

LYXOR Index Fund

Société d'Investissement à Capital Variable

R.C.S. Luxembourg B 117.500

Unaudited semi-annual report
as at April 30, 2018

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

Table of contents

Organisation and Administration	1
Information to the Shareholders	2
Statement of Net Assets	3
Statistical information	13
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) (Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))	
Schedule of Investments	24
Classification of Investments	
<i>Economic classification</i>	38
<i>Geographical classification</i>	38
Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) (Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))	
Schedule of Investments	39
Classification of Investments	
<i>Economic classification</i>	47
<i>Geographical classification</i>	47
Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) (Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR))	
Schedule of Investments	48
Classification of Investments	
<i>Economic classification</i>	50
<i>Geographical classification</i>	50
Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF	
Schedule of Investments	51
Classification of Investments	
<i>Economic classification</i>	56
<i>Geographical classification</i>	56
Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF	
Schedule of Investments	57
Classification of Investments	
<i>Economic classification</i>	60
<i>Geographical classification</i>	60
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	
Schedule of Investments	61
Classification of Investments	
<i>Economic classification</i>	65
<i>Geographical classification</i>	65

Table of contents (continued)

Lyxor Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	
Schedule of Investments	66
Classification of Investments	
<i>Economic classification</i>	67
<i>Geographical classification</i>	67
Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	
Schedule of Investments	68
Classification of Investments	
<i>Economic classification</i>	69
<i>Geographical classification</i>	69
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	
Schedule of Investments	70
Classification of Investments	
<i>Economic classification</i>	74
<i>Geographical classification</i>	74
Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF	
Schedule of Investments	75
Classification of Investments	
<i>Economic classification</i>	77
<i>Geographical classification</i>	77
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	
Schedule of Investments	78
Classification of Investments	
<i>Economic classification</i>	81
<i>Geographical classification</i>	81
Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF	
Schedule of Investments	82
Classification of Investments	
<i>Economic classification</i>	84
<i>Geographical classification</i>	84
Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	
Schedule of Investments	85
<i>Geographical classification</i>	86
<i>Economic classification</i>	86
Classification of Investments	
Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF	
Schedule of Investments	87
Classification of Investments	
<i>Economic classification</i>	88
<i>Geographical classification</i>	88

Table of contents (continued)

Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	
Schedule of Investments	89
Classification of Investments	
<i>Economic classification</i>	93
<i>Geographical classification</i>	93
Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF	
Schedule of Investments	94
Classification of Investments	
<i>Economic classification</i>	95
<i>Geographical classification</i>	95
Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF	
Schedule of Investments	96
Classification of Investments	
<i>Economic classification</i>	97
<i>Geographical classification</i>	97
Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF	
Schedule of Investments	98
Classification of Investments	
<i>Economic classification</i>	100
<i>Geographical classification</i>	100
Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF	
Schedule of Investments	101
Classification of Investments	
<i>Economic classification</i>	104
<i>Geographical classification</i>	104
Lyxor Index Fund - Lyxor Smart Cash	
Schedule of Investments	105
Classification of Investments	
<i>Economic classification</i>	108
<i>Geographical classification</i>	108
Lyxor Index Fund - Lyxor Alpha Plus Fund	
Schedule of Investments	109
Classification of Investments	
<i>Economic classification</i>	110
<i>Geographical classification</i>	110
Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF	
Schedule of Investments	111
Classification of Investments	
<i>Economic classification</i>	116
<i>Geographical classification</i>	116

Table of contents (continued)

Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF	
Schedule of Investments	117
Classification of Investments	
<i>Economic classification</i>	121
<i>Geographical classification</i>	121
Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF	
Schedule of Investments	122
Classification of Investments	
<i>Economic classification</i>	124
<i>Geographical classification</i>	124
Lyxor Index Fund - Crystal Europe Equity	
Schedule of Investments	125
Classification of Investments	
<i>Economic classification</i>	126
<i>Geographical classification</i>	126
Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF	
Schedule of Investments	127
Classification of Investments	
<i>Economic classification</i>	128
<i>Geographical classification</i>	128
Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF	
Schedule of Investments	129
Classification of Investments	
<i>Economic classification</i>	131
<i>Geographical classification</i>	131
Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF (Launched on February 6, 2018)	
Schedule of Investments	132
Classification of Investments	
<i>Economic classification</i>	133
<i>Geographical classification</i>	133
Notes to the financial statements	134
SFT Regulation	157
Efficient Portfolio Management Techniques	165

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

Lyxor Index Fund-Lyxor Alpha Plus Fund
Lyxor Index Fund-Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF
Lyxor Index Fund-Lyxor Italia Bond PIR (DR) UCITS ETF

Shares of the above mentioned Sub-Fund is not allowed to be distributed in Germany.

Organisation and Administration

Registered Office

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

Board of Directors of the Company

Chairman:

Frédéric GENET
FRG Consulting
22, Montée de la Pétrusse, L-2327 Luxembourg

Directors:

Arnaud LLINAS
Lyxor International Asset Management SAS
17, cours Valmy, F-92800 Puteaux

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

François MILLET
Lyxor International Asset Management SAS
Tour Société Générale
17, cours Valmy, F-92800 Puteaux

Management Company

Lyxor International Asset Management SAS
Tours Société Générale
17, cours Valmy, F-92800 Puteaux

Investment Manager

Lyxor Asset Management SAS
17, cours Valmy, F-92800 Puteaux

Depository and Paying Agent

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

Administrative, Corporate and Domiciliary Agent

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

Sponsor

Société Générale
29, boulevard Haussmann, F-75009 Paris

Registrar Agent

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

Cabinet de révision agréé

Deloitte Audit, Société à responsabilité limitée
560, rue de Neudorf, L-2220 Luxembourg

Legal Advisor

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

Information to the Shareholders

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

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

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

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

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

The Company has been established for an undetermined period.

Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) ¹ EUR	Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) ² EUR	Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) ³ EUR
ASSETS				
Securities portfolio at cost		1 220 089 197	337 026 371	104 860 731
Net unrealised profit/ (loss)		32 705 170	19 714 301	4 858 918
Securities portfolio at market value	2	1 252 794 367	356 740 672	109 719 649
Cash at bank	2	4 881 234	205 826	663 430
Receivable for securities sold		155 300	4 127	-
Receivable on swaps		-	-	-
Receivable on spot exchange		4 170 441	-	-
Dividends receivable, net		4 049 984	902 499	203 362
Interest receivable on bonds		-	-	-
Swaps at market value	2, 9	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2, 7	76 683	-	-
Unrealised appreciation on financial futures contracts	2, 6	-	9 590	25 000
Formation expenses, net	2.10	-	-	-
Other assets		171 754	86 350	43 124
		1 266 299 763	357 949 064	110 654 565
LIABILITIES				
Bank Overdraft		153 751	139 923	-
Payable for securities purchased		8 667 931	-	4 078
Payable on swaps		-	-	-
Payable on spot exchange		4 170 650	-	-
Management fees payable	3	78 724	23 404	12 412
Performance fees payable		-	-	-
Depositary fees payable	4	-	-	-
<i>Taxe d'abonnement</i> payable	5	732	446	69
Administration fees payable	4	-	-	-
Registrar Agent fees payable	4	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 9	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2, 7	1 903	8 075	-
Unrealised depreciation on financial futures contracts	2, 6	-	-	-
Other liabilities		24 421	926	78
		13 098 112	172 774	16 637
TOTAL NET ASSETS		1 253 201 651	357 776 290	110 637 928

¹ Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR).

² Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR).

³ Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR).

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF USD	Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF USD	Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF USD
ASSETS				
Securities portfolio at cost		277 945 673	258 444 317	343 154 382
Net unrealised profit/ (loss)		7 676 774	4 526 855	(1 382 302)
Securities portfolio at market value	2	285 622 447	262 971 172	341 772 080
Cash at bank	2	2	10	2 140 214
Receivable for securities sold		10 610 363	7 975 767	9 160 209
Receivable on swaps		8 433 303	2 499 246	472 075
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 292 816	824 194	2 336 858
Swaps at market value	2, 9	298 693 117	274 756 598	358 129 811
Unrealised appreciation on forward foreign exchange contracts	2, 7	-	-	-
Unrealised appreciation on financial futures contracts	2, 6	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		604 652 048	549 026 987	714 011 247
LIABILITIES				
Bank Overdraft		4	-	-
Payable for securities purchased		11 857 183	9 968 913	8 560 351
Payable on swaps		7 186 482	506 100	3 212 393
Payable on spot exchange		-	-	-
Management fees payable	3	36 751	82 472	37 378
Performance fees payable		-	-	-
Depositary fees payable	4	-	-	-
<i>Taxe d'abonnement</i> payable	5	-	-	-
Administration fees payable	4	-	-	-
Registrar Agent fees payable	4	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 9	286 915 263	263 795 366	344 108 706
Unrealised depreciation on forward foreign exchange contracts	2, 7	-	-	-
Unrealised depreciation on financial futures contracts	2, 6	-	-	-
Other liabilities		-	-	-
		305 995 683	274 352 851	355 918 828
TOTAL NET ASSETS		298 656 365	274 674 136	358 092 419

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		32 497 044	38 823 950	39 623 593
Net unrealised profit/ (loss)		(158 334)	108 437	1 626 793
Securities portfolio at market value	2	32 338 710	38 932 387	41 250 386
Cash at bank	2	-	-	106 991
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	93 419
Interest receivable on bonds		177 124	454 886	-
Swaps at market value	2, 9	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2, 7	-	-	-
Unrealised appreciation on financial futures contracts	2, 6	-	-	1 760
Formation expenses, net	2.10	-	-	-
Other assets		1 317	277	-
		32 517 151	39 387 550	41 452 556
LIABILITIES				
Bank Overdraft		694	200 263	-
Payable for securities purchased		-	688	12 872
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	6 700	6 281	14 009
Performance fees payable		-	-	-
Depositary fees payable	4	-	-	-
<i>Taxe d'abonnement</i> payable	5	-	-	-
Administration fees payable	4	-	-	-
Registrar Agent fees payable	4	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 9	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2, 7	-	-	-
Unrealised depreciation on financial futures contracts	2, 6	-	-	-
Other liabilities		-	-	248
		7 394	207 232	27 129
TOTAL NET ASSETS		32 509 757	39 180 318	41 425 427

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF EUR	Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF USD
ASSETS				
Securities portfolio at cost		315 701 517	226 409 359	111 195 828
Net unrealised profit/ (loss)		5 750 573	7 222 443	(448 873)
Securities portfolio at market value	2	321 452 090	233 631 802	110 746 955
Cash at bank	2	-	56 403	4
Receivable for securities sold		6 379 242	230	1 968 804
Receivable on swaps		19 275 997	-	-
Receivable on spot exchange		-	230	-
Dividends receivable, net		34 140	543 220	-
Interest receivable on bonds		-	-	548 122
Swaps at market value	2, 9	325 026 464	-	116 355 555
Unrealised appreciation on forward foreign exchange contracts	2, 7	-	-	-
Unrealised appreciation on financial futures contracts	2, 6	-	2 490	-
Formation expenses, net	2.10	-	-	-
Other assets		-	127 951	-
		672 167 933	234 362 326	229 619 440
LIABILITIES				
Bank Overdraft		34 145	210 095	-
Payable for securities purchased		25 571 158	25 434	1 258 847
Payable on swaps		84 080	-	709 958
Payable on spot exchange		-	-	-
Management fees payable	3	118 634	82 979	35 607
Performance fees payable		-	-	-
Depositary fees payable	4	-	-	-
<i>Taxe d'abonnement</i> payable	5	-	-	-
Administration fees payable	4	-	-	-
Registrar Agent fees payable	4	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 9	321 452 090	-	111 295 077
Unrealised depreciation on forward foreign exchange contracts	2, 7	-	-	-
Unrealised depreciation on financial futures contracts	2, 6	-	-	-
Other liabilities		-	3 847	-
		347 260 107	322 355	113 299 489
TOTAL NET ASSETS		324 907 826	234 039 971	116 319 951

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF EUR	Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF JPY	Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		120 422 328	8 062 673 711	64 263 143
Net unrealised profit/ (loss)		719 429	278 990 595	(2 961 795)
Securities portfolio at market value	2	121 141 757	8 341 664 306	61 301 348
Cash at bank	2	-	-	83 574
Receivable for securities sold		537 817	542 390 767	-
Receivable on swaps		17 190	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	78 787
Interest receivable on bonds		418 117	-	-
Swaps at market value	2, 9	123 765 036	8 518 273 237	-
Unrealised appreciation on forward foreign exchange contracts	2, 7	-	-	1 809
Unrealised appreciation on financial futures contracts	2, 6	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		245 879 917	17 402 328 310	61 465 518
LIABILITIES				
Bank Overdraft		-	3	111 166
Payable for securities purchased		445 379	542 390 767	18 838
Payable on swaps		109 627	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	29 375	2 937 060	10 758
Performance fees payable		-	-	-
Depositary fees payable	4	-	-	-
<i>Taxe d'abonnement</i> payable	5	-	-	-
Administration fees payable	4	-	-	-
Registrar Agent fees payable	4	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 9	121 559 874	8 341 664 306	-
Unrealised depreciation on forward foreign exchange contracts	2, 7	-	-	12 615
Unrealised depreciation on financial futures contracts	2, 6	-	-	-
Other liabilities		-	-	327
		122 144 255	8 886 992 136	153 704
TOTAL NET ASSETS		123 735 662	8 515 336 174	61 311 814

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF EUR	Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF USD	Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF EUR
ASSETS				
Securities portfolio at cost		84 327 217	26 591 517	199 959 668
Net unrealised profit/ (loss)		703 963	882 432	4 039 251
Securities portfolio at market value	2	85 031 180	27 473 949	203 998 919
Cash at bank	2	-	17	-
Receivable for securities sold		428 780	893 223	1 232 740
Receivable on swaps		43 549	43 534	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2, 9	36 065	-	213 187 364
Unrealised appreciation on forward foreign exchange contracts	2, 7	-	-	-
Unrealised appreciation on financial futures contracts	2, 6	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		85 539 574	28 410 723	418 419 023
LIABILITIES				
Bank Overdraft		136 300	5 050	2
Payable for securities purchased		163 841	896 473	-
Payable on swaps		308 431	40 133	1 232 740
Payable on spot exchange		-	-	-
Management fees payable	3	29 021	9 574	73 595
Performance fees payable		-	-	-
Depositary fees payable	4	-	-	-
<i>Taxe d'abonnement</i> payable	5	-	-	-
Administration fees payable	4	-	-	-
Registrar Agent fees payable	4	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 9	-	84 665	203 998 919
Unrealised depreciation on forward foreign exchange contracts	2, 7	-	-	-
Unrealised depreciation on financial futures contracts	2, 6	-	-	-
Other liabilities		-	-	-
		637 593	1 035 895	205 305 256
TOTAL NET ASSETS		84 901 981	27 374 828	213 113 767

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF GBP	Lyxor Index Fund - Lyxor Smart Cash EUR	Lyxor Index Fund - Lyxor Alpha Plus Fund EUR
ASSETS				
Securities portfolio at cost		10 210 696	783 300 160	94 320 718
Net unrealised profit/ (loss)		(297 317)	24 656 357	3 995 257
Securities portfolio at market value	2	9 913 379	807 956 517	98 315 975
Cash at bank	2	18 372	1	5 032 724
Receivable for securities sold		-	11 924 395	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		44 849	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2, 9	-	792 816 660	-
Unrealised appreciation on forward foreign exchange contracts	2, 7	-	-	-
Unrealised appreciation on financial futures contracts	2, 6	-	-	-
Formation expenses, net	2.10	-	-	4 759
Other assets		59	-	-
		9 976 659	1 612 697 573	103 353 458
LIABILITIES				
Bank Overdraft		57 901	130 348	-
Payable for securities purchased		-	-	-
Payable on swaps		-	11 924 395	-
Payable on spot exchange		-	-	-
Management fees payable	3	1 600	-	55 486
Performance fees payable		-	-	99 665
Depositary fees payable	4	-	-	13 626
<i>Taxe d'abonnement</i> payable	5	-	1 036	414
Administration fees payable	4	-	44 195	33 499
Registrar Agent fees payable	4	-	-	597
Professional fees payable		-	-	6 879
Interest and bank charges payable		-	-	2 081
Swaps at market value	2, 9	-	807 956 517	-
Unrealised depreciation on forward foreign exchange contracts	2, 7	-	-	-
Unrealised depreciation on financial futures contracts	2, 6	-	-	-
Other liabilities		-	-	4 968
		59 501	820 056 491	217 215
TOTAL NET ASSETS		9 917 158	792 641 082	103 136 243

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF EUR	Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF EUR	Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF USD
ASSETS				
Securities portfolio at cost		355 671 456	186 130 889	18 593 238
Net unrealised profit/ (loss)		(52 106)	498 168	(77 599)
Securities portfolio at market value	2	355 619 350	186 629 057	18 515 639
Cash at bank	2	-	-	11
Receivable for securities sold		10 673 606	18 485 459	334 172
Receivable on swaps		1 674 644	3 526 848	30 518
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 193 055	586 299	138 129
Swaps at market value	2, 9	363 988 532	190 986 503	19 431 935
Unrealised appreciation on forward foreign exchange contracts	2, 7	-	-	-
Unrealised appreciation on financial futures contracts	2, 6	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		733 149 187	400 214 166	38 450 404
LIABILITIES				
Bank Overdraft		232	-	-
Payable for securities purchased		11 744 106	22 012 307	257 592
Payable on swaps		604 144	-	107 098
Payable on spot exchange		-	-	-
Management fees payable	3	120 710	19 163	3 385
Performance fees payable		-	-	-
Depositary fees payable	4	-	-	-
<i>Taxe d'abonnement</i> payable	5	-	-	-
Administration fees payable	4	-	-	-
Registrar Agent fees payable	4	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 9	356 812 181	187 215 355	18 653 769
Unrealised depreciation on forward foreign exchange contracts	2, 7	-	-	-
Unrealised depreciation on financial futures contracts	2, 6	-	-	-
Other liabilities		-	-	-
		369 281 373	209 246 825	19 021 844
TOTAL NET ASSETS		363 867 814	190 967 341	19 428 560

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Crystal Europe Equity EUR	Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF USD	Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF EUR
ASSETS				
Securities portfolio at cost		26 138 058	57 466 622	48 701 900
Net unrealised profit/ (loss)		1 020 922	479 436	1 246 700
Securities portfolio at market value	2	27 158 980	57 946 058	49 948 600
Cash at bank	2	-	-	-
Receivable for securities sold		-	4 677 540	49 438
Receivable on swaps		-	-	60 437
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2, 9	27 919 116	60 284 636	51 027 265
Unrealised appreciation on forward foreign exchange contracts	2, 7	-	-	-
Unrealised appreciation on financial futures contracts	2, 6	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		1 621	-	-
		55 079 717	122 908 234	101 085 740
LIABILITIES				
Bank Overdraft		-	-	-
Payable for securities purchased		-	4 116 054	109 876
Payable on swaps		-	561 486	-
Payable on spot exchange		-	-	-
Management fees payable	3	139 663	26 080	21 518
Performance fees payable		-	-	-
Depositary fees payable	4	-	-	-
<i>Taxe d'abonnement</i> payable	5	946	-	-
Administration fees payable	4	10 342	-	-
Registrar Agent fees payable	4	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 9	27 158 980	57 946 058	49 948 600
Unrealised depreciation on forward foreign exchange contracts	2, 7	-	-	-
Unrealised depreciation on financial futures contracts	2, 6	-	-	-
Other liabilities		-	-	-
		27 309 931	62 649 678	50 079 994
TOTAL NET ASSETS		27 769 786	60 258 556	51 005 746

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF ⁴	Combined
	Notes	EUR	USD
ASSETS			
Securities portfolio at cost		9 872 643	6 350 190 736
Net unrealised profit/ (loss)		(34 803)	142 133 125
Securities portfolio at market value	2	9 837 840	6 492 323 861
Cash at bank	2	167 247	15 743 581
Receivable for securities sold		-	100 848 105
Receivable on swaps		-	41 198 783
Receivable on spot exchange		-	5 039 005
Dividends receivable, net		-	7 180 286
Interest receivable on bonds		67 734	8 640 534
Swaps at market value	2, 9	-	3 729 395 598
Unrealised appreciation on forward foreign exchange contracts	2, 7	-	94 457
Unrealised appreciation on financial futures contracts	2, 6	-	46 926
Formation expenses, net	2.10	-	5 813
Other assets		-	522 500
		10 072 821	10 401 039 449
LIABILITIES			
Bank Overdraft		89 181	1 518 869
Payable for securities purchased		-	124 980 991
Payable on swaps		-	29 556 710
Payable on spot exchange		-	5 038 979
Management fees payable	3	3 828	1 281 330
Performance fees payable		-	121 736
Depositary fees payable	4	-	16 643
<i>Taxe d'abonnement</i> payable	5	414	4 907
Administration fees payable	4	-	106 809
Registrar Agent fees payable	4	-	729
Professional fees payable		-	8 402
Interest and bank charges payable		-	2 542
Swaps at market value	2, 9	-	3 667 639 026
Unrealised depreciation on forward foreign exchange contracts	2, 7	-	24 670
Unrealised depreciation on financial futures contracts	2, 6	45 015	54 387
Other liabilities		-	42 061
		138 438	3 830 398 791
TOTAL NET ASSETS		9 934 383	6 570 640 658

⁴ Launched on February 6, 2018.

Statistical information

Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) ¹

	Currency	30/04/18	31/10/17	31/10/16
Class SE				
Number of shares		48 159.413	48 159.413	48 159.413
Net asset value per share	EUR	1 824.0758	1 844.5760	1 537.1263
Class SE-W				
Number of shares		1.000	1.000	1.000
Net asset value per share	EUR	1 797.5000	1 817.3500	1 513.8100
Class UCITS ETF Acc*				
Number of shares		7 619 588.000	2 646 549.000	116 955.000
Net asset value per share	EUR	149.6041	151.2780	126.1426
Class UCITS ETF Monthly Hedged to EUR - Dist*				
Number of shares		245 009.000	216 618.000	-
Net asset value per share	EUR	103.7992	105.0031	-
Total Net Assets	EUR	1 253 201 651	511 945 611	88 781 622

¹ Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR).

