EUR	31.60%	32.65%	0.25%
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	Class Daily Hedged to GBP - Acc	LU1781541682	GBP	33.58%	34.54%	0.38%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	LU1781541849	USD	7.63%	7.76%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	Class Dist	LU1781541096	GBP	7.49%	7.73%	0.36%
MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF	Class Dist	LU1781540957	USD	26.44%	26.24%	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	Class Acc	LU1792117779	USD	26.18%	26.39%	0.06%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	Class Dist	LU1799934499	USD	26.13%	26.39%	0.06%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	Class Monthly Hedged to EUR - Acc	LU1799934903	EUR	23.16%	23.72%	0.12%
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	LU1829220216	EUR	17.91%	18.06%	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (USD)	LU1829220133	USD	22.04%	22.20%	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc	LU1829221024	EUR	49.53%	49.46%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Dist	LU2197908721	USD	54.76%	54.70%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Daily Hedged to EUR - Acc	LU1954152853	EUR	50.33%	50.82%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	LU1829219390	EUR	30.84%	29.52%	0.57%
MULTI UNITS LUXEMBOURG - Amundi EUR Corporate Bond Climate Net Zero Ambition PAB	UCITS ETF Acc	LU1829219127	EUR	7.56%	8.14%	0.18%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF	Class Acc	LU1829218822	EUR	7.35%	7.60%	0.06%
MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture	Class Acc	LU1829218749	EUR	(15.84%)	(15.59%)	0.18%
MULTI UNITS LUXEMBOURG - Amundi Bloomberg Equal-weight Commodity ex-Agriculture	Class Daily Hedged to EUR - Acc	LU1900069219	EUR	(15.27%)	(14.84%)	0.36%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	LU1829219556	EUR	2.97%	3.08%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	LU1829219713	EUR	4.57%	4.71%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	LU1841731745	USD	(11.23%)	(11.20%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1879532940	USD	3.89%	4.32%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	Class UCITS ETF Acc	LU1900068914	EUR	(15.91%)	(15.31%)	0.10%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	Class UCITS ETF Dist	LU1900067940	EUR	(9.68%)	(9.40%)	0.28%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	LU1900068161	EUR	1.92%	2.39%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc	LU1900068328	EUR	2.96%	3.73%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	LU1900065811	EUR	3.13%	3.70%	0.02%
MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors ESG Screened	Class UCITS ETF Acc	LU1900066033	EUR	72.01%	73.21%	0.07%
MULTI UNITS LUXEMBOURG - Amundi MSCI Semiconductors ESG Screened	Class UCITS ETF Dist	LU2090063327	EUR	72.02%	73.21%	0.07%

Tracking errors and Performance (Unaudited information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		Tracking error
				Share	Index	
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	LU1900066207	EUR	27.52%	28.20%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	LU1900066462	EUR	41.69%	42.22%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Dist	LU2090063160	EUR	41.68%	42.22%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	LU1900066975	EUR	17.40%	18.05%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	LU1900067601	EUR	(8.00%)	(8.87%)	0.13%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Dist	LU1910939849	USD	6.11%	6.11%	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	LU1910940268	EUR	3.22%	3.46%	0.23%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Monthly Hedged to GBP - Dist	LU1910940425	GBP	4.78%	4.96%	0.24%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	LU1940199711	EUR	16.87%	16.71%	0.09%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Monthly Hedged to EUR - Acc	LU1940199984	EUR	15.30%	15.35%	0.11%
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Acc	LU1981859819	EUR	6.15%	6.30%	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Monthly Hedged to EUR - Acc	LU1981860072	EUR	6.39%	6.62%	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Monthly Hedged to CHF - Acc	LU1981860668	CHF	4.12%	4.37%	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Monthly Hedged to CHF - Dist	LU1981860742	CHF	4.12%	4.37%	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Monthly Hedged to GBP - Dist	LU1981860585	GBP	7.94%	8.14%	0.14%
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Monthly Hedged to USD - Acc	LU1981860239	USD	8.66%	8.97%	0.12%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	LU2009202107	USD	19.55%	20.03%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	Class Dist	LU2099288503	USD	4.97%	5.14%	0.06%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	LU2099289147	EUR	3.87%	3.99%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc	LU2018762653	USD	0.10%	0.57%	0.00%
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Monthly Hedged to GBP - Dist	LU2018762901	GBP	(0.09%)	0.27%	0.35%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	LU2056738490	EUR	16.24%	16.16%	0.10%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	Class Acc	LU2195226068	EUR	22.48%	22.19%	0.16%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	Class Acc	LU2198884491	EUR	19.15%	19.16%	0.10%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	Class S - Acc	LU2266995971	EUR	19.28%	19.16%	0.10%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF	Class Acc	LU2356220926	EUR	8.52%	8.70%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF	Class Acc	LU2370241684	EUR	6.59%	6.85%	0.12%
MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF	Class Acc	LU2573967036	USD	7.71%	7.70%	0.01%
MULTI UNITS LUXEMBOURG - Amundi MSCI Emerging Markets II UCITS ETF	Class Dist	LU2573966905	USD	7.71%	7.70%	0.01%
MULTI UNITS LUXEMBOURG - Amundi MSCI Europe Climate Action	Class Dist	LU2608817958	EUR	4.77%	4.94%	0.17%

MULTI UNITS LUXEMBOURG

Annual report including the audited financial statements