* This share class has been renamed, see more details in Note 1

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

Statistical information (continued)

Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) ²

	Currency	30/04/18	31/10/17	31/10/16
Class IE				
Number of shares		12 947.897	12 947.897	12 947.897
Net asset value per share	EUR	1 508.0635	1 517.8392	1 204.6060
Class OE				
Number of shares		1.000	1.000	1.000
Net asset value per share	EUR	1 501.6700	1 510.6900	1 197.6800
Class SE				
Number of shares		22 352.970	24 323.326	26 662.635
Net asset value per share	EUR	1 519.8400	1 529.2692	1 212.8043
Class UCITS ETF Acc*				
Number of shares		1 612 033.000	691 722.000	80 152.000
Net asset value per share	EUR	174.4350	175.5088	139.2770
Class UCITS ETF Dist*				
Number of shares		55 874.000	50 499.000	27 921.000
Net asset value per share	EUR	148.7700	150.2855	122.8695
Class UCITS ETF Monthly Hedged to GBP - Acc*				
Number of shares		106 901.000	99 299.000	9 650.000
Net asset value per share	GBP	121.1847	121.5430	95.7928
Total Net Assets	EUR	357 776 290	199 601 718	63 558 406

Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) ³

	Currency	30/04/18	31/10/17	31/10/16
Class IE				
Number of shares		-	9.000	9.000
Net asset value per share	EUR	-	1 242.6989	1 002.5411
Class SE				
Number of shares		6 264.509	6 264.509	53 872.890
Net asset value per share	EUR	1 316.1542	1 349.2937	1 087.6924
Class UCITS ETF Acc*				
Number of shares		633 129.000	622 779.000	348 163.000
Net asset value per share	EUR	161.7251	165.7891	133.7192
Total Net Assets	EUR	110 637 928	111 713 827	105 162 237

² Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR).

³ Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR).

* This share class has been renamed, see more details in Note 1

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

Statistical information (continued)

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

	Currency	30/04/18	31/10/17	31/10/16
Class Dist*				
Number of shares		1 698 000.000	1 718 000.000	1 592 000.000
Net asset value per share	USD	99.3095	104.3552	105.4601
Class Monthly Hedged to EUR - Dist*				
Number of shares		1 165 000.000	1 335 000.000	1 554 000.000
Net asset value per share	EUR	92.3792	98.2991	101.4218
Total Net Assets	USD	298 656 365	332 157 890	340 664 299

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

	Currency	30/04/18	31/10/17	31/10/16
Class Dist*				
Number of shares		1 344 000.000	1 519 000.000	501 000.000
Net asset value per share	USD	109.0741	109.6238	105.0479
Class Monthly Hedged to EUR - Dist*				
Number of shares		1 058 000.000	1 153 000.000	1 000.000
Net asset value per share	EUR	100.1963	102.0221	99.0821
Total Net Assets	USD	274 674 136	303 553 354	52 737 651

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

	Currency	30/04/18	31/10/17	31/10/16
Class Dist*				
Number of shares		2 174 100.000	1 271 100.000	-
Net asset value per share	USD	101.4263	101.1187	-
Class Monthly Hedged to CHF - Dist*				
Number of shares		216 500.000	1 500.000	-
Net asset value per share	CHF	99.5392	100.1786	-
Class Monthly Hedged to EUR - Dist*				
Number of shares		854 000.000	81 000.000	-
Net asset value per share	EUR	100.0218	100.4084	-
Class Monthly Hedged to GBP - Dist*				
Number of shares		91 000.000	1 000.000	-
Net asset value per share	GBP	100.6038	100.4835	-
Total Net Assets	USD	358 092 419	138 290 896	-

* This share class has been renamed, see more details in Note 1
The accompanying notes form an integral part of these financial statements.

Statistical information (continued)

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

	Currency	30/04/18	31/10/17	31/10/16
Class Acc*				
Number of shares		294 000.000	224 000.000	-
Net asset value per share	EUR	110.5774	110.4283	-
Total Net Assets	EUR	32 509 757	24 735 947	-

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

	Currency	30/04/18	31/10/17	31/10/16
Class Acc*				
Number of shares		279 000.000	340 000.000	-
Net asset value per share	EUR	140.4312	137.9420	-
Total Net Assets	EUR	39 180 318	46 900 293	-

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

	Currency	30/04/18	31/10/17	31/10/16
Class Dist*				
Number of shares		324 595.000	337 424.000	-
Net asset value per share	EUR	127.6218	129.4009	-
Total Net Assets	EUR	41 425 427	43 662 980	-

Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF

	Currency	30/04/18	31/10/17	31/10/16
Class Dist*				
Number of shares		1 063 129.000	1 125 408.000	-
Net asset value per share	EUR	305.6146	298.8955	-
Total Net Assets	EUR	324 907 826	336 379 467	-

* This share class has been renamed, see more details in Note 1
The accompanying notes form an integral part of these financial statements.

Statistical information (continued)

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

	Currency	30/04/18	31/10/17	31/10/16
Class Dist*				
Number of shares		1 896 363.000	2 228 699.000	-
Net asset value per share	EUR	123.4151	124.9224	-
Total Net Assets	EUR	234 039 971	278 414 635	-

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

	Currency	30/04/18	31/10/17	31/10/16
Class Dist*				
Number of shares		592 500.000	348 500.000	-
Net asset value per share	USD	102.8225	101.4287	-
Class Monthly Hedged to EUR - Dist*				
Number of shares		456 000.000	126 000.000	-
Net asset value per share	EUR	100.5511	100.4777	-
Total Net Assets	USD	116 319 951	50 096 409	-

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

	Currency	30/04/18	31/10/17	31/10/16
Class Dist*				
Number of shares		1 195 000.000	1 230 000.000	-
Net asset value per share	EUR	103.5444	102.9197	-
Total Net Assets	EUR	123 735 662	126 591 235	-

Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF

	Currency	30/04/18	31/10/17	31/10/16
Class Dist*				
Number of shares		760 427.000	779 900.000	-
Net asset value per share	JPY	11 198	11 049	-
Total Net Assets	JPY	8 515 336 174	8 616 869 846	-

* This share class has been renamed, see more details in Note 1
The accompanying notes form an integral part of these financial statements.

Statistical information (continued)

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

	Currency	30/04/18	31/10/17	31/10/16
Class Acc*				
Number of shares		5 931 920.000	1 000 000.000	-
Net asset value per share	USD	10.1288	9.9450	-
Class Monthly Hedged to EUR - Acc*				
Number of shares		100 000.000	-	-
Net asset value per share	EUR	10.1653	-	-
Total Net Assets	USD	61 311 814	9 945 083	-

Lyxor Index Fund - Lyxor J.P. Morgan Europe Low Beta Factor Index UCITS ETF ⁴

	Currency	30/04/18	31/10/17	31/10/16
Class C-EUR				
Number of shares		-	19 000.000	141 000.000
Net asset value per share	EUR	-	107.7058	92.8918
Total Net Assets	EUR	-	2 046 411	13 097 757

Lyxor Index Fund - Lyxor J.P. Morgan Europe Low Size Factor Index UCITS ETF ⁴

	Currency	30/04/18	31/10/17	31/10/16
Class C-EUR				
Number of shares		-	38 000.000	119 000.000
Net asset value per share	EUR	-	99.4721	87.7207
Total Net Assets	EUR	-	3 779 942	10 438 765

Lyxor Index Fund - Lyxor J.P. Morgan Europe Momentum Factor Index UCITS ETF ⁴

	Currency	30/04/18	31/10/17	31/10/16
Class C-EUR				
Number of shares		-	30 000.000	131 000.000
Net asset value per share	EUR	-	113.8712	93.0039
Total Net Assets	EUR	-	3 416 137	12 183 520

⁴ Liquidated on November 30, 2017.

* This share class has been renamed, see more details in Note 1

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

Statistical information (continued)

Lyxor Index Fund - Lyxor J.P. Morgan Europe Value Factor Index UCITS ETF ⁴

	Currency	30/04/18	31/10/17	31/10/16
Class C-EUR				
Number of shares		-	20 299.000	121 000.000
Net asset value per share	EUR	-	99.6103	78.1060
Total Net Assets	EUR	-	2 021 991	9 450 832

Lyxor Index Fund - Lyxor J.P. Morgan Europe Quality Factor Index UCITS ETF ⁴

	Currency	30/04/18	31/10/17	31/10/16
Class C-EUR				
Number of shares		-	56 000.000	205 000.000
Net asset value per share	EUR	-	101.9907	88.6791
Total Net Assets	EUR	-	5 711 485	18 179 220

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

	Currency	30/04/18	31/10/17	31/10/16
Class Acc*				
Number of shares		712 000.000	712 000.000	624 000.000
Net asset value per share	EUR	119.2443	118.3965	99.6705
Total Net Assets	EUR	84 901 981	84 298 318	62 194 404

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

	Currency	30/04/18	31/10/17	31/10/16
Class Acc*				
Number of shares		212 000.000	212 000.000	212 000.000
Net asset value per share	USD	129.1265	124.1681	103.6425
Total Net Assets	USD	27 374 828	26 323 647	21 972 217

⁴ Liquidated on November 30, 2017.

* This share class has been renamed, see more details in Note 1
The accompanying notes form an integral part of these financial statements.

Statistical information (continued)

Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

	Currency	30/04/18	31/10/17	31/10/16
Class Acc*				
Number of shares		1 850 084.000	3 722 927.000	371 165.000
Net asset value per share	USD	139.1742	131.0866	103.2593
Total Net Assets	EUR	213 113 767	418 924 328	34 962 816

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

	Currency	30/04/18	31/10/17	31/10/16
Class Dist*				
Number of shares		103 440.000	101 520.000	-
Net asset value per share	GBP	95.8735	96.7641	-
Total Net Assets	GBP	9 917 158	9 823 493	-

Lyxor Index Fund - Lyxor Smart Cash

	Currency	30/04/18	31/10/17	31/10/16
Class IE				
Number of shares		21 377.143	25 750.799	12 706.000
Net asset value per share	EUR	994.6907	996.2302	999.0817
Class IG				
Number of shares		1 000.000	1 000.000	1 000.000
Net asset value per share	GBP	1 017.0235	1 013.9053	1 009.9249
Class IU				
Number of shares		9 855.287	31 659.486	4 292.505
Net asset value per share	USD	1 029.7159	1 020.9144	1 008.7729
Class UCITS ETF C-EUR				
Number of shares		541 249.000	786 769.000	296 808.000
Net asset value per share	EUR	994.6907	996.2302	999.0817
Class UCITS ETF C-GBP				
Number of shares		70 116.000	45 264.000	4 998.000
Net asset value per share	GBP	1 017.0235	1 013.9053	1 009.9249

* This share class has been renamed, see more details in Note 1
The accompanying notes form an integral part of these financial statements.

Statistical information (continued)

Lyxor Index Fund - Lyxor Smart Cash

	Currency	30/04/18	31/10/17	31/10/16
Class UCITS ETF C-USD				
Number of shares		167 070.000	220 533.000	159 135.000
Net asset value per share	USD	1 029.7159	1 020.9144	1 008.7729
Total Net Assets	EUR	792 641 082	1 084 114 271	466 811 264

Lyxor Index Fund - Lyxor Alpha Plus Fund

	Currency	30/04/18	31/10/17	31/10/16
Class IE-D				
Number of shares		1 003 933.381	1 003 933.381	-
Net asset value per share	EUR	102.7322	103.6277	-
Total Net Assets	EUR	103 136 243	104 035 285	-

Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF

	Currency	30/04/18	31/10/17	31/10/16
Class Acc*				
Number of shares		8 212 000.000	6 802 000.000	-
Net asset value per share	EUR	44.3092	45.5500	-
Total Net Assets	EUR	363 867 814	309 831 352	-

Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF

	Currency	30/04/18	31/10/17	31/10/16
Class Acc*				
Number of shares		3 941 000.000	2 696 000.000	-
Net asset value per share	EUR	48.4565	48.3684	-
Total Net Assets	EUR	190 967 341	130 401 331	-

* This share class has been renamed, see more details in Note 1
The accompanying notes form an integral part of these financial statements.

Statistical information (continued)

Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF

	Currency	30/04/18	31/10/17	31/10/16
Class Acc*				
Number of shares		375 000.000	410 000.000	-
Net asset value per share	USD	51.8095	49.6814	-
Total Net Assets	USD	19 428 560	20 369 355	-

Lyxor Index Fund - Crystal Europe Equity

	Currency	30/04/18	31/10/17	31/10/16
Class IE				
Number of shares		27 953.758	24 387.000	-
Net asset value per share	EUR	989.8682	981.9278	-
Class OE				
Number of shares		100.000	-	-
Net asset value per share	EUR	992.4902	-	-
Total Net Assets	EUR	27 769 786	23 946 275	-

Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF

	Currency	30/04/18	31/10/17	31/10/16
Class Dist*				
Number of shares		589 900.000	579 900.000	-
Net asset value per share	USD	102.1504	104.0715	-
Total Net Assets	USD	60 258 556	60 351 082	-

Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF

	Currency	30/04/18	31/10/17	31/10/16
Class Dist*				
Number of shares		521 400.000	509 900.000	-
Net asset value per share	EUR	97.8245	98.9214	-
Total Net Assets	EUR	51 005 746	50 440 022	-

* This share class has been renamed, see more details in Note 1
The accompanying notes form an integral part of these financial statements.

Statistical information (continued)

Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF ⁵

	Currency	30/04/18	31/10/17	31/10/16
Class Acc*				
Number of shares		1 000 000.000	-	-
Net asset value per share	EUR	9.9343	-	-
Total Net Assets	EUR	9 934 383	-	-

⁵ Launched on February 6, 2018.

* This share class has been renamed, see more details in Note 1

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

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
14 491	AALBERTS INDUSTRIES NV	EUR	566 282	591 812	0.05
9 044	AAREAL BANK AG	EUR	333 454	375 145	0.03
310 109	ABB LTD	CHF	6 269 444	6 025 612	0.48
105 485	ABERTIS INFRAESTRUCTURAS SA	EUR	1 861 465	1 926 156	0.15
11 342	ABLYNX NV	EUR	497 200	507 895	0.04
71 158	ABN AMRO GROUP NV	EUR	1 744 867	1 830 895	0.15
31 363	ACCOR SA	EUR	1 300 953	1 469 984	0.12
3 344	ACKERMANS & VAN HAAREN NV	EUR	477 538	500 931	0.04
41 593	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	1 315 292	1 457 003	0.12
25 861	ADECCO GROUP AG - REG	CHF	1 605 108	1 425 755	0.11
27 556	ADIDAS AG - REG - REG	EUR	4 764 551	5 618 668	0.45
34 432	ADMIRAL GROUP PLC	GBP	725 616	782 296	0.06
271 051	AEGON NV	EUR	1 411 449	1 651 243	0.13
9 358	AENA SME SA	EUR	1 471 852	1 601 154	0.13
4 227	AEROPORTS DE PARIS	EUR	611 433	771 005	0.06
30 004	AGEAS	EUR	1 178 684	1 333 678	0.11
38 700	AGGREKO PLC	GBP	405 562	323 118	0.03
118 448	AIB GROUP PLC	EUR	606 681	585 370	0.05
42 707	AIR FRANCE-KLM	EUR	512 815	347 550	0.03
64 730	AIR LIQUIDE SA	EUR	6 447 391	6 994 077	0.56
86 137	AIRBUS SE	EUR	6 811 225	8 389 744	0.67
16 324	AKER BP ASA	NOK	353 787	445 583	0.04
38 170	AKZO NOBEL NV - CVA	EUR	2 878 157	2 858 933	0.23
44 612	ALFA LAVAL AB	SEK	873 150	919 417	0.07
66 521	ALLIANZ SE - REG	EUR	12 240 752	13 068 715	1.04
24 094	ALSTOM SA	EUR	803 235	908 585	0.07
86 387	ALTICE NV - A	EUR	1 069 904	685 740	0.05
34 567	ALTRAN TECHNOLOGIES	EUR	434 968	442 458	0.04
66 305	AMADEUS IT GROUP SA - A	EUR	3 620 039	4 024 714	0.32
22 758	AMBU A/S	DKK	400 510	438 632	0.04
17 908	AMER SPORTS OYJ - A	EUR	399 056	454 863	0.04
10 049	AMS AG	CHF	744 943	692 142	0.06
7 429	AMUNDI SA	EUR	502 045	523 596	0.04
10 764	ANDRITZ AG	EUR	503 102	479 644	0.04
143 027	ANGLO AMERICAN PLC	GBP	2 485 421	2 787 168	0.22
112 060	ANHEUSER-BUSCH INBEV SA/NV	EUR	10 441 774	9 269 603	0.74
58 602	ANTOFAGASTA PLC	GBP	626 141	649 619	0.05
1 047	AP MOLLER - MAERSK A/S - B	DKK	1 583 548	1 399 082	0.11
96 690	ARCELORMITTAL	EUR	2 447 093	2 716 506	0.22
10 720	ARKEMA SA	EUR	1 064 977	1 163 120	0.09
85 597	AROUNDTOWN SA	EUR	536 055	566 652	0.05
14 046	ARYZTA AG	CHF	362 227	246 852	0.02
75 432	ASHTREAD GROUP PLC	GBP	1 536 096	1 748 213	0.14
7 096	ASM INTERNATIONAL NV	EUR	384 000	352 671	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
65 193	ASML HOLDING NV	EUR	9 294 047	10 267 898	0.82
22 211	ASR NEDERLAND NV	EUR	758 391	869 783	0.07
148 676	ASSA ABLOY AB	SEK	2 535 800	2 592 585	0.21
205 214	ASSICURAZIONI GENERALI SPA	EUR	3 175 794	3 435 282	0.27
54 415	ASSOCIATED BRITISH FOODS PLC	GBP	1 757 074	1 677 362	0.13
191 350	ASTRAZENECA PLC	GBP	10 152 634	11 131 544	0.89
70 560	ATLANTIA SPA	EUR	1 825 365	1 940 400	0.15
96 691	ATLAS COPCO AB - A	SEK	3 243 060	3 149 729	0.25
14 020	ATOS SE	EUR	1 664 546	1 568 838	0.13
5 723	AURUBIS AG	EUR	415 038	424 189	0.03
144 865	AUTO TRADER GROUP PLC	GBP	582 786	582 961	0.05
24 358	AVEVA GROUP	GBP	598 866	598 121	0.05
606 372	AVIVA PLC	GBP	3 403 247	3 656 758	0.29
314 669	AXA SA	EUR	7 620 094	7 463 949	0.60
7 013	AXEL SPRINGER SE	EUR	417 728	475 832	0.04
16 756	AZIMUT HOLDING SPA	EUR	289 223	292 057	0.02
236 688	A2A SPA	EUR	337 523	394 677	0.03
38 197	BABCOCK INTERNATIONAL GROUP PLC	GBP	333 005	320 398	0.03
481 486	BAE SYSTEMS PLC	GBP	3 074 091	3 353 716	0.27
104 218	BALFOUR BEATTY PLC	GBP	319 391	349 532	0.03
7 374	BALOISE HOLDING AG - REG	CHF	941 625	972 267	0.08
1 007 505	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	7 295 060	6 780 509	0.54
228 941	BANCO BPM SPA	EUR	727 049	690 601	0.06
1 361 082	BANCO COMERCIAL PORTUGUES SA	EUR	421 689	378 517	0.03
850 223	BANCO DE SABADELL SA	EUR	1 504 739	1 382 888	0.11
40 319	BANCO ESPIRITO SANTO SA	EUR	46 344	-	0.00
2 438 142	BANCO SANTANDER SA	EUR	13 795 632	13 100 136	1.05
140 268	BANK OF IRELAND GROUP PLC	EUR	986 327	1 044 997	0.08
181 652	BANKIA SA	EUR	738 652	662 485	0.05
97 544	BANKINTER SA	EUR	781 684	846 682	0.07
2 424 377	BARCLAYS PLC	GBP	5 466 128	5 727 908	0.46
152 993	BARRATT DEVELOPMENTS PLC	GBP	1 012 441	973 211	0.08
344	BARRY CALLEBAUT AG - REG	CHF	467 990	513 965	0.04
138 780	BASF SE - REG	EUR	12 005 509	11 979 490	0.96
124 950	BAYER AG	EUR	12 877 930	12 405 036	0.99
48 573	BAYERISCHE MOTOREN WERKE AG	EUR	4 041 700	4 491 545	0.36
8 371	BB BIOTECH AG	CHF	459 354	469 974	0.04
135 546	BBA AVIATION PLC	GBP	481 169	494 159	0.04
5 739	BE SEMICONDUCTOR INDUSTRIES NV	EUR	396 336	329 132	0.03
79 445	BEAZLEY PLC	GBP	447 191	535 701	0.04
14 850	BEIERSDORF AG	EUR	1 343 694	1 394 712	0.11
18 555	BELLWAY PLC	GBP	664 060	701 418	0.06
21 177	BERKELEY GROUP HOLDINGS	GBP	868 008	983 045	0.08
319 130	BHP BILLITON PLC	GBP	5 251 974	5 617 154	0.45

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
26 540	BILLERUDKORSNAS AB	SEK	358 137	324 362	0.03
6 438	BIOMERIEUX	EUR	436 752	422 333	0.03
113 523	B&M EUROPEAN VALUE RETAIL SA	GBP	501 719	524 520	0.04
174 095	BNP PARIBAS SA	EUR	11 059 865	11 138 598	0.89
38 617	BOLIDEN AB	SEK	1 059 179	1 114 284	0.09
136 547	BOLLORE SA	EUR	567 067	562 301	0.04
11 110	BOLSAS Y MERCADOS ESPANOLAS SHMSF SA	EUR	321 344	323 079	0.03
12 687	BOSKALIS WESTMINSTER	EUR	379 604	311 720	0.02
43 665	BOUYGUES SA	EUR	1 734 530	1 844 846	0.15
3 010 260	BP PLC	GBP	16 300 813	18 462 378	1.47
65 547	BPER BANCA	EUR	301 604	314 101	0.03
14 796	BPOST SA	EUR	361 199	268 843	0.02
21 930	BRENNTAG AG	EUR	1 070 249	1 042 114	0.08
346 570	BRITISH AMERICAN TOBACCO PLC	GBP	18 075 239	15 799 514	1.26
143 830	BRITISH LAND CO PLC	GBP	998 135	1 102 500	0.09
39 943	BRITVIC PLC	GBP	333 462	327 167	0.03
1 324 521	BT GROUP PLC	GBP	3 924 667	3 766 550	0.30
51 720	BTG PLC	GBP	410 175	403 289	0.03
1 004	BUCHER INDUSTRIES AG - REG	CHF	345 925	307 063	0.02
48 036	BUNZL PLC	GBP	1 128 335	1 155 996	0.09
60 656	BURBERRY GROUP PLC	GBP	1 131 257	1 260 901	0.10
39 988	BUREAU VERITAS SA	EUR	842 544	865 740	0.07
16 960	BUWOG AG	EUR	434 577	492 518	0.04
542 270	CAIXABANK SA	EUR	2 175 423	2 190 229	0.17
25 458	CAPGEMINI SE	EUR	2 422 013	2 902 212	0.23
93 971	CAPITAL & COUNTIES PROPERTIES PLC	GBP	296 872	308 844	0.02
15 958	CARLSBERG A/S - B	DKK	1 521 588	1 480 879	0.12
27 533	CARNIVAL PLC	GBP	1 469 744	1 483 053	0.12
97 540	CARREFOUR SA	EUR	1 876 977	1 661 594	0.13
8 319	CASINO GUICHARD PERRACHON SA	EUR	415 897	357 384	0.03
40 983	CASTELLUM AB	SEK	541 030	550 928	0.04
23 105	CELLNEX TELECOM SAU	EUR	455 687	513 855	0.04
4 256	CEMBRA MONEY BANK AG	CHF	306 497	300 149	0.02
174 223	CENTAMIN PLC	GBP	286 895	311 325	0.02
852 547	CENTRICA PLC	GBP	1 702 118	1 494 776	0.12
24 566	CEZ AS	CZK	456 880	521 218	0.04
16	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	906 043	1 008 653	0.08
14 803	CHR HANSEN HOLDING A/S	DKK	1 029 083	1 115 011	0.09
1 356	CHRISTIAN DIOR SE	EUR	371 179	473 380	0.04
83 641	CIE DE SAINT-GOBAIN	EUR	3 861 666	3 637 965	0.29
78 873	CIE FINANCIERE RICHEMONT SA - REG	CHF	5 682 760	6 235 718	0.50
27 125	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	3 158 135	3 161 419	0.25
9 679	CIE PLASTIC OMNIUM SA	EUR	340 385	385 611	0.03
30 620	CLARIANT AG - REG	CHF	622 032	589 078	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
22 976	CLOSE BROTHERS GROUP PLC	GBP	382 305	402 316	0.03
150 681	CNH INDUSTRIAL NV	EUR	1 552 580	1 542 973	0.12
23 831	CNP ASSURANCES	EUR	461 118	506 170	0.04
372 753	COBHAM PLC	GBP	560 395	489 100	0.04
29 777	COCA-COLA HBC AG	GBP	808 258	829 628	0.07
3 123	COFINIMMO SA	EUR	332 369	343 530	0.03
17 547	COLOPLAST A/S	DKK	1 158 886	1 234 087	0.10
8 558	COLRUYT SA	EUR	384 408	399 487	0.03
150 229	COMMERZBANK AG	EUR	1 745 942	1 608 953	0.13
240 206	COMPASS GROUP PLC	GBP	4 136 980	4 271 789	0.34
16 319	CONTINENTAL AG	EUR	3 358 761	3 609 763	0.29
211 989	CONVATEC GROUP PLC	GBP	555 343	524 898	0.04
26 243	COVESTRO AG	EUR	2 072 189	1 982 921	0.16
186 466	CREDIT AGRICOLE SA	EUR	2 615 461	2 542 464	0.20
366 859	CREDIT SUISSE GROUP AG - REG	CHF	5 142 665	5 151 454	0.41
126 767	CRH PLC	EUR	3 664 743	3 740 894	0.30
20 417	CRODA INTERNATIONAL PLC	GBP	926 675	1 038 306	0.08
133 731	CYBG PLC	GBP	460 389	460 710	0.04
42 260	DAILY MAIL & GENERAL TRUST PLC - A NV	GBP	319 984	324 706	0.03
150 593	DAIMLER AG	EUR	10 052 443	9 863 842	0.79
96 175	DANONE	EUR	6 330 691	6 452 381	0.51
113 242	DANSKE BANK A/S	DKK	3 583 347	3 273 896	0.26
352	DASSAULT AVIATION SA	EUR	461 239	582 560	0.05
20 784	DASSAULT SYSTEMES SE	EUR	1 809 185	2 229 084	0.18
68 258	DAVIDE CAMPARI-MILANO SPA	EUR	407 933	424 565	0.03
13 966	DCC PLC	GBP	1 079 147	1 114 478	0.09
15 456	DECHRA PHARMACEUTICALS PLC	GBP	467 954	483 132	0.04
16 145	DELIVERY HERO AG	EUR	594 304	639 342	0.05
16 844	DERWENT LONDON PLC	GBP	543 348	612 544	0.05
284 492	DEUTSCHE BANK AG - REG	EUR	4 378 132	3 233 536	0.26
29 162	DEUTSCHE BOERSE AG	EUR	2 700 087	3 255 937	0.26
35 603	DEUTSCHE LUFTHANSA AG - REG	EUR	863 834	860 525	0.07
147 377	DEUTSCHE POST AG - REG	EUR	5 288 879	5 320 310	0.42
490 015	DEUTSCHE TELEKOM AG - REG	EUR	7 120 791	7 102 767	0.57
50 053	DEUTSCHE WOHNEN SE	EUR	1 714 343	1 959 074	0.16
372 732	DIAGEO PLC	GBP	10 255 640	11 000 948	0.88
207 760	DIRECT LINE INSURANCE GROUP PLC	GBP	850 967	886 509	0.07
79 944	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA	EUR	343 494	307 784	0.02
155 799	DIXONS CARPHONE PLC	GBP	365 078	360 547	0.03
4 779	DKSH HOLDING AG	CHF	333 293	318 853	0.03
142 792	DNB ASA	NOK	2 258 981	2 221 029	0.18
44 378	DOMETIC GROUP AB	SEK	365 805	353 528	0.03
460	DORMAKABA HOLDING AG - REG B - REG B	CHF	343 303	296 141	0.02
153 146	DS SMITH PLC	GBP	845 839	912 032	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
28 709	DSV A/S	DKK	1 718 174	1 889 260	0.15
3 722	DUERR AG	EUR	381 341	306 991	0.02
4 391	DUFYR AG - REG	CHF	548 749	517 096	0.04
30 009	EASYJET PLC	GBP	466 650	543 939	0.04
35 569	EDENRED	EUR	851 054	1 013 717	0.08
384 206	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 150 662	1 181 818	0.09
14 808	EIFFAGE SA	EUR	1 279 028	1 461 550	0.12
72 985	ELECTRICITE DE FRANCE SA	EUR	815 131	850 275	0.07
66 840	ELECTROCOMPONENTS PLC	GBP	472 978	464 040	0.04
35 440	ELECTROLUX AB	SEK	979 955	776 018	0.06
55 291	ELEKTAAB - B	SEK	439 056	520 601	0.04
16 188	ELIOR GROUP SA	EUR	343 468	274 063	0.02
28 897	ELIS SA	EUR	634 309	572 739	0.05
22 745	ELISA OYJ	EUR	766 347	835 196	0.07
1 276	EMS-CHEMIE HOLDING AG	CHF	690 833	656 110	0.05
34 269	ENAGAS SA	EUR	789 545	827 254	0.07
47 833	ENDESA SA	EUR	898 082	926 525	0.07
1 173 784	ENEL SPA	EUR	5 827 538	6 183 494	0.49
279 287	ENGIE SA	EUR	4 077 307	4 063 626	0.32
383 834	ENI SPA	EUR	5 421 632	6 218 111	0.50
332 582	E.ON SE	EUR	3 247 896	3 017 184	0.24
45 654	ERSTE GROUP BANK AG	EUR	1 642 742	1 853 552	0.15
33 109	ESSILOR INTERNATIONAL CIE GENERALE D'OPTIQUE SA	EUR	3 448 993	3 742 972	0.30
95 745	ESSITY AB	SEK	2 183 330	2 021 266	0.16
6 467	EURAZEO SA	EUR	472 092	470 798	0.04
1 652	EUROFINS SCIENTIFIC SE	EUR	792 162	739 766	0.06
8 053	EURONEXT NV	EUR	406 514	478 348	0.04
20 885	EUTELSAT COMMUNICATIONS SA	EUR	448 389	374 677	0.03
22 595	EVONIK INDUSTRIES AG	EUR	681 287	666 101	0.05
17 119	EXOR NV	EUR	901 837	1 053 503	0.08
138 801	EXPERIAN PLC	GBP	2 374 827	2 637 725	0.21
42 028	FABEGE AB	SEK	358 592	403 042	0.03
14 704	FASTIGHETS AB BALDER - B	SEK	315 990	315 148	0.03
11 133	FAURECIA SA	EUR	650 613	754 817	0.06
37 593	FERGUSON PLC	GBP	2 070 648	2 391 347	0.19
18 980	FERRARI NV	EUR	1 707 568	1 936 909	0.15
73 634	FERROVIAL SA	EUR	1 295 527	1 305 899	0.10
164 801	FIAT CHRYSLER AUTOMOBILES NV	EUR	2 355 108	3 060 355	0.24
59 339	FINECOBANK BANCA FINECO SPA	EUR	476 001	587 693	0.05
2 858	FLUGHAFEN ZURICH AG	CHF	535 759	497 023	0.04
5 229	FONCIERE DES REGIONS	EUR	447 476	484 467	0.04
66 095	FORTUM OYJ	EUR	1 124 951	1 263 075	0.10
5 625	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	450 910	452 250	0.04
19 350	FREENET AG	EUR	548 821	509 292	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
32 295	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	2 604 633	2 721 823	0.22
61 964	FRESENIUS SE & CO KGAA	EUR	4 002 881	3 924 800	0.31
27 847	FRESNILLO PLC	GBP	423 820	404 753	0.03
10 501	FUCHS PETROLUB SE - PFD	EUR	477 144	467 715	0.04
6 674	GALAPAGOS NV	EUR	528 657	499 349	0.04
74 151	GALP ENERGIA SGPS SA	EUR	1 107 305	1 180 113	0.09
24 128	GAM HOLDING AG	CHF	332 900	321 155	0.03
53 647	GAS NATURAL SDG SA	EUR	1 000 674	1 121 759	0.09
25 040	GEA GROUP AG	EUR	943 122	811 546	0.06
5 597	GEBERIT AG - REG	CHF	2 021 864	1 986 946	0.16
7 636	GECINA SA	EUR	1 044 579	1 096 530	0.09
11 739	GEMALTO NV	EUR	508 483	585 541	0.05
9 245	GENMAB A/S	DKK	1 441 660	1 553 542	0.12
620	GEORG FISCHER AG - REG	CHF	633 267	641 746	0.05
4 744	GERRESHEIMER AG	EUR	312 425	320 694	0.03
33 470	GETINGE AB - B	SEK	403 631	258 742	0.02
70 215	GETLINK - REG	EUR	727 530	820 813	0.07
1 202	GIVAUDAN SA - REG	CHF	2 130 742	2 230 039	0.18
28 527	GJENSIDIGE FORSIKRING ASA	NOK	420 683	374 898	0.03
30 632	GLANBIA PLC	EUR	476 028	428 848	0.03
749 147	GLAXOSMITHKLINE PLC	GBP	11 690 820	12 480 658	1.00
1 831 259	GLENCORE PLC	GBP	7 130 515	7 321 278	0.58
20 434	GN STORE NORD A/S	DKK	549 286	596 245	0.05
38 465	GREAT PORTLAND ESTATES PLC	GBP	273 479	305 808	0.02
3 843	GRENKE AG	EUR	334 709	376 038	0.03
44 563	GRIFOLS SA	EUR	1 030 868	1 040 546	0.08
12 190	GROUPE BRUXELLES LAMBERT SA	EUR	1 077 313	1 157 562	0.09
87 144	GVC HOLDINGS PLC	GBP	872 786	886 640	0.07
234 443	G4S PLC	GBP	708 439	691 944	0.06
9 323	H LUNDBECK A/S	DKK	427 464	449 223	0.04
57 294	HALMA PLC	GBP	745 693	798 798	0.06
120 006	HAMMERSON PLC	GBP	704 413	751 064	0.06
9 071	HANNOVER RUECK SE - REG	EUR	939 112	1 057 679	0.08
39 805	HARGREAVES LANSDOWN PLC	GBP	686 809	812 027	0.06
205 515	HAYS PLC	GBP	421 058	420 073	0.03
22 329	HEIDELBERGCEMENT AG	EUR	1 860 168	1 814 455	0.14
15 293	HEINEKEN HOLDING NV	EUR	1 194 137	1 287 671	0.10
32 568	HEINEKEN NV	EUR	2 678 652	2 843 186	0.23
6 658	HELLA GMBH & CO KGAA	EUR	359 728	341 223	0.03
990	HELVETIA HOLDING AG - REG	CHF	462 002	488 771	0.04
26 920	HENKEL AG & CO KGAA - PFD	EUR	2 959 844	2 837 368	0.23
131 337	HENNES & MAURITZ AB - B	SEK	2 609 558	1 862 770	0.15
4 398	HERMES INTERNATIONAL	EUR	1 906 886	2 356 448	0.19
40 016	HEXAGON AB - B	SEK	1 659 874	1 924 420	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
38 240	HEXPOL AB	SEK	315 179	329 429	0.03
44 496	HISCOX LTD	GBP	670 637	755 296	0.06
2 748	HOCHTIEF AG	EUR	394 675	416 597	0.03
43 772	HOMESERVE PLC	GBP	372 588	369 258	0.03
94 919	HOWDEN JOINERY GROUP PLC	GBP	482 622	515 822	0.04
3 070 481	HSBC HOLDINGS PLC	GBP	25 215 540	25 391 323	2.02
9 560	HUGO BOSS AG	EUR	691 163	743 768	0.06
14 469	HUHTAMAKI OYJ	EUR	496 082	489 631	0.04
62 134	HUSQVARNA AB - B	SEK	500 981	496 684	0.04
890 038	IBERDROLA SA	EUR	5 590 857	5 710 484	0.46
11 605	ICA GRUPPEN AB	SEK	359 615	299 374	0.02
4 759	ICADE	EUR	365 890	391 904	0.03
55 587	IG GROUP HOLDINGS PLC	GBP	445 087	525 960	0.04
4 221	ILIAD SA	EUR	846 608	700 475	0.06
7 947	IMCD NV	EUR	399 381	405 694	0.03
4 924	IMERYS SA	EUR	372 461	372 254	0.03
43 258	IMI PLC	GBP	592 942	538 506	0.04
144 102	IMPERIAL BRANDS PLC	GBP	4 864 140	4 278 541	0.34
62 708	INCHCAPE PLC	GBP	541 255	519 350	0.04
109 040	INDIVIOR PLC	GBP	459 362	563 224	0.04
167 930	INDUSTRIA DE DISENO TEXTIL SA	EUR	4 829 381	4 329 235	0.35
26 202	INDUSTRIVARDEN AB - A	SEK	555 617	478 486	0.04
171 698	INFINEON TECHNOLOGIES AG - REG	EUR	3 539 136	3 653 733	0.29
124 506	INFORMA PLC	GBP	968 469	1 048 905	0.08
587 135	ING GROEP NV	EUR	8 597 701	8 205 799	0.65
8 914	INGENICO GROUP SA	EUR	739 749	645 374	0.05
69 151	INMARSAT PLC	GBP	449 234	296 485	0.02
41 978	INMOBILIARIA COLONIAL SOCIMI SA	EUR	384 941	404 668	0.03
19 483	INNOGY SE	EUR	709 271	711 714	0.06
29 857	INTERCONTINENTAL HOTELS GROUP PLC	GBP	1 379 480	1 561 945	0.12
44 428	INTERMEDIATE CAPITAL GROUP PLC	GBP	471 083	550 032	0.04
155 479	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	GBP	1 034 991	1 116 996	0.09
24 386	INTERTEK GROUP PLC	GBP	1 324 291	1 362 469	0.11
2 198 681	INTESA SANPAOLO SPA	EUR	6 246 318	6 941 236	0.55
11 072	INTRUM JUSTITIA AB	SEK	306 064	244 431	0.02
119 919	INTU PROPERTIES PLC	GBP	310 313	266 988	0.02
95 179	INVESTEC PLC	GBP	591 740	626 497	0.05
68 327	INVESTOR AB - B	SEK	2 588 865	2 478 032	0.20
5 510	IPSEN SA	EUR	575 051	741 095	0.06
25 173	ISS A/S	DKK	801 820	729 794	0.06
73 918	ITALGAS SPA	EUR	351 701	396 644	0.03
608 232	ITV PLC	GBP	1 095 596	1 051 509	0.08
104 178	IWG PLC	GBP	295 701	294 292	0.02
258 106	J SAINSBURY PLC	GBP	718 834	909 197	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
11 559	JCDECAUX SA	EUR	364 997	342 378	0.03
36 950	JERONIMO MARTINS SGPS SA	EUR	587 832	537 253	0.04
102 399	JOHN WOOD GROUP PLC	GBP	787 494	663 749	0.05
29 243	JOHNSON MATTHEY PLC	GBP	1 027 973	1 098 113	0.09
33 817	JULIUS BAER GROUP LTD	CHF	1 586 478	1 674 946	0.13
70 593	JUPITER FUND MANAGEMENT PLC	GBP	429 491	366 565	0.03
86 878	JUST EAT PLC	GBP	719 501	766 373	0.06
10 744	JYSKE BANK A/S - REG	DKK	506 970	534 853	0.04
39 600	KBC GROUP NV	EUR	2 706 185	2 867 040	0.23
11 280	KERING SA	EUR	3 911 997	5 409 888	0.43
22 987	KERRY GROUP PLC	EUR	1 842 612	1 942 402	0.15
10 317	KESKO OYJ - B	EUR	451 162	502 438	0.04
34 521	KINDRED GROUP PLC	SEK	373 226	370 758	0.03
326 487	KINGFISHER PLC	GBP	1 167 745	1 130 720	0.09
22 962	KINGSPAN GROUP PLC	EUR	760 847	861 075	0.07
35 149	KINNEVIK AB	SEK	946 077	1 055 144	0.08
10 124	KION GROUP AG	EUR	702 847	701 593	0.06
31 435	KLEPIERRE SA	EUR	1 073 587	1 066 275	0.09
11 386	KOMERCNI BANKAAS	CZK	416 499	407 829	0.03
61 211	KONE OYJ - B	EUR	2 628 735	2 525 566	0.20
10 129	KONECRANES OYJ	EUR	380 498	344 183	0.03
178 914	KONINKLIJKE AHOLD DELHAIZE NV	EUR	3 023 652	3 579 175	0.29
27 413	KONINKLIJKE DSM NV	EUR	1 977 378	2 352 584	0.19
477 361	KONINKLIJKE KPN NV	EUR	1 335 803	1 230 159	0.10
142 170	KONINKLIJKE PHILIPS NV	EUR	4 526 294	5 005 806	0.40
10 015	KONINKLIJKE VOPAK NV	EUR	369 395	409 614	0.03
28 920	K+S AG	EUR	656 419	705 937	0.06
8 468	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	1 195 914	1 097 396	0.09
72 170	LAFARGEHOLCIM LTD - REG	CHF	3 473 564	3 340 438	0.27
15 768	LAGARDERE SCA	EUR	423 688	373 386	0.03
106 209	LAND SECURITIES GROUP PLC	GBP	1 143 291	1 196 728	0.10
12 443	LANXESS	EUR	806 740	765 991	0.06
9 548	LEG IMMOBILIEN AG	EUR	800 915	912 216	0.07
900 328	LEGAL & GENERAL GROUP PLC	GBP	2 568 891	2 771 187	0.22
40 196	LEGRAND SA	EUR	2 385 597	2 592 642	0.21
60 975	LEONARDO SPA	EUR	699 106	585 970	0.05
25 819	LINDE AG	EUR	4 932 806	4 751 987	0.38
10 889 668	LLOYDS BANKING GROUP PLC	GBP	8 273 116	8 026 971	0.64
24 676	LOGITECH INTERNATIONAL SA - REG	CHF	716 932	760 880	0.06
47 504	LONDON STOCK EXCHANGE GROUP PLC	GBP	1 967 384	2 328 627	0.19
11 252	LONZA GROUP AG - REG	CHF	2 271 373	2 297 344	0.18
10 778	LOOMIS AB - B	SEK	345 640	326 710	0.03
36 944	L'OREAL SA	EUR	6 491 289	7 346 314	0.59
5 535	LUNDBERGFÖRETAGEN AB - B - B	SEK	350 097	311 772	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
27 721	LUNDIN PETROLEUM AB	SEK	541 381	635 602	0.05
27 520	LUXOTTICA GROUP SPA	EUR	1 308 766	1 424 435	0.11
40 799	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	9 327 752	11 803 151	0.94
247 035	MAN GROUP PLC	GBP	503 203	510 291	0.04
5 170	MAN SE	EUR	484 330	493 735	0.04
150 250	MAPFRE SA	EUR	420 251	433 321	0.03
63 006	MARINE HARVEST ASA	NOK	971 769	1 136 894	0.09
245 496	MARKS & SPENCER GROUP PLC	GBP	895 205	805 166	0.06
52 629	MEDICLINIC INTERNATIONAL PLC	GBP	394 958	402 577	0.03
95 138	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	881 324	957 564	0.08
117 317	MEGGITT PLC	GBP	638 661	631 789	0.05
666 293	MELROSE INDUSTRIES PLC	GBP	1 337 562	1 731 815	0.14
19 528	MERCK KGAA	EUR	1 686 337	1 586 064	0.13
108 270	MERLIN ENTERTAINMENTS PLC	GBP	484 251	453 964	0.04
55 174	MERLIN PROPERTIES SOCIMI SA	EUR	623 065	706 227	0.06
25 438	METRO AG	EUR	445 552	305 638	0.02
11 434	METRO BANK PLC	GBP	455 706	430 404	0.03
16 193	METSO OYJ	EUR	459 023	479 151	0.04
65 877	MICRO FOCUS INTERNATIONAL PLC	GBP	1 673 511	940 993	0.08
26 324	MONCLER SPA	EUR	638 630	985 571	0.08
55 489	MONDI PLC	GBP	1 161 218	1 281 586	0.10
81 017	MONEYSUPERMARKET.COM GROUP PLC	GBP	299 578	276 799	0.02
7 857	MTU AERO ENGINES AG	EUR	1 037 205	1 123 551	0.09
23 424	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	4 243 156	4 449 389	0.36
510 411	NATIONAL GRID PLC	GBP	5 030 427	4 903 949	0.39
137 522	NATIXIS SA	EUR	889 283	936 800	0.07
19 472	NESTE OYJ	EUR	868 005	1 361 093	0.11
470 241	NESTLE SA	CHF	32 080 517	30 265 583	2.41
47 267	NEX GROUP PLC	GBP	354 749	532 373	0.04
21 679	NEXT PLC	GBP	1 105 435	1 298 961	0.10
50 762	NIBE INDUSTRIER AB - B	SEK	397 636	430 575	0.03
12 741	NMC HEALTH PLC	GBP	425 132	518 239	0.04
51 487	NN GROUP NV	EUR	1 778 425	2 043 519	0.16
850 910	NOKIA OYJ	EUR	4 057 743	4 235 830	0.34
20 742	NOKIAN RENKAAT OYJ	EUR	747 767	689 672	0.06
478 429	NORDEA BANK AB	SEK	4 838 737	4 048 184	0.32
205 517	NORSK HYDRO ASA	NOK	1 196 120	1 062 938	0.08
371 953	NOVARTIS AG - REG	CHF	25 529 480	23 852 509	1.89
271 601	NOVO NORDISK A/S	DKK	10 809 341	10 637 224	0.85
34 103	NOVOZYMES A/S - B	DKK	1 442 313	1 334 267	0.11
29 247	OC OERLIKON CORP AG - REG	CHF	365 329	394 427	0.03
83 950	OCADO GROUP PLC	GBP	340 624	515 261	0.04
664 382	OLD MUTUAL PLC	GBP	1 549 974	1 905 592	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
21 560	OMV AG	EUR	1 031 564	1 110 340	0.09
309 687	ORANGE SA	EUR	4 387 112	4 680 919	0.37
507	ORASCOM CONSTRUCTION LTD	USD	6 407	3 735	0.00
15 735	ORION OYJ - B	EUR	520 621	396 207	0.03
124 629	ORKLA ASA	NOK	1 053 458	957 219	0.08
7 214	ORPEA	EUR	694 956	767 209	0.06
25 401	ORSTED A/S	DKK	1 161 133	1 387 917	0.11
14 580	OSRAM LICHT AG	EUR	955 756	696 487	0.06
48 550	OUTOKUMPU OYJ	EUR	372 014	261 199	0.02
13 079	PADDY POWER BETFAIR PLC	EUR	1 193 360	1 071 824	0.09
17 000	PANDORA A/S	DKK	1 389 425	1 568 448	0.13
5 728	PARGESA HOLDING SA - BR	CHF	399 446	446 104	0.04
3 321	PARTNERS GROUP HOLDING AG	CHF	1 801 014	2 017 229	0.16
118 153	PEARSON PLC	GBP	940 174	1 123 073	0.09
63 420	PENNON GROUP PLC	GBP	555 128	500 448	0.04
31 406	PERNOD RICARD SA	EUR	3 806 954	4 319 895	0.34
46 674	PERSIMMON PLC	GBP	1 301 154	1 444 595	0.12
84 833	PEUGEOT SA	EUR	1 531 744	1 732 290	0.14
15 339	PHILIPS LIGHTING NV	EUR	490 173	387 156	0.03
59 417	PHOENIX GROUP HOLDINGS	GBP	509 425	533 073	0.04
55 740	PIRELLI & C SPA	EUR	402 162	401 551	0.03
44 901	PLAYTECH PLC	GBP	437 394	414 920	0.03
46 130	POLYMETAL INTERNATIONAL PLC	GBP	446 270	383 575	0.03
23 137	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	1 393 507	1 638 100	0.13
70 533	POSTE ITALIANE SPA	EUR	448 587	571 741	0.05
35 206	PROSIEBENSAT.1 MEDIA SE	EUR	1 027 087	1 059 701	0.08
23 745	PROXIMUS SADP	EUR	665 372	603 835	0.05
390 927	PRUDENTIAL PLC	GBP	7 716 794	8 353 770	0.67
32 746	PRYSMIAN SPA	EUR	861 447	798 347	0.06
6 084	PSP SWISS PROPERTY AG - REG	CHF	465 447	472 304	0.04
32 278	PUBLICIS GROUPE SA	EUR	1 842 447	2 001 236	0.16
34 878	QIAGEN NV	EUR	906 163	951 821	0.08
20 477	RAIFFEISEN BANK INTERNATIONAL AG	EUR	588 461	573 356	0.05
14 224	RANDGOLD RESOURCES LTD	GBP	1 089 929	951 510	0.08
17 944	RANDSTAD NV	EUR	920 895	957 851	0.08
104 623	RECKITT BENCKISER GROUP PLC	GBP	7 659 198	6 800 734	0.54
15 398	RECORDATI SPA	EUR	529 714	456 551	0.04
65 405	RED ELECTRICA CORP SA	EUR	1 134 097	1 130 198	0.09
153 638	RELX NV	EUR	2 666 317	2 706 333	0.22
160 118	RELX PLC	GBP	2 823 007	2 837 476	0.23
3 379	REMY COINTREAU SA	EUR	384 569	385 544	0.03
31 274	RENAULT SA	EUR	2 548 457	2 809 656	0.22
277 617	RENTOKIL INITIAL PLC	GBP	900 398	971 596	0.08
192 753	REPSOL SA	EUR	2 846 031	3 055 135	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
45 835	REXEL SA	EUR	666 255	588 980	0.05
6 582	RHEINMETALL AG	EUR	622 413	715 134	0.06
14 023	RIGHTMOVE PLC	GBP	632 828	729 765	0.06
175 899	RIO TINTO PLC	GBP	7 281 142	7 912 648	0.63
106 156	ROCHE HOLDING AG	CHF	21 110 621	19 601 648	1.56
1 883 133	ROLLS-ROYCE HOLDINGS PLC	GBP	-	2 147	0.00
279 564	ROLLS-ROYCE HOLDINGS PLC	GBP	2 757 717	2 677 083	0.21
131 524	ROTORK PLC	GBP	385 472	493 290	0.04
533 546	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	1 667 519	1 643 458	0.13
694 618	ROYAL DUTCH SHELL PLC - A	EUR	17 888 418	20 150 867	1.60
151 098	ROYAL MAIL PLC	GBP	761 930	1 001 119	0.08
61 473	RPC GROUP PLC	GBP	607 644	554 182	0.04
154 552	RSA INSURANCE GROUP PLC	GBP	1 071 530	1 158 259	0.09
5 815	RTL GROUP SA	EUR	394 341	396 874	0.03
12 775	RUBIS SCA	EUR	688 127	823 988	0.07
77 607	RWE AG	EUR	1 634 587	1 542 439	0.12
89 155	RYANAIR HOLDINGS PLC	EUR	1 453 048	1 382 794	0.11
10 018	SAAB AB	SEK	393 451	340 943	0.03
54 191	SAFRAN SA	EUR	4 462 758	5 281 455	0.42
169 347	SAGE GROUP PLC	GBP	1 317 754	1 226 279	0.10
86 933	SAIPEM SPA	EUR	308 117	275 925	0.02
73 658	SAMPO OYJ - A	EUR	3 233 981	3 296 196	0.26
165 871	SANDVIK AB	SEK	2 367 142	2 355 397	0.19
172 859	SANOFI	EUR	12 814 618	11 372 394	0.91
163 535	SAP SE	EUR	14 334 533	15 113 904	1.21
5 164	SARTORIUS AG	EUR	437 754	659 959	0.05
26 412	SBM OFFSHORE NV	EUR	358 297	367 919	0.03
25 082	SCHAEFFLER AG	EUR	342 395	322 680	0.03
12 060	SCHIBSTED ASA	NOK	282 877	292 311	0.02
6 152	SCHINDLER HOLDING AG	CHF	1 107 999	1 057 524	0.08
84 474	SCHNEIDER ELECTRIC SE	EUR	5 821 901	6 359 203	0.51
17 086	SCHRODERS PLC	GBP	633 106	642 965	0.05
26 565	SCOR SE	EUR	911 054	893 912	0.07
14 675	SCOUT24 AG	EUR	512 614	630 145	0.05
3 709	SEB SA	EUR	551 116	589 360	0.05
48 109	SECURITAS AB - B	SEK	661 585	646 721	0.05
151 540	SEGRO PLC	GBP	911 425	1 116 338	0.09
57 940	SES SA	EUR	886 544	741 632	0.06
36 297	SEVERN TRENT PLC	GBP	838 494	802 738	0.06
807	SGS SA - REG	CHF	1 598 068	1 630 801	0.13
28 940	SHAFTESBURY PLC	GBP	319 279	333 542	0.03
138 617	SHIRE PLC	GBP	5 608 983	6 109 135	0.49
128 433	SIEMENS AG - REG	EUR	14 363 931	13 567 661	1.08
33 891	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	397 961	483 455	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
325	SIKA AG - BR	CHF	1 935 083	1 964 592	0.16
3 135	SILTRONIC AG	EUR	378 850	419 150	0.03
6 148	SIMCORP A/S	DKK	307 782	370 668	0.03
240 496	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	2 416 441	1 878 297	0.15
55 632	SKANSKA AB - B	SEK	996 333	902 162	0.07
56 434	SKF AB - B	SEK	1 003 528	951 229	0.08
158 078	SKY PLC	GBP	1 760 125	2 483 259	0.20
134 609	SMITH & NEPHEW PLC	GBP	1 945 071	2 142 204	0.17
59 797	SMITHS GROUP PLC	GBP	1 023 931	1 088 984	0.09
33 291	SMURFIT KAPPA GROUP PLC	EUR	886 004	1 177 170	0.09
339 315	SNAM SPA	EUR	1 363 670	1 352 170	0.11
3 937	SOCIETE BIC SA	EUR	361 210	332 480	0.03
122 075	SOCIETE GENERALE SA	EUR	5 519 099	5 548 919	0.44
13 763	SODEXO SA	EUR	1 367 132	1 129 942	0.09
7 773	SOFTWARE AG	EUR	321 464	317 605	0.03
11 085	SOLVAY SA	EUR	1 298 732	1 281 426	0.10
8 273	SONOVA HOLDING AG	CHF	1 124 610	1 135 761	0.09
2 492	SOPRA GROUPE	EUR	378 247	440 835	0.04
18 888	SPECTRIS PLC	GBP	529 071	579 215	0.05
18 229	SPIE SA	EUR	399 811	341 429	0.03
11 115	SPIRAX-SARCO ENGINEERING PLC	GBP	680 068	730 483	0.06
154 492	SSE PLC	GBP	2 338 901	2 432 210	0.19
70 097	SSP GROUP PLC	GBP	464 255	521 173	0.04
79 943	ST JAMES'S PLACE PLC	GBP	1 017 115	1 035 741	0.08
419 980	STANDARD CHARTERED PLC	GBP	3 800 819	3 672 192	0.29
450 131	STANDARD LIFE ABERDEEN PLC	GBP	2 057 686	1 874 520	0.15
165 701	STATOIL ASA	NOK	2 880 610	3 518 086	0.28
95 747	STMICROELECTRONICS NV	EUR	1 619 414	1 734 936	0.14
87 101	STORA ENSO OYJ - R	EUR	1 088 700	1 431 505	0.11
70 686	STOREBRAND ASA	NOK	484 198	501 718	0.04
1 689	STRAUMANN HOLDING AG - REG	CHF	911 090	956 730	0.08
38 929	SUBSEA 7 SA	NOK	499 503	453 280	0.04
58 190	SUEZ	EUR	835 491	695 952	0.06
4 787	SUNRISE COMMUNICATIONS GROUP AG	CHF	331 043	312 583	0.02
95 669	SVENSKA CELLULOSA AB SCA - B	SEK	736 742	881 406	0.07
227 510	SVENSKA HANDELSBANKEN AB	SEK	2 668 432	2 110 712	0.17
4 660	SWATCH GROUP AG	CHF	1 546 023	1 864 312	0.15
140 349	SWEDBANK AB - A	SEK	2 903 534	2 537 064	0.20
27 272	SWEDISH MATCH AB	SEK	846 139	1 017 222	0.08
24 732	SWEDISH ORPHAN BIOVITRUM AB	SEK	311 113	442 159	0.04
5 171	SWISS LIFE HOLDING AG - REG	CHF	1 395 474	1 506 704	0.12
10 800	SWISS PRIME SITE AG - REG	CHF	798 469	840 216	0.07
47 506	SWISS RE AG	CHF	3 619 510	3 759 808	0.30
3 839	SWISSCOM AG - REG	CHF	1 627 517	1 531 042	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 631	SYDBANK A/S	DKK	348 580	326 469	0.03
18 436	SYMRISE AG	EUR	1 200 277	1 237 056	0.10
70 753	TATE & LYLE PLC	GBP	526 460	463 460	0.04
495 019	TAYLOR WIMPEY PLC	GBP	1 052 159	1 082 078	0.09
122 692	TDC A/S	DKK	665 489	827 328	0.07
70 596	TECHNIPFMC PLC	EUR	1 743 904	1 922 329	0.15
1 747 222	TELECOM ITALIA SPA/MILANO	EUR	1 340 475	1 429 577	0.11
418 624	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	2 306 646	2 663 151	0.21
95 823	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	409 640	379 555	0.03
694 458	TELEFONICA SA	EUR	6 223 354	5 856 364	0.47
7 756	TELENET GROUP HOLDING NV	EUR	429 523	376 631	0.03
104 427	TELENOR ASA	NOK	1 823 127	1 918 289	0.15
8 271	TELEPERFORMANCE	EUR	951 019	1 099 216	0.09
52 581	TELE2 AB	SEK	536 179	567 461	0.05
407 269	TELIA CO AB	SEK	1 616 077	1 664 817	0.13
9 101	TEMENOS GROUP AG - REG	CHF	842 861	953 434	0.08
70 548	TENARIS SA	EUR	913 622	1 098 432	0.09
213 050	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	1 029 335	1 060 350	0.08
1 393 110	TESCO PLC	GBP	3 201 847	3 746 405	0.30
15 464	TGS NOPEC GEOPHYSICAL CO ASA	NOK	306 082	406 132	0.03
15 918	THALES SA	EUR	1 394 020	1 671 390	0.13
74 376	THYSSENKRUPP AG	EUR	1 735 518	1 606 522	0.13
383 196	TOTAL SA	EUR	17 609 668	20 052 646	1.60
83 728	TP ICAP PLC	GBP	466 215	449 756	0.04
38 091	TRAVIS PERKINS PLC	GBP	643 229	551 043	0.04
36 388	TRELLEBORG AB - B	SEK	726 673	707 212	0.06
18 262	TRYG A/S	DKK	350 418	359 085	0.03
68 349	TUI AG	GBP	1 059 855	1 282 128	0.10
209 644	TULLOW OIL PLC	GBP	547 425	544 185	0.04
9 580	UBISOFT ENTERTAINMENT SA	EUR	578 730	759 311	0.06
59 547	UBM PLC	GBP	505 335	657 108	0.05
582 307	UBS GROUP AG	CHF	8 423 619	8 164 616	0.65
19 103	UCB SA	EUR	1 161 756	1 198 904	0.10
38 659	UDG HEALTHCARE PLC	GBP	371 846	403 249	0.03
31 646	UMICORE SA	EUR	1 175 049	1 463 944	0.12
15 088	UNIBAIL-RODAMCO SE	EUR	3 086 750	3 001 003	0.24
319 348	UNICREDIT SPA	EUR	5 566 089	5 739 961	0.46
236 136	UNILEVER NV	EUR	10 880 376	11 204 653	0.89
186 124	UNILEVER PLC	GBP	8 417 170	8 651 626	0.69
140 152	UNIONE DI BANCHE ITALIANE SPA	EUR	572 113	599 150	0.05
26 465	UNIPER SE	EUR	603 510	679 357	0.05
18 889	UNITED INTERNET AG - REG	EUR	949 763	1 015 850	0.08
103 032	UNITED UTILITIES GROUP PLC	GBP	936 375	872 930	0.07
80 646	UPM-KYMMENE OYJ	EUR	1 963 723	2 393 573	0.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
36 211	VALEO SA	EUR	2 057 598	2 007 538	0.16
3 271	VAT GROUP AG	CHF	406 677	403 115	0.03
85 123	VEOLIA ENVIRONNEMENT SA	EUR	1 692 701	1 673 093	0.13
30 770	VESTAS WIND SYSTEMS A/S	DKK	1 885 315	1 652 785	0.13
12 997	VICTREX PLC	GBP	346 175	388 488	0.03
7 012	VIFOR PHARMA AG	CHF	726 223	921 899	0.07
83 973	VINCI SA	EUR	6 607 042	6 978 156	0.56
5 914	VISCOFAN SA	EUR	308 307	325 270	0.03
155 608	VIVENDI SA	EUR	3 193 077	3 406 259	0.27
4 030 358	VODAFONE GROUP PLC	GBP	9 637 790	9 722 113	0.78
16 854	VOESTALPINE AG	EUR	751 273	736 688	0.06
27 661	VOLKSWAGEN AG - PFD	EUR	4 141 949	4 753 266	0.38
234 003	VOLVO AB - B	SEK	3 568 428	3 305 162	0.26
67 925	VONOVIA SE	EUR	2 496 027	2 826 359	0.23
2 640	WACKER CHEMIE AG	EUR	434 278	394 680	0.03
68 666	WARTSILA OYJ ABP	EUR	1 245 026	1 211 955	0.10
33 950	WEIR GROUP PLC	GBP	747 775	826 689	0.07
4 182	WENDEL SA	EUR	557 388	523 586	0.04
16 639	WH SMITH PLC	GBP	368 527	370 072	0.03
27 717	WHITBREAD PLC	GBP	1 143 337	1 352 673	0.11
17 758	WIENERBERGER AG	EUR	344 328	371 142	0.03
16 434	WILLIAM DEMANT HOLDING A/S	DKK	386 297	532 025	0.04
134 069	WILLIAM HILL PLC	GBP	440 954	447 508	0.04
17 364	WIRECARD AG	EUR	1 377 769	1 963 868	0.16
355 959	WM MORRISON SUPERMARKETS PLC	GBP	922 431	986 476	0.08
43 866	WOLTERS KLUWER NV	EUR	1 704 654	1 966 513	0.16
201 340	WPP PLC	GBP	3 006 699	2 863 334	0.23
26 334	YARA INTERNATIONAL ASA	NOK	965 438	922 329	0.07
21 848	ZALANDO SE	EUR	912 755	934 002	0.07
22 868	ZURICH INSURANCE GROUP AG	CHF	5 666 710	6 072 386	0.48
7 134	1&1 DRILLISCH AG	EUR	430 175	428 753	0.03
147 001	3I GROUP PLC	GBP	1 452 043	1 577 931	0.13
Total Shares			1 220 089 197	1 252 794 367	99.97
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 220 089 197	1 252 794 367	99.97
Total Investments			1 220 089 197	1 252 794 367	99.97

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

Classification of Investments

Economic classification	%	Geographical classification	%
Banks	12.34	United Kingdom	24.96
Pharmaceuticals & Biotechnology	9.17	France	16.33
Oil & Gas Producers	6.34	Germany	14.83
Personal Goods	4.83	Switzerland	12.08
Chemicals	4.80	Netherlands	6.74
Food Producers	4.40	Spain	5.10
Nonlife Insurance	3.93	Sweden	4.08
Financial Services	3.51	Italy	3.55
Industrial Engineering	3.51	Denmark	2.69
Automobiles & Parts	2.86	Jersey	1.96
Construction & Materials	2.68	Finland	1.77
Software & Computer Services	2.61	Belgium	1.76
Beverages	2.57	Ireland	1.10
Technology Hardware & Equipment	2.21	Norway	1.10
Media	2.19	Luxembourg	0.62
General Industrials	2.11	Austria	0.50
Life Insurance	2.09	Portugal	0.26
Aerospace & Defense	2.07	United States of America	0.24
Electricity	1.99	Czech Republic	0.07
Mining	1.97	Isle of Man	0.07
Fixed Line Telecommunications	1.91	Bermuda	0.06
Support Services	1.90	Cayman Islands	0.04
Tobacco	1.68	British Virgin Islands	0.03
Industrial Transportation	1.61	Malta	0.03
General Retailers	1.60		
Mobile Telecommunications	1.58		99.97
Travel, Leisure & Catering	1.57		
Electronic & Electrical Equipment	1.52		
Real Estate Investment Trusts	1.52		
Health Care Equipment & Services	1.41		
Gas, Water & Multiutilities	1.23		
Food & Drug Retailers	0.87		
Forestry & Paper	0.66		
Industrial Metals & Mining	0.63		
Alternative Energy	0.62		
Household Goods & Home Construction	0.58		
Real Estate Investment & Services	0.53		
Oil Equipment, Services & Distribution	0.27		
Leisure Goods	0.10		
	99.97		

Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)
(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
7 899	AALBERTS INDUSTRIES NV	EUR	288 469	322 595	0.09
4 930	AAREAL BANK AG	EUR	184 303	204 496	0.06
57 496	ABERTIS INFRAESTRUCTURAS SA	EUR	993 677	1 049 877	0.29
6 182	ABLYNX NV	EUR	271 142	276 830	0.08
38 786	ABN AMRO GROUP NV	EUR	948 275	997 964	0.28
17 095	ACCOR SA	EUR	718 667	801 243	0.22
1 822	ACKERMANS & VAN HAAREN NV	EUR	250 730	272 936	0.08
22 671	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	695 261	794 165	0.22
15 020	ADIDAS AG - REG - REG	EUR	2 442 052	3 062 578	0.86
147 740	AEGON NV	EUR	779 094	900 032	0.25
5 101	AENA SME SA	EUR	791 578	872 781	0.24
2 304	AEROPORTS DE PARIS	EUR	320 028	420 250	0.12
16 354	AGEAS	EUR	656 145	726 935	0.20
64 562	AIB GROUP PLC	EUR	332 258	319 065	0.09
23 278	AIR FRANCE-KLM	EUR	282 574	189 436	0.05
35 282	AIR LIQUIDE SA	EUR	3 449 452	3 812 220	1.07
46 950	AIRBUS SE	EUR	3 711 476	4 572 930	1.28
20 805	AKZO NOBEL NV - CVA	EUR	1 511 935	1 558 295	0.44
36 258	ALLIANZ SE - REG	EUR	6 443 139	7 123 246	1.99
13 133	ALSTOM SA	EUR	436 125	495 245	0.14
47 086	ALTICE NV - A	EUR	632 079	373 769	0.10
18 841	ALTRAN TECHNOLOGIES	EUR	238 665	241 165	0.07
36 141	AMADEUS IT GROUP SA - A	EUR	1 895 230	2 193 759	0.61
9 761	AMER SPORTS OYJ - A	EUR	215 495	247 929	0.07
4 049	AMUNDI SA	EUR	263 585	285 374	0.08
5 867	ANDRITZ AG	EUR	277 532	261 434	0.07
61 080	ANHEUSER-BUSCH INBEV SA/NV	EUR	5 456 493	5 052 538	1.41
52 702	ARCELORMITTAL	EUR	1 397 459	1 480 663	0.41
5 843	ARKEMA SA	EUR	558 745	633 966	0.18
46 656	AROUNDTOWN SA	EUR	292 514	308 863	0.09
3 868	ASM INTERNATIONAL NV	EUR	195 912	192 240	0.05
35 535	ASML HOLDING NV	EUR	4 795 169	5 596 763	1.56
12 107	ASR NEDERLAND NV	EUR	416 778	474 110	0.13
111 854	ASSICURAZIONI GENERALI SPA	EUR	1 732 714	1 872 436	0.52
38 460	ATLANTIA SPA	EUR	939 133	1 057 650	0.30
7 642	ATOS SE	EUR	850 921	855 140	0.24
3 119	AURUBIS AG	EUR	228 699	231 180	0.06
171 515	AXA SA	EUR	4 172 775	4 068 336	1.14
3 823	AXEL SPRINGER SE	EUR	228 801	259 391	0.07
9 133	AZIMUT HOLDING SPA	EUR	162 155	159 188	0.04
129 010	A2A SPA	EUR	179 610	215 124	0.06
549 154	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	3 951 230	3 695 806	1.03
124 787	BANCO BPM SPA	EUR	416 206	376 420	0.11
741 876	BANCO COMERCIAL PORTUGUES SA	EUR	231 160	206 316	0.06

Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)
(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
463 425	BANCO DE SABADELL SA	EUR	826 596	753 761	0.21
611 144	BANCO ESPIRITO SANTO SA	EUR	641 153	-	0.00
1 328 941	BANCO SANTANDER SA	EUR	7 510 585	7 140 399	2.00
76 455	BANK OF IRELAND GROUP PLC	EUR	561 240	569 590	0.16
99 012	BANKIA SA	EUR	398 081	361 097	0.10
53 167	BANKINTER SA	EUR	423 620	461 490	0.13
75 644	BASF SE - REG	EUR	6 308 379	6 529 589	1.83
68 106	BAYER AG	EUR	6 847 636	6 761 563	1.89
26 475	BAYERISCHE MOTOREN WERKE AG	EUR	2 194 105	2 448 143	0.68
3 128	BE SEMICONDUCTOR INDUSTRIES NV	EUR	220 751	179 391	0.05
8 094	BEIERSDORF AG	EUR	707 106	760 188	0.21
3 509	BIOMERIEUX	EUR	239 812	230 190	0.06
94 893	BNP PARIBAS SA	EUR	5 963 550	6 071 254	1.70
74 427	BOLLORE SA	EUR	310 358	306 490	0.09
6 056	BOLSAS Y MERCADOS ESPANOLAS SHMSF SA	EUR	172 600	176 108	0.05
6 915	BOSKALIS WESTMINSTER	EUR	212 748	169 902	0.05
23 800	BOUYGUES SA	EUR	940 515	1 005 550	0.28
35 727	BPER BANCA	EUR	178 564	171 204	0.05
8 065	BPOST SA	EUR	196 860	146 541	0.04
11 953	BRENNTAG AG	EUR	587 121	568 007	0.16
21 796	BUREAU VERITAS SA	EUR	443 018	471 883	0.13
9 244	BUWOG AG	EUR	237 053	268 446	0.08
295 572	CAIXABANK SA	EUR	1 169 672	1 193 815	0.33
13 876	CAPGEMINI SE	EUR	1 265 794	1 581 864	0.44
53 165	CARREFOUR SA	EUR	1 098 975	905 666	0.25
4 534	CASINO GUICHARD PERRACHON SA	EUR	226 928	194 781	0.05
12 593	CELLNEX TELECOM SAU	EUR	238 638	280 068	0.08
739	CHRISTIAN DIOR SE	EUR	186 808	257 985	0.07
45 590	CIE DE SAINT-GOBAIN	EUR	2 041 096	1 982 937	0.55
14 785	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 688 192	1 723 192	0.48
5 276	CIE PLASTIC OMNIUM SA	EUR	184 054	210 196	0.06
82 131	CNH INDUSTRIAL NV	EUR	827 115	841 021	0.24
12 989	CNP ASSURANCES	EUR	247 880	275 886	0.08
1 702	COFINIMMO SA	EUR	178 580	187 220	0.05
4 665	COLRUYT SA	EUR	206 993	217 762	0.06
81 884	COMMERZBANK AG	EUR	979 654	876 978	0.25
8 895	CONTINENTAL AG	EUR	1 799 166	1 967 574	0.55
14 304	COVESTRO AG	EUR	1 128 086	1 080 810	0.30
101 636	CREDIT AGRICOLE SA	EUR	1 389 702	1 385 807	0.39
69 096	CRH PLC	EUR	1 987 884	2 039 023	0.57
82 083	DAIMLER AG	EUR	5 434 376	5 376 437	1.50
52 421	DANONE	EUR	3 366 103	3 516 925	0.98
192	DASSAULT AVIATION SA	EUR	245 325	317 760	0.09
11 328	DASSAULT SYSTEMES SE	EUR	960 322	1 214 928	0.34

Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)
(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
37 205	DAVIDE CAMPARI-MILANO SPA	EUR	212 075	231 415	0.06
8 800	DELIVERY HERO AG	EUR	321 310	348 480	0.10
155 066	DEUTSCHE BANK AG - REG	EUR	2 476 629	1 762 480	0.49
15 895	DEUTSCHE BOERSE AG	EUR	1 499 304	1 774 677	0.50
19 406	DEUTSCHE LUFTHANSA AG - REG	EUR	439 389	469 043	0.13
80 330	DEUTSCHE POST AG - REG	EUR	2 733 628	2 899 913	0.81
267 089	DEUTSCHE TELEKOM AG - REG	EUR	3 796 491	3 871 455	1.08
27 282	DEUTSCHE WOHNEN SE	EUR	874 153	1 067 817	0.30
43 575	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA	EUR	185 804	167 764	0.05
2 029	DUERR AG	EUR	204 856	167 352	0.05
19 387	EDENRED	EUR	469 906	552 530	0.15
209 416	EDP - ENERGIAS DE PORTUGAL SA	EUR	602 353	644 164	0.18
8 071	EIFFAGE SA	EUR	661 721	796 608	0.22
39 781	ELECTRICITE DE FRANCE SA	EUR	434 052	463 449	0.13
8 823	ELIOR GROUP SA	EUR	179 476	149 373	0.04
15 751	ELIS SA	EUR	347 749	312 185	0.09
12 398	ELISA OYJ	EUR	403 128	455 255	0.13
18 679	ENAGAS SA	EUR	422 699	450 911	0.13
26 072	ENDESA SA	EUR	482 643	505 015	0.14
639 787	ENEL SPA	EUR	2 999 989	3 370 398	0.94
152 229	ENGIE SA	EUR	2 173 521	2 214 932	0.62
209 214	ENI SPA	EUR	2 962 388	3 389 267	0.95
181 278	E.ON SE	EUR	1 749 997	1 644 554	0.46
24 884	ERSTE GROUP BANK AG	EUR	870 712	1 010 290	0.28
18 047	ESSILOR INTERNATIONAL CIE GENERALE D'OPTIQUE SA	EUR	1 908 318	2 040 213	0.57
3 525	EURAZEO SA	EUR	242 873	256 620	0.07
900	EUROFINS SCIENTIFIC SE	EUR	414 283	403 020	0.11
4 390	EURONEXT NV	EUR	222 286	260 766	0.07
11 384	EUTELSAT COMMUNICATIONS SA	EUR	235 116	204 229	0.06
12 316	EVONIK INDUSTRIES AG	EUR	367 863	363 076	0.10
9 331	EXOR NV	EUR	476 457	574 230	0.16
6 068	FAURECIA SA	EUR	343 476	411 410	0.11
10 346	FERRARI NV	EUR	857 004	1 055 809	0.30
40 135	FERROVIAL SA	EUR	696 576	711 794	0.20
89 827	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 211 437	1 668 087	0.47
32 344	FINECOBANK BANCA FINECO SPA	EUR	266 017	320 335	0.09
2 850	FONCIERE DES REGIONS	EUR	242 557	264 053	0.07
36 026	FORTUM OYJ	EUR	600 781	688 457	0.19
3 066	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	235 695	246 506	0.07
10 547	FREENET AG	EUR	289 829	277 597	0.08
17 603	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 423 399	1 483 581	0.41
33 774	FRESENIUS SE & CO KGAA	EUR	2 173 146	2 139 245	0.60
5 724	FUCHS PETROLUB SE - PFD	EUR	251 800	254 947	0.07
3 638	GALAPAGOS NV	EUR	283 339	272 195	0.08

Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)
(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
40 417	GALP ENERGIA SGPS SA	EUR	573 878	643 237	0.18
29 241	GAS NATURAL SDG SA	EUR	547 434	611 429	0.17
13 648	GEA GROUP AG	EUR	498 103	442 332	0.12
4 162	GECINA SA	EUR	569 317	597 663	0.17
6 399	GEMALTO NV	EUR	310 044	319 182	0.09
2 586	GERRESHEIMER AG	EUR	166 820	174 814	0.05
38 271	GETLINK - REG	EUR	376 773	447 388	0.13
16 697	GLANBIA PLC	EUR	248 655	233 758	0.07
2 095	GRENKE AG	EUR	182 249	204 996	0.06
24 289	GRIFOLS SA	EUR	539 504	567 148	0.16
6 645	GROUPE BRUXELLES LAMBERT SA	EUR	573 344	631 009	0.18
4 944	HANNOVER RUECK SE - REG	EUR	506 967	576 470	0.16
12 171	HEIDELBERGCEMENT AG	EUR	993 889	989 015	0.28
8 336	HEINEKEN HOLDING NV	EUR	629 152	701 891	0.20
17 751	HEINEKEN NV	EUR	1 422 706	1 549 662	0.43
3 629	HELLA GMBH & CO KGAA	EUR	196 089	185 986	0.05
14 673	HENKEL AG & CO KGAA - PFD	EUR	1 573 149	1 546 534	0.43
2 397	HERMES INTERNATIONAL	EUR	1 009 080	1 284 313	0.36
1 498	HOCHTIEF AG	EUR	209 281	227 097	0.06
5 211	HUGO BOSS AG	EUR	372 538	405 416	0.11
7 886	HUHTAMAKI OYJ	EUR	264 905	266 862	0.07
485 127	IBERDROLA SA	EUR	2 979 135	3 112 575	0.87
2 594	ICADE	EUR	196 788	213 616	0.06
2 301	ILIAD SA	EUR	451 646	381 851	0.11
4 331	IMCD NV	EUR	208 867	221 098	0.06
2 684	IMERYS SA	EUR	203 340	202 910	0.06
42 616	IMMOESAT AG - RIGHTS - 31/12/2011	EUR	-	-	0.00
200 944	IMMOFINAZ ANSPRUCH - RIGHTS - 31/12/2049	EUR	-	-	0.00
91 533	INDUSTRIA DE DISENO TEXTIL SA	EUR	2 619 773	2 359 721	0.66
93 586	INFINEON TECHNOLOGIES AG - REG	EUR	1 801 110	1 991 510	0.56
320 026	ING GROEP NV	EUR	4 594 773	4 472 683	1.25
4 859	INGENICO GROUP SA	EUR	386 383	351 792	0.10
22 881	INMOBILIARIA COLONIAL SOCIMI SA	EUR	209 723	220 573	0.06
10 620	INNOGY SE	EUR	352 453	387 949	0.11
1 198 420	INTESA SANPAOLO SPA	EUR	3 387 853	3 783 412	1.06
3 003	IPSEN SA	EUR	311 000	403 904	0.11
40 290	ITALGAS SPA	EUR	178 177	216 196	0.06
6 300	JCDECAUX SA	EUR	191 889	186 606	0.05
20 140	JERONIMO MARTINS SGPS SA	EUR	323 102	292 836	0.08
21 585	KBC GROUP NV	EUR	1 456 996	1 562 754	0.44
6 149	KERING SA	EUR	1 990 321	2 949 060	0.82
12 530	KERRY GROUP PLC	EUR	942 358	1 058 785	0.30
5 624	KESKO OYJ - B	EUR	245 077	273 889	0.08
12 516	KINGSPAN GROUP PLC	EUR	393 557	469 350	0.13

Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)
(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 518	KION GROUP AG	EUR	368 846	382 397	0.11
17 134	KLEPIERRE SA	EUR	591 937	581 185	0.16
33 364	KONE OYJ - B	EUR	1 386 834	1 376 599	0.38
5 521	KONECRANES OYJ	EUR	207 998	187 604	0.05
97 520	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 663 349	1 950 888	0.55
14 942	KONINKLIJKE DSM NV	EUR	1 044 808	1 282 322	0.36
260 192	KONINKLIJKE KPN NV	EUR	730 164	670 515	0.19
77 491	KONINKLIJKE PHILIPS NV	EUR	2 366 678	2 728 458	0.76
5 459	KONINKLIJKE VOPAK NV	EUR	208 343	223 273	0.06
15 763	K+S AG	EUR	373 711	384 775	0.11
8 595	LAGARDERE SCA	EUR	228 166	203 530	0.06
6 782	LANXESS	EUR	429 256	417 500	0.12
5 204	LEG IMMOBILIEN AG	EUR	417 532	497 190	0.14
21 909	LEGRAND SA	EUR	1 282 245	1 413 131	0.39
33 235	LEONARDO SPA	EUR	381 894	319 388	0.09
14 073	LINDE AG	EUR	2 687 468	2 590 136	0.72
20 137	L'OREAL SA	EUR	3 427 739	4 004 242	1.12
15 000	LUXOTTICA GROUP SPA	EUR	720 607	776 400	0.22
22 238	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	4 804 326	6 433 452	1.80
2 818	MAN SE	EUR	260 171	269 119	0.08
81 896	MAPFRE SA	EUR	234 159	236 188	0.07
51 856	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	468 678	521 931	0.15
10 644	MERCK KGAA	EUR	923 852	864 506	0.24
30 073	MERLIN PROPERTIES SOCIMI SA	EUR	333 395	384 934	0.11
13 866	METRO AG	EUR	244 700	166 600	0.05
8 826	METSO OYJ	EUR	238 994	261 161	0.07
14 348	MONCLER SPA	EUR	336 821	537 189	0.15
4 283	MTU AERO ENGINES AG	EUR	530 770	612 469	0.17
12 768	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2 273 826	2 425 282	0.68
74 958	NATIXIS SA	EUR	466 021	510 614	0.14
10 613	NESTE OYJ	EUR	471 068	741 849	0.21
28 064	NN GROUP NV	EUR	961 954	1 113 860	0.31
463 800	NOKIA OYJ	EUR	2 420 838	2 308 796	0.65
11 306	NOKIAN RENKAAT OYJ	EUR	403 551	375 925	0.11
11 752	OMV AG	EUR	528 901	605 228	0.17
168 799	ORANGE SA	EUR	2 406 793	2 551 397	0.71
8 577	ORION OYJ - B	EUR	294 720	215 969	0.06
3 932	ORPEA	EUR	367 215	418 168	0.12
7 947	OSRAM LICHT AG	EUR	501 960	379 628	0.11
26 463	OUTOKUMPU OYJ	EUR	195 901	142 371	0.04
7 129	PADDY POWER BETFAIR PLC	EUR	672 504	584 222	0.16
17 118	PERNOD RICARD SA	EUR	2 037 337	2 354 581	0.66
46 240	PEUGEOT SA	EUR	815 689	944 221	0.26

Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)
(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 361	PHILIPS LIGHTING NV	EUR	269 880	211 032	0.06
30 382	PIRELLI & C SPA	EUR	220 625	218 872	0.06
12 611	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	768 736	892 859	0.25
38 445	POSTE ITALIANE SPA	EUR	246 771	311 635	0.09
19 189	PROSIEBENSAT.1 MEDIA SE	EUR	623 104	577 589	0.16
12 942	PROXIMUS SADP	EUR	358 890	329 115	0.09
17 849	PRYSMIAN SPA	EUR	451 819	435 159	0.12
17 594	PUBLICIS GROUPE SA	EUR	1 039 551	1 090 828	0.30
19 011	QIAGEN NV	EUR	499 828	518 810	0.15
11 161	RAIFFEISEN BANK INTERNATIONAL AG	EUR	299 036	312 508	0.09
9 780	RANDSTAD NV	EUR	507 136	522 056	0.15
8 393	RECORDATI SPA	EUR	263 588	248 852	0.07
35 650	RED ELECTRICA CORP SA	EUR	596 867	616 032	0.17
83 743	RELX NV	EUR	1 378 093	1 475 133	0.41
1 842	REMY COINTREAU SA	EUR	207 892	210 172	0.06
17 046	RENAULT SA	EUR	1 388 128	1 531 413	0.43
105 062	REPSOL SA	EUR	1 493 088	1 665 233	0.47
24 983	REXEL SA	EUR	371 068	321 032	0.09
3 587	RHEINMETALL AG	EUR	325 318	389 728	0.11
3 170	RTL GROUP SA	EUR	222 610	216 353	0.06
6 963	RUBIS SCA	EUR	357 331	449 114	0.13
42 301	RWE AG	EUR	840 255	840 732	0.23
48 595	RYANAIR HOLDINGS PLC	EUR	757 146	753 708	0.21
29 537	SAFRAN SA	EUR	2 342 118	2 878 676	0.80
47 384	SAIPEM SPA	EUR	170 690	150 397	0.04
40 148	SAMPO OYJ - A	EUR	1 755 768	1 796 623	0.50
94 219	SANOFI	EUR	6 845 212	6 198 667	1.73
89 137	SAP SE	EUR	7 509 503	8 238 041	2.29
2 815	SARTORIUS AG	EUR	246 856	359 757	0.10
14 396	SBM OFFSHORE NV	EUR	203 237	200 536	0.06
13 671	SCHAEFFLER AG	EUR	183 342	175 877	0.05
46 044	SCHNEIDER ELECTRIC SE	EUR	3 081 065	3 466 192	0.97
14 480	SCOR SE	EUR	480 982	487 252	0.14
7 999	SCOUT24 AG	EUR	279 203	343 477	0.10
2 022	SEB SA	EUR	295 766	321 296	0.09
31 581	SES SA	EUR	507 070	404 237	0.11
70 004	SIEMENS AG - REG	EUR	7 718 541	7 395 222	2.07
18 473	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	255 182	263 517	0.07
1 709	SILTRONIC AG	EUR	206 204	228 493	0.06
18 146	SMURFIT KAPPA GROUP PLC	EUR	468 569	641 643	0.18
184 948	SNAM SPA	EUR	699 807	737 018	0.21
2 146	SOCIETE BIC SA	EUR	197 172	181 230	0.05
66 538	SOCIETE GENERALE SA	EUR	3 058 706	3 024 485	0.85
7 502	SODEXO SA	EUR	724 118	615 914	0.17

Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)
(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 237	SOFTWARE AG	EUR	171 040	173 124	0.05
6 042	SOLVAY SA	EUR	684 648	698 455	0.20
1 358	SOPRA GROUPE	EUR	210 492	240 230	0.07
9 936	SPIE SA	EUR	213 362	186 101	0.05
52 188	STMICROELECTRONICS NV	EUR	791 025	945 647	0.26
47 475	STORA ENSO OYJ - R	EUR	576 092	780 252	0.22
31 717	SUEZ	EUR	432 501	379 335	0.11
10 049	SYMRISE AG	EUR	607 861	674 288	0.19
38 479	TECHNIPFMC PLC	EUR	997 127	1 047 783	0.29
952 346	TELECOM ITALIA SPA/MILANO	EUR	750 825	779 210	0.22
52 229	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	221 371	206 879	0.06
378 523	TELEFONICA SA	EUR	3 420 130	3 192 084	0.89
4 227	TELENET GROUP HOLDING NV	EUR	220 977	205 263	0.06
4 508	TELEPERFORMANCE	EUR	477 760	599 113	0.17
38 453	TENARIS SA	EUR	529 321	598 713	0.17
116 126	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	527 216	577 959	0.16
8 677	THALES SA	EUR	744 678	911 085	0.25
40 540	THYSSENKRUPP AG	EUR	953 385	875 664	0.24
208 866	TOTAL SA	EUR	9 479 850	10 929 957	3.04
5 222	UBISOFT ENTERTAINMENT SA	EUR	286 320	413 896	0.12
10 412	UCB SA	EUR	651 491	653 457	0.18
17 249	UMICORE SA	EUR	632 736	797 939	0.22
8 224	UNIBAIL-RODAMCO SE	EUR	1 645 504	1 635 754	0.46
174 065	UNICREDIT SPA	EUR	3 019 635	3 128 644	0.87
128 709	UNILEVER NV	EUR	5 542 798	6 107 241	1.71
76 392	UNIONE DI BANCHE ITALIANE SPA	EUR	323 450	326 576	0.09
14 425	UNIPER SE	EUR	314 070	370 290	0.10
10 295	UNITED INTERNET AG - REG	EUR	504 461	553 665	0.15
43 957	UPM-KYMMENE OYJ	EUR	1 075 241	1 304 644	0.36
19 737	VALEO SA	EUR	1 076 994	1 094 219	0.31
46 398	VEOLIA ENVIRONNEMENT SA	EUR	909 859	911 953	0.25
45 771	VINCI SA	EUR	3 431 716	3 803 570	1.06
3 223	VISCOFAN SA	EUR	163 441	177 265	0.05
84 816	VIVENDI SA	EUR	1 730 764	1 856 622	0.52
9 186	VOESTALPINE AG	EUR	395 557	401 520	0.11
15 077	VOLKSWAGEN AG - PFD	EUR	2 249 311	2 590 832	0.72
37 023	VONOVIA SE	EUR	1 306 605	1 540 527	0.43
1 439	WACKER CHEMIE AG	EUR	232 009	215 131	0.06
37 427	WARTSILA OYJ ABP	EUR	642 226	660 587	0.18
2 279	WENDEL SA	EUR	290 266	285 331	0.08
9 679	WIENERBERGER AG	EUR	187 358	202 291	0.06
9 464	WIRECARD AG	EUR	701 108	1 070 378	0.30
23 910	WOLTERS KLUWER NV	EUR	885 469	1 071 885	0.30
11 908	ZALANDO SE	EUR	508 100	509 067	0.14

Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)
(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 888	1&1 DRILLISCH AG	EUR	239 974	233 669	0.07
Total Shares			337 026 371	356 740 672	99.71
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			337 026 371	356 740 672	99.71
Total Investments			337 026 371	356 740 672	99.71

Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)
(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))

Classification of Investments

Economic classification	%	Geographical classification	%
Banks	12.73	France	31.20
Chemicals	8.07	Germany	28.12
Personal Goods	7.05	Netherlands	12.86
Automobiles & Parts	5.46	Spain	9.56
Oil & Gas Producers	5.22	Italy	6.77
Nonlife Insurance	5.19	Finland	3.38
Software & Computer Services	4.25	Belgium	3.36
Construction & Materials	3.74	Ireland	1.86
Pharmaceuticals & Biotechnology	3.45	Luxembourg	0.95
Electricity	3.42	Austria	0.86
Technology Hardware & Equipment	3.30	Portugal	0.50
Aerospace & Defense	2.82	United Kingdom	0.29
Beverages	2.82		
Industrial Engineering	2.67		
General Industrials	2.62		
Fixed Line Telecommunications	2.41		
Electronic & Electrical Equipment	2.36		
Industrial Transportation	2.10		
Media	2.05		
Real Estate Investment Trusts	2.04		
Financial Services	1.81		
General Retailers	1.81		
Gas, Water & Multiutilities	1.71		
Mobile Telecommunications	1.40		
Food Producers	1.39		
Health Care Equipment & Services	1.28		
Life Insurance	1.06		
Industrial Metals & Mining	1.04		
Support Services	0.84		
Travel, Leisure & Catering	0.82		
Forestry & Paper	0.76		
Real Estate Investment & Services	0.59		
Food & Drug Retailers	0.54		
Oil Equipment, Services & Distribution	0.39		
Alternative Energy	0.18		
Leisure Goods	0.18		
Household Goods & Home Construction	0.14		
	99.71		99.71

Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)
(Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR))

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
8 255	ADIDAS AG - REG - REG	EUR	1 410 773	1 683 195	1.52
19 391	AIR LIQUIDE SA	EUR	1 871 236	2 095 198	1.89
25 804	AIRBUS SE	EUR	1 824 777	2 513 310	2.27
19 928	ALLIANZ SE - REG	EUR	3 285 565	3 915 055	3.54
33 570	ANHEUSER-BUSCH INBEV SA/NV	EUR	3 212 818	2 776 910	2.51
19 530	ASML HOLDING NV	EUR	2 388 679	3 075 975	2.78
94 267	AXA SA	EUR	2 160 839	2 236 013	2.02
301 823	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 261 109	2 031 269	1.84
730 405	BANCO SANTANDER SA	EUR	4 261 308	3 924 466	3.55
41 575	BASF SE - REG	EUR	3 356 126	3 588 754	3.24
37 432	BAYER AG	EUR	3 934 249	3 716 249	3.36
14 551	BAYERISCHE MOTOREN WERKE AG	EUR	1 198 418	1 345 531	1.22
52 154	BNP PARIBAS SA	EUR	3 153 550	3 336 813	3.02
25 057	CIE DE SAINT-GOBAIN	EUR	1 144 902	1 089 854	0.99
37 976	CRH PLC	EUR	1 177 031	1 120 672	1.01
45 114	DAIMLER AG	EUR	2 971 290	2 954 967	2.67
28 811	DANONE	EUR	1 830 897	1 932 930	1.75
85 227	DEUTSCHE BANK AG - REG	EUR	1 543 592	968 690	0.88
44 150	DEUTSCHE POST AG - REG	EUR	1 433 162	1 593 815	1.44
146 796	DEUTSCHE TELEKOM AG - REG	EUR	2 224 918	2 127 808	1.92
351 636	ENEL SPA	EUR	1 635 465	1 852 418	1.67
83 667	ENGIE SA	EUR	1 354 003	1 217 355	1.10
114 987	ENI SPA	EUR	1 753 371	1 862 789	1.68
99 633	E.ON SE	EUR	1 096 014	903 871	0.82
9 919	ESSILOR INTERNATIONAL CIE GENERALE D'OPTIQUE SA	EUR	1 038 305	1 121 343	1.01
18 563	FRESENIUS SE & CO KGAA	EUR	1 292 802	1 175 780	1.06
266 633	IBERDROLA SA	EUR	1 640 460	1 710 717	1.55
50 308	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 484 461	1 296 940	1.17
175 891	ING GROEP NV	EUR	2 405 520	2 458 253	2.22
658 669	INTESA SANPAOLO SPA	EUR	1 762 106	2 079 418	1.88
53 598	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 019 592	1 072 228	0.97
42 590	KONINKLIJKE PHILIPS NV	EUR	1 267 912	1 499 594	1.36
11 067	L'OREAL SA	EUR	1 836 170	2 200 673	1.99
12 222	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 437 162	3 535 825	3.20
7 017	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 211 326	1 332 879	1.20
254 911	NOKIA OYJ	EUR	1 372 922	1 268 947	1.15
92 774	ORANGE SA	EUR	1 372 367	1 402 279	1.27
16 234	SAFRAN SA	EUR	1 268 812	1 582 166	1.43
51 784	SANOFI	EUR	4 025 081	3 406 869	3.08
48 991	SAP SE	EUR	3 999 994	4 527 748	4.09
25 306	SCHNEIDER ELECTRIC SE	EUR	1 622 343	1 905 036	1.72
38 475	SIEMENS AG - REG	EUR	4 271 824	4 064 499	3.67
36 570	SOCIETE GENERALE SA	EUR	1 647 659	1 662 289	1.50

Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)
(Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR))

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
208 042	TELEFONICA SA	EUR	2 140 976	1 754 418	1.59
114 796	TOTAL SA	EUR	5 334 087	6 007 274	5.43
4 520	UNIBAIL-RODAMCO SE	EUR	959 898	899 028	0.81
70 740	UNILEVER NV	EUR	3 012 262	3 356 613	3.03
25 156	VINCI SA	EUR	1 785 520	2 090 464	1.89
46 616	VIVENDI SA	EUR	941 973	1 020 424	0.92
8 287	VOLKSWAGEN AG - PFD	EUR	1 225 105	1 424 038	1.29
Total Shares			104 860 731	109 719 649	99.17
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			104 860 731	109 719 649	99.17
Total Investments			104 860 731	109 719 649	99.17

Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)
(Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR))

Classification of Investments

Economic classification	%	Geographical classification	%
Banks	14.89	France	35.01
Personal Goods	9.74	Germany	31.93
Chemicals	8.50	Netherlands	12.63
Oil & Gas Producers	7.11	Spain	9.69
Nonlife Insurance	6.76	Italy	5.24
Electricity	5.14	Belgium	2.51
Pharmaceuticals & Biotechnology	4.14	Finland	1.15
Software & Computer Services	4.09	Ireland	1.01
Automobiles & Parts	3.96		
Technology Hardware & Equipment	3.93		99.17
Construction & Materials	3.89		
Aerospace & Defense	3.70		
General Industrials	3.67		
Electronic & Electrical Equipment	3.08		
Fixed Line Telecommunications	2.85		
Beverages	2.51		
Mobile Telecommunications	1.92		
Real Estate Investment Trusts	1.78		
Food Producers	1.75		
Industrial Transportation	1.44		
Industrial Engineering	1.22		
General Retailers	1.17		
Health Care Equipment & Services	1.01		
Media	0.92		
	99.17		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
1 543 000	ABBOTT LABORATORIES 4.9% 30/11/2046	USD	1 727 673	1 673 384	0.56
150 000	ABBOTT LABORATORIES 5.3% 27/05/2040	USD	175 756	168 479	0.06
820 000	ACTAVIS FUNDING SCS 3.8% 15/03/2025	USD	787 717	790 591	0.26
30 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.95% 15/01/2028	USD	30 357	28 976	0.01
1 800 000	AMAZON.COM INC 4.05% 22/08/2047	USD	1 817 586	1 780 596	0.60
108 000	AMERICAN EXPRESS CO FRN 01/08/2022	USD	108 133	108 105	0.04
200 000	AMERICAN EXPRESS CREDIT CORP FRN 03/03/2020	USD	200 655	200 557	0.07
100 000	AMERICAN INTERNATIONAL GROUP INC 3.875% 15/01/2035	USD	92 488	91 778	0.03
447 000	AMERICAN INTERNATIONAL GROUP INC 4.5% 16/07/2044	USD	432 457	432 095	0.14
100 000	AMERICAN INTERNATIONAL GROUP INC 6.25% 01/05/2036	USD	118 009	118 193	0.04
1 706 000	AMGEN INC 4.663% 15/06/2051	USD	1 820 716	1 713 361	0.57
75 000	AMGEN INC 6.375% 01/06/2037	USD	97 355	91 665	0.03
470 000	ANADARKO PETROLEUM CORP 6.45% 15/09/2036	USD	559 197	559 154	0.19
5 500 000	ANHEUSER-BUSCH INBEV FINANCE INC 4.9% 01/02/2046	USD	6 203 282	5 727 232	1.92
67 000	AON PLC 3.875% 15/12/2025	USD	66 224	66 392	0.02
786 000	APPLE INC FRN 06/05/2019	USD	789 282	788 555	0.26
88 000	APPLE INC FRN 07/02/2020	USD	88 228	88 217	0.03
483 000	APPLE INC FRN 09/02/2022	USD	489 837	489 223	0.16
20 000	APPLE INC FRN 11/05/2020	USD	19 991	20 003	0.01
197 000	APPLE INC FRN 11/05/2022	USD	198 551	198 576	0.07
100 000	ARCONIC INC 5.125% 01/10/2024	USD	102 299	101 905	0.03
1 136 000	ASTRAZENECA PLC 6.45% 15/09/2037	USD	1 467 082	1 450 093	0.49
1 179 000	AT&T INC 5.15% 14/02/2050	USD	1 184 033	1 177 326	0.39
8 600 000	BANCO SANTANDER SA FRN 11/04/2022	USD	8 840 026	8 841 101	2.96
4 000 000	BANCO SANTANDER SA FRN 23/02/2023	USD	4 038 417	4 029 960	1.35
756 000	BANK NEDERLANDSE GEMEENTEN NV - REGS - 2.625% 28/04/2021	USD	749 978	750 118	0.25
3 698 000	BANK NEDERLANDSE GEMEENTEN NV 1.75% 30/10/2019	USD	3 652 498	3 650 739	1.22
3 114 000	BANK OF AMERICA CORP FRN 21/07/2021	USD	3 128 620	3 133 011	1.05
56 000	BANK OF MONTREAL FRN 15/06/2020	USD	56 179	56 214	0.02
670 000	BANK OF NEW YORK MELLON CORP FRN 17/08/2020	USD	680 600	677 162	0.23
86 000	BANK OF NEW YORK MELLON CORP FRN 30/10/2023	USD	87 970	88 030	0.03
5 029 000	BANK OF NOVA SCOTIA FRN 05/12/2019	USD	5 064 077	5 059 651	1.69
471 000	BAT CAPITAL CORP - REGS - FRN 15/08/2022	USD	477 713	476 603	0.16
150 000	BAXALTA INC FRN 22/06/2018	USD	150 119	150 131	0.05
337 000	BAXALTA INC 4% 23/06/2025	USD	331 519	330 327	0.11
1 242 000	BECTON DICKINSON AND CO FRN 06/06/2022	USD	1 253 984	1 250 328	0.42
391 000	BECTON DICKINSON AND CO 3.7% 06/06/2027	USD	386 440	370 975	0.12
703 000	BERKSHIRE HATHAWAY ENERGY CO 6.125% 01/04/2036	USD	898 898	882 634	0.30
1 900 000	BERKSHIRE HATHAWAY FINANCE CORP FRN 10/01/2020	USD	1 905 125	1 908 094	0.64
100 000	BHP BILLITON FINANCE USA LTD 4.125% 24/02/2042	USD	101 137	100 819	0.03
294 000	BHP BILLITON FINANCE USA LTD 5% 30/09/2043	USD	335 120	331 309	0.11
896 000	BIOGEN INC 5.2% 15/09/2045	USD	966 591	943 815	0.32
1 461 000	BNP PARIBAS SA 5% 15/01/2021	USD	1 578 055	1 532 479	0.51
876 000	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.875% 15/01/2027	USD	838 093	837 141	0.28

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	BROOKFIELD FINANCE LLC 4% 01/04/2024	USD	99 279	99 482	0.03
6 000 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 02/02/2021	USD	6 001 178	5 996 640	2.01
1 075 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 05/10/2020	USD	1 076 629	1 076 747	0.36
7 663 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 16/06/2022	USD	7 707 080	7 720 740	2.59
1 009 000	CAPITAL ONE FINANCIAL CORP FRN 09/03/2022	USD	1 014 331	1 013 969	0.34
411 000	CATERPILLAR INC 3.803% 15/08/2042	USD	411 053	397 924	0.13
250 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.908% 23/07/2025	USD	254 594	254 315	0.09
319 000	CHEVRON CORP FRN 03/03/2020	USD	319 783	319 906	0.11
665 000	CITIGROUP INC FRN 01/09/2023	USD	686 297	685 193	0.23
1 338 000	CITIGROUP INC FRN 17/05/2024	USD	1 364 285	1 358 592	0.45
8 000	CITIGROUP INC FRN 25/04/2022	USD	8 094	8 104	0.00
100 000	CONOCOPHILLIPS 6.5% 01/02/2039	USD	132 210	130 425	0.04
200 000	CONTINENTAL RESOURCES INC/OK - 144A - 4.375% 15/01/2028	USD	195 750	196 420	0.07
63 000	COOPERATIEVE RABOBANK UA 3.875% 08/02/2022	USD	64 200	64 055	0.02
250 000	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD FRN 16/04/2021	USD	262 656	262 384	0.09
150 000	DAIMLER FINANCE NORTH AMERICA LLC - REGS - 1.5% 05/07/2019	USD	148 534	147 620	0.05
1 000 000	DANONE SA - REGS - 2.947% 02/11/2026	USD	924 315	925 125	0.31
388 000	DELL INTERNATIONAL LLC / EMC CORP - REGS - 6.02% 15/06/2026	USD	425 669	412 805	0.14
932 000	DEUTSCHE BANK AG FRN 18/01/2019	USD	938 142	938 254	0.31
864 000	DEUTSCHE BANK AG FRN 20/08/2020	USD	874 839	872 316	0.29
455 000	DEUTSCHE BANK AG 4.25% 14/10/2021	USD	459 774	459 077	0.15
243 000	DEUTSCHE BANK AG/NEW YORK NY FRN 13/07/2020	USD	243 787	243 955	0.08
4 357 000	DEUTSCHE BANK AG/NEW YORK NY FRN 22/01/2021	USD	4 334 523	4 336 303	1.45
524 000	EI DU PONT DE NEMOURS & CO FRN 01/05/2020	USD	526 934	526 264	0.18
310 000	ENBRIDGE INC FRN 15/06/2020	USD	312 495	311 759	0.10
1 000	ENTERGY LOUISIANA LLC 3.25% 01/04/2028	USD	976	954	0.00
50 000	EXPEDIA GROUP INC 3.8% 15/02/2028	USD	45 220	45 554	0.02
151 000	EXPEDIA GROUP INC 5% 15/02/2026	USD	152 995	153 535	0.05
700 000	EXPORT DEVELOPMENT CANADA 1% 15/06/2018	USD	698 404	699 185	0.23
682 000	EXPRESS SCRIPTS HOLDING CO 4.8% 15/07/2046	USD	719 960	670 218	0.22
70 000	EXXON MOBIL CORP 3.567% 06/03/2045	USD	67 247	65 477	0.02
200 000	FIFTH THIRD BANK/CINCINNATI OH 2.25% 14/06/2021	USD	194 224	194 393	0.07
250 000	FMG RESOURCES AUGUST 2006 PTY LTD - REGS - 9.75% 01/03/2022	USD	277 188	274 741	0.09
299 000	FORD MOTOR CREDIT CO LLC 5.875% 02/08/2021	USD	318 351	318 369	0.11
5 519 000	GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO 4.418% 15/11/2035	USD	5 846 579	5 298 515	1.77
3 511 000	GENERAL MOTORS FINANCIAL CO INC FRN 13/04/2020	USD	3 544 267	3 544 969	1.19
2 543 000	GENERAL MOTORS FINANCIAL CO INC FRN 15/01/2020	USD	2 587 146	2 591 342	0.87
765 000	GILEAD SCIENCES INC 4.8% 01/04/2044	USD	816 726	802 864	0.27
150 000	GLENCORE FUNDING LLC - 144A - FRN 15/01/2019	USD	150 844	150 920	0.05
1 298 000	GOLDMAN SACHS GROUP INC FRN 23/02/2023	USD	1 297 209	1 298 578	0.43
281 000	GOLDMAN SACHS GROUP INC FRN 31/10/2022	USD	281 311	281 812	0.09
2 689 000	GOLDMAN SACHS GROUP INC 6.75% 01/10/2037	USD	3 347 899	3 302 321	1.11
100 000	HALLIBURTON COMPANY 4.75% 01/08/2043	USD	103 661	103 274	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
80 000	HCA INC 4.5% 15/02/2027	USD	77 128	76 729	0.03
74 000	HCA INC 4.75% 01/05/2023	USD	75 948	74 825	0.03
790 000	HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2020	USD	796 134	795 965	0.27
88 000	HOME DEPOT INC FRN 05/06/2020	USD	88 194	88 146	0.03
200 000	HSBC HOLDINGS PLC 4.875% 14/01/2022	USD	209 127	209 265	0.07
600 000	ING BANK NV - REGS - 5.8% 25/09/2023	USD	656 581	645 642	0.22
513 000	INTEL CORP FRN 11/05/2020	USD	513 387	513 159	0.17
300 000	INTEL CORP FRN 11/05/2022	USD	301 185	302 427	0.10
180 000	INTERCONTINENTALEXCHANGE GROUP INC 4% 15/10/2023	USD	183 604	183 917	0.06
80 000	INVISTA FINANCE LLC 4.25% 15/10/2019	USD	81 286	80 394	0.03
50 000	IPALCO ENTERPRISES INC 3.7% 01/09/2024	USD	49 250	48 471	0.02
966 000	JOHNSON & JOHNSON 3.7% 01/03/2046	USD	971 226	937 783	0.31
367 000	KAISER FOUNDATION HOSPITALS 4.15% 01/05/2047	USD	372 755	367 378	0.12
560 000	KINDER MORGAN INC/DE 5.55% 01/06/2045	USD	573 464	577 721	0.19
1 336 000	KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	1 291 510	1 197 844	0.40
75 000	LOWE'S COS INC 4.05% 03/05/2047	USD	72 070	72 170	0.02
88 000	LOWE'S COS INC 4.25% 15/09/2044	USD	88 021	87 576	0.03
25 000	LOWE'S COS INC 4.65% 15/04/2042	USD	26 893	26 437	0.01
175 000	MANULIFE FINANCIAL CORP 4.15% 04/03/2026	USD	174 981	176 062	0.06
175 000	MCDONALD'S CORP 4.875% 09/12/2045	USD	187 562	185 490	0.06
96 000	MEDNAX INC - 144A - 5.25% 01/12/2023	USD	98 400	94 993	0.03
150 000	MEDTRONIC INC 4.375% 15/03/2035	USD	157 728	155 948	0.05
1 884 000	MEDTRONIC INC 4.625% 15/03/2045	USD	2 030 707	1 999 725	0.67
2 056 000	MICROSOFT CORP 3.7% 08/08/2046	USD	2 012 399	1 974 007	0.66
964 000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 25/07/2022	USD	968 637	969 962	0.32
455 000	MIZUHO FINANCIAL GROUP INC FRN 11/09/2022	USD	457 864	458 326	0.15
2 336 000	MIZUHO FINANCIAL GROUP INC FRN 28/02/2022	USD	2 354 104	2 357 421	0.79
150 000	MOLSON COORS BREWING CO 3% 15/07/2026	USD	138 858	137 631	0.05
1 080 000	MORGAN STANLEY FRN 14/02/2020	USD	1 085 416	1 084 066	0.36
307 000	MORGAN STANLEY FRN 16/06/2020	USD	310 859	311 075	0.10
875 000	MPLX LP 4.5% 15/04/2038	USD	843 710	840 599	0.28
50 000	MURPHY OIL CORP 6.875% 15/08/2024	USD	52 157	52 981	0.02
313 000	NEWELL BRANDS INC 4.2% 01/04/2026	USD	307 584	307 283	0.10
500 000	NISSAN MOTOR ACCEPTANCE CORP - REGS - FRN 13/01/2020	USD	501 990	502 025	0.17
88 000	NISSAN MOTOR ACCEPTANCE CORP - 144A - FRN 13/01/2022	USD	89 152	89 181	0.03
13 000	NISSAN MOTOR ACCEPTANCE CORP - 144A - FRN 13/09/2019	USD	13 051	13 038	0.00
50 000	NORTHROP GRUMMAN CORP 3.85% 15/04/2045	USD	47 070	45 861	0.02
1 045 000	NORTHROP GRUMMAN CORP 4.03% 15/10/2047	USD	1 003 576	979 646	0.33
200 000	NOVARTIS CAPITAL CORP 3.4% 06/05/2024	USD	200 771	199 314	0.07
200 000	NXP BV / NXP FUNDING LLC - 144A - 4.625% 01/06/2023	USD	209 794	201 876	0.07
252 000	PACIFIC GAS & ELECTRIC CO 6.05% 01/03/2034	USD	298 060	295 509	0.10
121 000	PETROFAC LTD 3.4% 10/10/2018	USD	120 903	120 442	0.04
125 000	PFIZER INC 7.2% 15/03/2039	USD	179 963	175 792	0.06
354 000	QUALCOMM INC FRN 20/05/2019	USD	354 950	355 297	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	QVC INC 4.85% 01/04/2024	USD	101 363	101 179	0.03
1 000 000	RECKITT BENCKISER TREASURY SERVICES PLC 3% 26/06/2027	USD	969 575	924 825	0.31
175 000	ROYAL BANK OF CANADA FRN 26/10/2020	USD	174 825	174 867	0.06
277 000	ROYAL BANK OF CANADA 2.15% 26/10/2020	USD	271 487	270 744	0.09
920 000	ROYAL BANK OF SCOTLAND GROUP PLC 3.875% 12/09/2023	USD	911 082	905 708	0.30
244 000	SABINE PASS LIQUEFACTION LLC 5.625% 01/03/2025	USD	266 887	260 425	0.09
7 640 000	SEMPRA ENERGY FRN 15/01/2021	USD	7 652 834	7 652 643	2.56
1 849 000	SEMPRA ENERGY FRN 15/07/2019	USD	1 851 552	1 852 060	0.62
1 107 000	SHELL INTERNATIONAL FINANCE BV FRN 11/05/2020	USD	1 114 705	1 114 572	0.37
100 000	SHELL INTERNATIONAL FINANCE BV 4.125% 11/05/2035	USD	102 778	102 150	0.03
665 000	SHELL INTERNATIONAL FINANCE BV 4.375% 11/05/2045	USD	689 647	690 044	0.23
75 000	SHELL INTERNATIONAL FINANCE BV 4.55% 12/08/2043	USD	80 374	79 745	0.03
500 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV - REGS - 4.4% 27/05/2045	USD	559 518	526 940	0.18
930 000	SOUTHERN CO 4.4% 01/07/2046	USD	981 027	918 398	0.31
90 000	SPIRIT AIRLINES PASS THROUGH TRUST 2015-1A 4.1% 01/10/2029	USD	80 999	77 499	0.03
698 000	STANDARD CHARTERED PLC - REGS - 3.95% 11/01/2023	USD	703 064	685 876	0.23
200 000	STANDARD INDUSTRIES INC/NJ - 144A - 4.75% 15/01/2028	USD	199 200	187 750	0.06
200 000	STANDARD INDUSTRIES INC/NJ - 144A - 5.375% 15/11/2024	USD	209 000	202 344	0.07
37 000	STANDARD INDUSTRIES INC/NJ - 144A - 6% 15/10/2025	USD	39 048	38 447	0.01
200 000	STATE STREET CORP 3.55% 18/08/2025	USD	198 140	199 145	0.07
200 000	STATE STREET CORP 3.7% 20/11/2023	USD	203 170	203 024	0.07
17 000	SUMITOMO MITSUI FINANCIAL GROUP INC FRN 17/01/2023	USD	17 013	17 054	0.01
1 256 000	SUMITOMO MITSUI FINANCIAL GROUP INC FRN 18/10/2022	USD	1 258 154	1 260 660	0.42
761 000	SUNOCO LOGISTICS PARTNERS OPERATIONS LP 5.4% 01/10/2047	USD	721 590	723 148	0.24
638 000	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA - REGS - 4.27% 15/05/2047	USD	650 554	621 741	0.21
410 000	TELEFONICA EMISIONES SAU 5.213% 08/03/2047	USD	426 503	428 827	0.14
340 000	TIME WARNER INC 3.8% 15/02/2027	USD	328 714	329 149	0.11
475 000	TORONTO-DOMINION BANK FRN 14/12/2020	USD	483 959	483 244	0.16
5 785 000	TORONTO-DOMINION BANK FRN 25/01/2021	USD	5 784 826	5 776 901	1.93
9 832 000	TOYOTA MOTOR CREDIT CORP FRN 17/04/2020	USD	9 852 893	9 855 055	3.31
2 819 000	UBS AG/LONDON - REGS - FRN 08/06/2020	USD	2 830 389	2 831 164	0.95
710 000	UBS AG/LONDON - REGS - FRN 28/05/2019	USD	710 517	710 533	0.24
205 000	UBS GROUP FUNDING SWITZERLAND AG FRN 14/04/2021	USD	212 078	212 243	0.07
5 000 000	UBS GROUP FUNDING SWITZERLAND AG FRN 15/08/2023	USD	5 043 500	5 033 975	1.69
1 716 000	UNITED TECHNOLOGIES CORP 4.5% 01/06/2042	USD	1 870 084	1 696 987	0.57
914 000	UNITEDHEALTH GROUP INC 4.75% 15/07/2045	USD	1 037 508	985 223	0.33
1 000 000	US BANK NA/CINCINNATI OH FRN 24/05/2019	USD	1 000 457	1 000 580	0.34
4 203 000	VERIZON COMMUNICATIONS INC FRN 16/03/2022	USD	4 280 006	4 287 858	1.44
61 000	VMWARE INC 2.95% 21/08/2022	USD	58 481	58 534	0.02
580 000	VODAFONE GROUP PLC 6.15% 27/02/2037	USD	696 359	662 444	0.22
965 000	WALGREENS BOOTS ALLIANCE INC 3.8% 18/11/2024	USD	948 819	951 118	0.32
522 000	WAL-MART STORES INC 6.5% 15/08/2037	USD	731 071	703 635	0.24
1 019 000	WELLS FARGO & CO FRN 11/02/2022	USD	1 033 663	1 029 154	0.34

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
9 000	WELLS FARGO & CO FRN 24/01/2023	USD	9 140	9 132	0.00
197 000	WELLS FARGO & CO FRN 31/10/2023	USD	200 924	201 084	0.07
2 000	WESTPAC BANKING CORP FRN 13/05/2019	USD	2 013	2 010	0.00
Total Bonds			181 512 204	179 229 729	60.01
Supranationals, Governments and Local Public Authorities, Debt Instruments					
143 000	AFRICAN DEVELOPMENT BANK 1% 15/05/2019	USD	141 407	140 882	0.05
622 000	AFRICAN DEVELOPMENT BANK 1.125% 29/09/2019	USD	610 530	610 042	0.20
272 000	AFRICAN DEVELOPMENT BANK 1.375% 17/12/2018	USD	270 705	270 469	0.09
2 016 000	AFRICAN DEVELOPMENT BANK 2.375% 23/09/2021	USD	1 989 621	1 984 238	0.66
15 000	ASIAN DEVELOPMENT BANK FRN 26/02/2020	USD	15 089	15 091	0.01
490 000	ASIAN DEVELOPMENT BANK 1% 16/08/2019	USD	480 977	480 624	0.16
683 000	ASIAN DEVELOPMENT BANK 1.375% 23/03/2020	USD	668 407	667 455	0.22
150 000	ASIAN DEVELOPMENT BANK 1.75% 14/08/2026	USD	135 947	135 455	0.05
259 000	ASIAN DEVELOPMENT BANK 1.75% 21/03/2019	USD	257 752	257 548	0.09
106 000	ASIAN DEVELOPMENT BANK 2.625% 12/01/2027	USD	102 811	102 257	0.03
2 451 000	COUNCIL OF EUROPE DEVELOPMENT BANK 1.625% 10/03/2020	USD	2 412 200	2 406 024	0.81
808 000	DEVELOPMENT BANK OF JAPAN INC - REGS - 1.625% 01/09/2021	USD	769 442	768 881	0.26
200 000	FMS WERTMANAGEMENT AOER 1.5% 09/08/2019	USD	197 555	197 406	0.07
85 000	INTER-AMERICAN DEVELOPMENT BANK 7% 15/06/2025	USD	108 871	104 465	0.03
49 000 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2022	EUR	53 093 266	63 324 852	21.20
1 282 000	JAPAN BANK FOR INTERNATIONAL COOPERATION 2.375% 21/07/2022	USD	1 247 956	1 241 316	0.42
4 000	KOMMUNEKREDIT 2.25% 16/11/2022	USD	3 904	3 871	0.00
1 068 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 15/10/2019	USD	1 056 444	1 055 542	0.35
5 289 000	KREDITANSTALT FUER WIEDERAUFBAU 2.625% 25/01/2022	USD	5 271 546	5 240 473	1.75
1 000	PROVINCE OF MANITOBA CANADA 2.05% 30/11/2020	USD	978	978	0.00
500 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.875% 17/06/2019	USD	501 005	496 093	0.17
3 101 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	3 100 967	3 094 367	1.04
3 620 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	3 552 947	3 562 666	1.19
198 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2045	USD	198 795	201 155	0.07
12 471 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	12 246 487	12 301 507	4.12
1 078 000	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2023	USD	1 045 492	1 039 933	0.35
333 200	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026	USD	323 243	309 486	0.10
1 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2046	USD	986	956	0.00
1 365 000	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	1 523 041	1 491 796	0.50
4 047 900	UNITED STATES TREASURY NOTE/BOND 5.25% 15/11/2028	USD	5 105 098	4 886 890	1.64
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			96 433 469	106 392 718	35.63
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			277 945 673	285 622 447	95.64
Total Investments			277 945 673	285 622 447	95.64

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

Classification of Investments

Economic classification	%	Geographical classification	%
Governments	35.63	United States of America	42.40
Banks	26.53	Italy	21.20
Financial Services	12.48	Canada	9.31
Oil & Gas Producers	4.23	Germany	3.10
Pharmaceuticals & Biotechnology	2.34	Spain	3.10
Health Care Equipment & Services	2.03	United Kingdom	2.83
Fixed Line Telecommunications	1.83	Netherlands	2.62
Technology Hardware & Equipment	1.54	Japan	2.37
General Retailers	0.96	Ireland	1.77
General Industrials	0.87	Switzerland	1.76
Software & Computer Services	0.75	France	1.63
Food Producers	0.71	Chile	1.35
Oil Equipment, Services & Distribution	0.70	Ivory Coast	1.01
Construction & Materials	0.69	Philippines	0.56
Nonlife Insurance	0.66	Luxembourg	0.26
Alternative Energy	0.60	Australia	0.24
Aerospace & Defense	0.57	Guernsey	0.09
Life Insurance	0.48	Jersey	0.04
Food & Drug Retailers	0.32		
Automobiles & Parts	0.31		95.64
Personal Goods	0.31		
Mobile Telecommunications	0.22		
Chemicals	0.20		
Media	0.11		
Electricity	0.10		
Household Goods & Home Construction	0.10		
Leisure Goods	0.09		
Travel, Leisure & Catering	0.09		
Beverages	0.05		
Industrial Engineering	0.05		
Mining	0.05		
Industrial Metals & Mining	0.03		
Real Estate Investment Trusts	0.01		
	95.64		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
125 000	ABBVIE INC 3.6% 14/05/2025	USD	122 623	121 409	0.04
170 000	AGENCE FRANCAISE DE DEVELOPPEMENT 1.625% 21/01/2020	USD	166 750	166 719	0.06
200 000	AGENCE FRANCAISE DE DEVELOPPEMENT 1.875% 14/09/2020	USD	195 333	195 246	0.07
175 000	ALTRIA GROUP INC 2.85% 09/08/2022	USD	170 705	170 608	0.06
2 442 000	AMERICAN EXPRESS CO FRN 01/08/2022	USD	2 444 327	2 444 369	0.89
403 000	APPLE INC FRN 07/02/2020	USD	404 046	403 995	0.15
724 000	APPLE INC FRN 09/02/2022	USD	734 248	733 329	0.27
6 094 000	APPLE INC FRN 11/05/2022	USD	6 141 990	6 142 752	2.24
301 000	APPLE INC FRN 23/02/2021	USD	310 144	309 127	0.11
132 000	ARCELORMITTAL FRN 01/03/2041	USD	166 475	152 437	0.06
100 000	ARCONIC INC 5.95% 01/02/2037	USD	110 177	101 878	0.04
3 414 000	AT&T INC FRN 14/02/2023	USD	3 448 737	3 446 211	1.25
9 651 000	AT&T INC FRN 15/01/2020	USD	9 682 462	9 711 994	3.54
344 000	BANK NEDERLANDSE GEMEENTEN NV - REGS - 2.625% 28/04/2021	USD	341 102	341 324	0.12
7 376 000	BANK NEDERLANDSE GEMEENTEN NV 1.75% 30/10/2019	USD	7 284 824	7 281 735	2.65
463 000	BANK OF AMERICA CORP FRN 31/12/2099	USD	464 725	462 704	0.17
10 245 000	BANK OF MONTREAL FRN 15/06/2020	USD	10 277 608	10 284 135	3.75
4 917 000	BANK OF NOVA SCOTIA FRN 05/12/2019	USD	4 951 296	4 946 969	1.80
8 411 000	BARCLAYS PLC FRN 10/01/2023	USD	8 621 149	8 666 064	3.16
1 167 000	BARCLAYS PLC FRN 10/08/2021	USD	1 223 999	1 220 116	0.44
2 885 000	BECTON DICKINSON AND CO FRN 06/06/2022	USD	2 912 664	2 904 344	1.06
7 000	BECTON DICKINSON AND CO 3.7% 06/06/2027	USD	6 668	6 641	0.00
1 081 000	BP CAPITAL MARKETS PLC FRN 16/09/2021	USD	1 101 193	1 102 166	0.40
643 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 05/10/2020	USD	643 486	644 045	0.23
434 000	CAPITAL ONE FINANCIAL CORP FRN 09/03/2022	USD	436 347	436 137	0.16
1 053 000	CHEVRON CORP FRN 03/03/2020	USD	1 055 825	1 055 991	0.38
150 000	CHEVRON CORP 2.954% 16/05/2026	USD	143 701	143 533	0.05
456 000	CITIGROUP INC FRN 17/05/2024	USD	464 707	463 018	0.17
1 060 000	CITIGROUP INC FRN 25/04/2022	USD	1 074 521	1 073 807	0.39
62 000	CONTINENTAL RESOURCES INC/OK 4.9% 01/06/2044	USD	60 450	60 612	0.02
315 000	COOPERATIEVE RABOBANK UA/NY FRN 09/08/2019	USD	316 432	316 386	0.12
598 000	COOPERATIEVE RABOBANK UA/NY FRN 10/01/2022	USD	606 623	607 335	0.22
96 000	DEUTSCHE BANK AG 4.25% 14/10/2021	USD	98 224	96 860	0.04
177 000	DEUTSCHE BANK AG/NEW YORK NY FRN 22/01/2021	USD	176 088	176 159	0.06
2 440 000	DEXIA CREDIT LOCAL SA 2.375% 20/09/2022	USD	2 369 057	2 361 090	0.86
716 000	DXC TECHNOLOGY CO FRN 01/03/2021	USD	720 947	719 995	0.26
96 000	EMERA INC - 16-A - FRN 15/06/2076	USD	108 300	103 921	0.04
100 000	ENBRIDGE INC FRN 15/01/2077	USD	104 460	97 656	0.04
200 000	ENBRIDGE INC FRN 15/07/2077	USD	197 194	186 596	0.07
3 000	ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047	USD	2 944	2 895	0.00
49 000	ENTERGY LOUISIANA LLC 3.25% 01/04/2028	USD	47 845	46 738	0.02
440 000	EXPORT DEVELOPMENT CANADA - 144A - 0.875% 27/08/2018	USD	437 566	438 189	0.16
10 000	EXPORT DEVELOPMENT CANADA 1.375% 21/10/2021	USD	9 508	9 509	0.00
835 000	EXPORT DEVELOPMENT CANADA 1.5% 26/05/2021	USD	802 740	802 669	0.29

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
325 000	EXPORT DEVELOPMENT CANADA 1.625% 17/01/2020	USD	319 834	319 727	0.12
6 895 000	FORD MOTOR CREDIT CO LLC FRN 28/03/2022	USD	6 999 890	7 012 801	2.55
100 000	FORTIS INC/CANADA 3.055% 04/10/2026	USD	93 374	91 890	0.03
9 999 000	GENERAL MOTORS FINANCIAL CO INC FRN 13/04/2020	USD	10 084 840	10 095 739	3.68
200 000	HCA INC 5.25% 15/06/2026	USD	209 918	201 375	0.07
200 000	HCA INC 5.5% 15/06/2047	USD	203 614	189 503	0.07
920 000	HOME DEPOT INC FRN 05/06/2020	USD	922 029	921 527	0.34
1 369 000	HSBC HOLDINGS PLC FRN 08/03/2021	USD	1 441 749	1 437 614	0.52
9 348 000	INTEL CORP FRN 11/05/2020	USD	9 352 520	9 350 898	3.40
7 527 000	INTEL CORP FRN 11/05/2022	USD	7 562 189	7 587 893	2.76
100 000	INTERNATIONAL BUSINESS MACHINES CORP 3.375% 01/08/2023	USD	100 232	99 815	0.04
100 000	INTERNATIONAL BUSINESS MACHINES CORP 3.625% 12/02/2024	USD	101 428	100 638	0.04
553 000	JPMORGAN CHASE & CO FRN 09/03/2021	USD	555 063	555 190	0.20
4 758 000	JPMORGAN CHASE BANK NA FRN 13/02/2020	USD	4 760 349	4 761 711	1.73
4 241 000	KRAFT HEINZ FOODS CO FRN 10/02/2021	USD	4 251 815	4 242 103	1.54
4 000	LANDESKREDITBANK BADEN-WUERTTEMBERG FOERDERBANK 1.375% 21/07/2021	USD	3 812	3 811	0.00
100 000	MERCK & CO INC 2.8% 18/05/2023	USD	98 427	97 774	0.04
911 000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 13/09/2021	USD	923 831	925 130	0.34
2 110 000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 25/07/2022	USD	2 120 139	2 123 050	0.77
4 657 000	MIZUHO FINANCIAL GROUP INC FRN 11/09/2022	USD	4 686 319	4 691 043	1.71
1 931 000	MIZUHO FINANCIAL GROUP INC FRN 28/02/2022	USD	1 945 965	1 948 707	0.71
174 000	MORGAN STANLEY FRN 14/02/2020	USD	174 811	174 655	0.06
8 000	MORGAN STANLEY FRN 16/06/2020	USD	8 101	8 106	0.00
1 602 000	MORGAN STANLEY FRN 24/10/2023	USD	1 644 253	1 645 222	0.60
21 000	OESTERREICHISCHE KONTROLLBANK AG 1.125% 29/05/2018	USD	20 984	20 987	0.01
2 205 000	OESTERREICHISCHE KONTROLLBANK AG 1.5% 21/10/2020	USD	2 138 034	2 137 847	0.78
2 799 000	QUALCOMM INC FRN 20/05/2019	USD	2 806 515	2 809 258	1.02
553 000	QUALCOMM INC 3.25% 20/05/2027	USD	536 463	512 498	0.19
600 000	ROYAL BANK OF CANADA FRN 06/03/2020	USD	602 421	603 105	0.22
940 000	ROYAL BANK OF CANADA FRN 26/10/2020	USD	939 177	939 286	0.34
100 000	SANOFI 4% 29/03/2021	USD	103 082	102 678	0.04
2 273 000	SEMPRA ENERGY FRN 15/01/2021	USD	2 275 732	2 276 762	0.83
535 000	SEMPRA ENERGY FRN 15/03/2021	USD	536 081	536 549	0.20
100 000	SEMPRA ENERGY FRN 15/07/2019	USD	100 128	100 166	0.04
3 433 000	SHELL INTERNATIONAL FINANCE BV FRN 11/05/2020	USD	3 457 081	3 456 482	1.26
4 950 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV - 144A - FRN 16/03/2020	USD	4 964 887	4 965 568	1.81
581 000	SUMITOMO MITSUI BANKING CORP FRN 18/10/2019	USD	581 103	581 227	0.21
1 766 000	SUMITOMO MITSUI FINANCIAL GROUP INC FRN 17/01/2023	USD	1 767 969	1 771 598	0.64
154 000	SUMITOMO MITSUI FINANCIAL GROUP INC FRN 18/10/2022	USD	154 225	154 571	0.06
2 091 000	TORONTO-DOMINION BANK FRN 25/01/2021	USD	2 089 727	2 088 073	0.76
8 463 000	TOYOTA MOTOR CREDIT CORP FRN 17/04/2020	USD	8 481 872	8 482 846	3.09
1 096 000	UBS AG/LONDON - REGS - FRN 08/06/2020	USD	1 100 428	1 100 729	0.40
227 000	UBS GROUP FUNDING SWITZERLAND AG FRN 15/08/2023	USD	229 024	228 542	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
4 809 000	VERIZON COMMUNICATIONS INC FRN 16/03/2022	USD	4 899 337	4 906 094	1.79
50 000	VOYA FINANCIAL INC 5.7% 15/07/2043	USD	60 700	56 395	0.02
917 000	VULCAN MATERIALS CO FRN 01/03/2021	USD	917 120	918 788	0.33
207 000	WALT DISNEY CO FRN 05/06/2020	USD	207 197	207 305	0.08
10 116 000	WELLS FARGO & CO FRN 11/02/2022	USD	10 248 165	10 216 805	3.72
2 527 000	WELLS FARGO & CO FRN 24/01/2023	USD	2 569 037	2 563 945	0.93
667 000	WESTPAC BANKING CORP FRN 06/03/2020	USD	668 427	668 678	0.24
742 000	WESTPAC BANKING CORP FRN 11/01/2023	USD	740 475	741 228	0.27
Total Bonds			182 920 103	182 893 345	66.59
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 000	ASIAN DEVELOPMENT BANK 2% 24/04/2026	USD	923	924	0.00
117 000	ASIAN DEVELOPMENT BANK 2.625% 12/01/2027	USD	115 258	112 868	0.04
200 000	CAISSE DES DEPOTS ET CONSIGNATIONS 1.375% 07/11/2019	USD	195 942	195 924	0.07
575 000	COUNCIL OF EUROPE DEVELOPMENT BANK 1.625% 10/03/2020	USD	564 641	564 449	0.21
382 000	FINLAND GOVERNMENT INTERNATIONAL BOND 1.5% 21/09/2020	USD	372 700	371 705	0.14
29 000 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	36 791 573	39 793 057	14.48
90 000	INTERNATIONAL FINANCE CORP 1.25% 27/11/2018	USD	89 571	89 466	0.03
312 000	JAPAN BANK FOR INTERNATIONAL COOPERATION 2.375% 21/07/2022	USD	303 715	302 099	0.11
24 250 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	28 004 742	29 607 367	10.77
434 000	KOMMUNEKREDIT 1.625% 01/06/2021	USD	417 935	417 972	0.15
7 000	KOMMUNEKREDIT 2.25% 16/11/2022	USD	6 800	6 774	0.00
20 000	KREDITANSTALT FUER WIEDERAUFBAU 1.375% 14/12/2018	USD	19 892	19 888	0.01
4 080 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 15/10/2019	USD	4 035 854	4 032 407	1.47
1 402 000	KREDITANSTALT FUER WIEDERAUFBAU 2.625% 25/01/2022	USD	1 390 679	1 389 137	0.51
2 039 000	PROVINCE OF BRITISH COLUMBIA CANADA 2% 23/10/2022	USD	1 951 802	1 950 671	0.71
50 000	PROVINCE OF MANITOBA CANADA 9.625% 01/12/2018	USD	53 231	52 082	0.02
1 207 400	UNITED STATES TREASURY NOTE/BOND 1.875% 31/01/2022	USD	1 208 956	1 171 037	0.43
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			75 524 214	80 077 827	29.15
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			258 444 317	262 971 172	95.74
Total Investments			258 444 317	262 971 172	95.74

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

Classification of Investments

Economic classification	%	Geographical classification	%
Banks	30.86	United States of America	41.49
Governments	29.15	France	15.79
Technology Hardware & Equipment	10.14	Belgium	10.78
Financial Services	9.21	Canada	8.58
Fixed Line Telecommunications	6.58	Netherlands	5.84
Oil & Gas Producers	2.78	United Kingdom	4.92
Automobiles & Parts	2.55	Japan	4.55
Food Producers	1.54	Germany	2.02
Construction & Materials	1.39	Austria	0.79
General Retailers	0.34	Australia	0.51
Software & Computer Services	0.34	Denmark	0.15
General Industrials	0.17	Finland	0.14
Health Care Equipment & Services	0.14	Switzerland	0.08
Pharmaceuticals & Biotechnology	0.12	Luxembourg	0.06
Oil Equipment, Services & Distribution	0.10	Philippines	0.04
Electricity	0.09		
Media	0.08		
Industrial Metals & Mining	0.06		
Tobacco	0.06		
Aerospace & Defense	0.04		
	95.74		95.74

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
1 000 000	AGENCE FRANCAISE DE DEVELOPPEMENT 1.875% 14/09/2020	USD	976 635	976 230	0.27
100 000	AMERICAN INTERNATIONAL GROUP INC 3.9% 01/04/2026	USD	98 582	97 779	0.03
1 455 000	APPLE INC FRN 11/05/2022	USD	1 466 458	1 466 640	0.41
1 000	ARCONIC INC 5.9% 01/02/2027	USD	1 116	1 042	0.00
100 000	ASTRAZENECA PLC 2.375% 12/06/2022	USD	96 569	95 982	0.03
75 000	ASTRAZENECA PLC 2.375% 16/11/2020	USD	73 830	73 713	0.02
75 000	ASTRAZENECA PLC 3.125% 12/06/2027	USD	71 339	70 923	0.02
100 000	ASTRAZENECA PLC 3.375% 16/11/2025	USD	97 951	97 281	0.03
1 379 000	AT&T INC FRN 14/02/2023	USD	1 392 965	1 392 011	0.39
75 000	AT&T INC FRN 30/06/2020	USD	75 819	75 829	0.02
25 000	AT&T INC 4.45% 15/05/2021	USD	25 840	25 803	0.01
270 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 01/06/2021	USD	274 791	274 798	0.08
316 000	BANK NEDERLANDSE GEMEENTEN NV - REGS - 2.625% 28/04/2021	USD	317 593	313 542	0.09
7 874 000	BANK NEDERLANDSE GEMEENTEN NV 1.75% 30/10/2019	USD	7 777 704	7 773 370	2.18
4 593 000	BANK OF AMERICA CORP FRN 01/04/2019	USD	4 624 966	4 626 827	1.29
4 234 000	BANK OF AMERICA CORP FRN 05/03/2024	USD	4 225 384	4 229 067	1.18
6 070 000	BANK OF AMERICA CORP FRN 24/04/2023	USD	6 130 323	6 148 940	1.72
360 000	BANK OF MONTREAL FRN 12/12/2019	USD	362 385	362 162	0.10
2 037 000	BANK OF MONTREAL FRN 15/06/2020	USD	2 044 170	2 044 781	0.57
1 488 000	BARCLAYS PLC FRN 10/01/2023	USD	1 525 178	1 533 124	0.43
270 000	BB&T CORP FRN 15/06/2018	USD	270 387	270 105	0.08
2 204 000	BP CAPITAL MARKETS PLC FRN 16/09/2021	USD	2 247 265	2 247 154	0.63
291 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 02/02/2021	USD	291 521	290 837	0.08
1 787 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 05/10/2020	USD	1 787 759	1 789 904	0.50
503 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 16/06/2022	USD	505 694	506 790	0.14
580 000	CITIGROUP INC FRN 17/05/2024	USD	591 394	588 926	0.16
3 732 000	CITIGROUP INC FRN 25/04/2022	USD	3 773 071	3 780 609	1.06
360 000	CITIZENS BANK NA/PROVIDENCE RI FRN 26/05/2022	USD	361 056	360 509	0.10
180 000	COMMONWEALTH BANK OF AUSTRALIA FRN 02/11/2018	USD	180 786	180 486	0.05
315 000	COMMONWEALTH BANK OF AUSTRALIA FRN 07/11/2019	USD	317 208	316 737	0.09
150 000	DAIMLER FINANCE NORTH AMERICA LLC - 144A - FRN 05/05/2020	USD	150 556	150 764	0.04
2 638 000	DEUTSCHE BANK AG/NEW YORK NY FRN 22/01/2021	USD	2 624 414	2 625 470	0.73
859 000	DOW CHEMICAL CO 8.55% 15/05/2019	USD	939 875	908 530	0.25
500 000	ENEL FINANCE INTERNATIONAL NV - REGS - 3.625% 25/05/2027	USD	495 030	473 803	0.13
1 315 000	EUROPEAN INVESTMENT BANK 1.25% 15/05/2018	USD	1 314 407	1 314 711	0.37
265 000	EUROPEAN INVESTMENT BANK 1.875% 15/10/2019	USD	262 730	262 525	0.07
566 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	531 661	528 160	0.15
64 000	EUROPEAN INVESTMENT BANK 2.125% 15/10/2021	USD	62 580	62 477	0.02
1 000	EUROPEAN INVESTMENT BANK 2.5% 15/04/2021	USD	993	992	0.00
126 000	FORTIS INC/CANADA 3.055% 04/10/2026	USD	117 651	115 781	0.03
8 684 000	GOLDMAN SACHS GROUP INC FRN 05/06/2023	USD	8 791 507	8 775 311	2.46
2 257 000	GOLDMAN SACHS GROUP INC FRN 23/02/2023	USD	2 255 522	2 258 004	0.63
187 000	HOME DEPOT INC FRN 05/06/2020	USD	187 412	187 310	0.05
4 570 000	HSBC HOLDINGS PLC FRN 05/01/2022	USD	4 711 122	4 721 884	1.32

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
893 000	IBM CREDIT LLC FRN 20/01/2021	USD	895 737	894 165	0.25
1 400 000	ING BANK NV - REGS - FRN 15/08/2021	USD	1 416 978	1 416 618	0.40
270 000	ING BANK NV FRN 01/10/2019	USD	271 508	271 598	0.08
709 000	ING GROEP NV FRN 29/03/2022	USD	720 004	724 066	0.20
774 000	INTEL CORP FRN 11/05/2020	USD	774 495	774 240	0.22
1 145 000	INTEL CORP FRN 11/05/2022	USD	1 151 409	1 154 263	0.32
212 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.375% 20/09/2021	USD	202 703	202 099	0.06
227 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.625% 09/03/2021	USD	220 646	219 922	0.06
4 870 000	KOMMUNALBANKEN AS - REGS - 2.125% 11/02/2025	USD	4 588 904	4 564 164	1.27
350 000	KOMMUNALBANKEN AS 1.625% 10/02/2021	USD	340 531	338 709	0.09
502 000	LANDWIRTSCHAFTLICHE RENTENBANK FRN 15/07/2019	USD	502 259	502 422	0.14
100 000	MCDONALD'S CORP 3.5% 01/03/2027	USD	97 981	97 668	0.03
75 000	MCDONALD'S CORP 3.7% 30/01/2026	USD	74 929	74 803	0.02
1 187 000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 25/07/2022	USD	1 192 709	1 194 342	0.33
2 473 000	MIZUHO FINANCIAL GROUP INC FRN 11/09/2022	USD	2 489 085	2 491 078	0.70
1 436 000	MIZUHO FINANCIAL GROUP INC FRN 28/02/2022	USD	1 449 075	1 449 168	0.40
180 000	NEW YORK LIFE GLOBAL FUNDING - 144A - FRN 24/10/2019	USD	180 802	180 766	0.05
100 000	NORTHROP GRUMMAN CORP 3.25% 01/08/2023	USD	99 065	98 743	0.03
192 000	NRW BANK 1.5% 23/08/2021	USD	183 346	183 186	0.05
207 000	ORACLE CORP 2.95% 15/05/2025	USD	206 070	198 523	0.06
2 113 000	PNC BANK NA FRN 27/07/2022	USD	2 124 265	2 127 210	0.59
16 000	PNC FUNDING CORP 3.3% 08/03/2022	USD	16 056	15 933	0.00
335 000	QUALCOMM INC FRN 20/05/2019	USD	335 899	336 228	0.09
3 329 000	SEMPRA ENERGY FRN 15/01/2021	USD	3 327 635	3 334 510	0.93
2 258 000	SUMITOMO MITSUI FINANCIAL GROUP INC FRN 17/01/2023	USD	2 259 739	2 265 158	0.63
1 927 000	SUMITOMO MITSUI FINANCIAL GROUP INC FRN 18/10/2022	USD	1 930 305	1 934 149	0.54
117 000	TORONTO-DOMINION BANK FRN 18/01/2019	USD	117 209	117 228	0.03
33 000	TOYOTA MOTOR CREDIT CORP FRN 17/04/2020	USD	33 070	33 077	0.01
362 000	UBS AG/LONDON - REGS - FRN 28/05/2019	USD	362 321	362 272	0.10
415 000	US BANCORP FRN 15/11/2018	USD	416 440	415 616	0.12
50 000	VULCAN MATERIALS CO FRN 01/03/2021	USD	50 101	50 098	0.01
2 699 000	WELLS FARGO & CO FRN 24/01/2023	USD	2 737 812	2 738 459	0.76
4 001 000	WESTPAC BANKING CORP FRN 06/03/2020	USD	4 010 182	4 011 063	1.12
148 000	WESTPAC BANKING CORP FRN 13/05/2019	USD	148 929	148 736	0.04
Total Bonds			99 359 398	99 317 903	27.74
Supranationals, Governments and Local Public Authorities, Debt Instruments					
190 000	AFRICAN DEVELOPMENT BANK FRN 15/06/2020	USD	190 700	190 735	0.05
400 000	AFRICAN DEVELOPMENT BANK 1% 15/05/2019	USD	394 160	394 076	0.11
395 000	AFRICAN DEVELOPMENT BANK 1.25% 26/07/2021	USD	377 602	375 604	0.10
537 000	AFRICAN DEVELOPMENT BANK 1.875% 16/03/2020	USD	530 567	529 589	0.15
151 000	ASIAN DEVELOPMENT BANK 1.75% 08/06/2021	USD	146 680	146 219	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
208 000	ASIAN DEVELOPMENT BANK 1.75% 13/09/2022	USD	199 119	198 038	0.06
212 000	ASIAN DEVELOPMENT BANK 2% 16/02/2022	USD	206 114	205 286	0.06
2 000	ASIAN DEVELOPMENT BANK 2% 24/04/2026	USD	1 843	1 847	0.00
1 200 000	ASIAN DEVELOPMENT BANK 2.125% 24/11/2021	USD	1 175 437	1 170 360	0.33
146 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE - REGS - 3.375% 20/03/2024	USD	148 080	147 730	0.04
2 347 000	COUNCIL OF EUROPE DEVELOPMENT BANK 1.625% 10/03/2020	USD	2 309 072	2 303 933	0.64
502 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 1.875% 23/02/2022	USD	486 471	483 705	0.14
1 518 000	FINLAND GOVERNMENT INTERNATIONAL BOND 1.5% 21/09/2020	USD	1 481 621	1 477 090	0.41
1 600 000	FMS WERTMANAGEMENT AOER 1.5% 09/08/2019	USD	1 580 376	1 579 248	0.44
303 000	INTER-AMERICAN DEVELOPMENT BANK 1.625% 12/05/2020	USD	297 523	296 960	0.08
151 000	INTER-AMERICAN DEVELOPMENT BANK 1.875% 15/03/2021	USD	147 726	147 257	0.04
1 000	INTER-AMERICAN DEVELOPMENT BANK 2% 02/06/2026	USD	963	922	0.00
576 000	INTERNATIONAL FINANCE CORP FRN 09/01/2019	USD	576 314	576 415	0.16
280 000	JAPAN BANK FOR INTERNATIONAL COOPERATION/JAPAN 1.75% 28/05/2020	USD	273 645	273 617	0.08
260 000	JAPAN BANK FOR INTERNATIONAL COOPERATION/JAPAN 3.375% 31/07/2023	USD	262 068	261 585	0.07
1 550 000	KREDITANSTALT FUER WIEDERAUFBAU 1.375% 14/12/2018	USD	1 541 095	1 541 351	0.43
588 000	LANDWIRTSCHAFTLICHE RENTENBANK 1.875% 17/04/2023	USD	560 205	558 180	0.16
581 000	PROVINCE OF MANITOBA CANADA 2.05% 30/11/2020	USD	568 485	568 073	0.16
56 000	PROVINCE OF ONTARIO CANADA 2% 27/09/2018	USD	55 931	55 933	0.02
615 000	PROVINCE OF ONTARIO CANADA 2.5% 10/09/2021	USD	604 573	604 173	0.17
49 000	PROVINCE OF ONTARIO CANADA 3% 16/07/2018	USD	49 093	49 082	0.01
100 000	PROVINCE OF QUEBEC CANADA 2.375% 31/01/2022	USD	97 579	97 493	0.03
56 000	PROVINCE OF QUEBEC CANADA 2.5% 20/04/2026	USD	52 880	52 810	0.01
52 000	PROVINCE OF QUEBEC CANADA 3.5% 29/07/2020	USD	52 801	52 756	0.01
5 200 000	SFIL SA 2% 30/06/2020	USD	5 111 028	5 106 322	1.43
6 939 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025	USD	7 093 936	7 077 898	1.98
802 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026	USD	837 951	833 468	0.23
773 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	769 657	771 973	0.22
21 042 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	20 549 959	20 701 646	5.78
7 787 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2045	USD	7 658 164	7 909 711	2.21
10 583 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	10 501 756	10 488 266	2.93
5 700 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	5 612 688	5 621 151	1.57
45 100	UNITED STATES TREASURY NOTE/BOND 1.625% 31/07/2019	USD	44 756	44 695	0.01
8 062 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/05/2023	USD	7 709 288	7 664 884	2.14
5 681 200	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2023	USD	5 509 876	5 480 583	1.53
15 963 300	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	14 414 336	14 157 452	3.95
17 700	UNITED STATES TREASURY NOTE/BOND 2.625% 15/08/2020	USD	18 308	17 732	0.00
97 969 500	UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2046	USD	95 113 673	93 637 415	26.15
17 268 800	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	18 786 759	18 872 908	5.27

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
26 714 300	UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041	USD	29 694 126	29 728 006	8.30
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			243 794 984	242 454 177	67.70
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			343 154 382	341 772 080	95.44
Total Investments			343 154 382	341 772 080	95.44

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

Classification of Investments

Economic classification	%	Geographical classification	%
Governments	67.70	United States of America	76.62
Banks	21.09	Netherlands	3.06
General Industrials	2.55	United Kingdom	2.94
Technology Hardware & Equipment	1.04	Japan	2.76
Oil & Gas Producers	0.93	France	2.38
Financial Services	0.82	Canada	1.87
Fixed Line Telecommunications	0.42	Norway	1.37
Software & Computer Services	0.31	Australia	1.30
Chemicals	0.25	Germany	1.22
Pharmaceuticals & Biotechnology	0.09	Luxembourg	0.61
General Retailers	0.05	Philippines	0.48
Travel, Leisure & Catering	0.05	Ivory Coast	0.42
Industrial Engineering	0.04	Finland	0.41
Aerospace & Defense	0.03		
Electricity	0.03		
Life Insurance	0.03		
Construction & Materials	0.01		
	95.44		95.44

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 777 000	ITALY BUONI POLIENNALI DEL TESORO 0.05% 15/10/2019	EUR	1 784 474	1 786 667	5.50
1 995 000	ITALY BUONI POLIENNALI DEL TESORO 0.2% 15/10/2020	EUR	2 002 632	2 008 965	6.18
1 987 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 15/06/2020	EUR	2 003 011	2 009 354	6.18
1 885 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 01/11/2020	EUR	1 915 715	1 920 061	5.91
2 059 000	ITALY BUONI POLIENNALI DEL TESORO 0.7% 01/05/2020	EUR	2 094 119	2 096 783	6.45
1 935 000	ITALY BUONI POLIENNALI DEL TESORO 1.05% 01/12/2019	EUR	1 980 074	1 976 312	6.08
1 828 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/08/2019	EUR	1 879 690	1 870 364	5.75
2 154 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/05/2019	EUR	2 235 847	2 215 561	6.82
3 036 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/03/2021	EUR	3 357 826	3 358 727	10.33
3 117 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/09/2020	EUR	3 447 130	3 418 101	10.50
3 043 000	ITALY BUONI POLIENNALI DEL TESORO 4.25% 01/03/2020	EUR	3 331 451	3 295 113	10.14
3 024 000	ITALY BUONI POLIENNALI DEL TESORO 4.25% 01/09/2019	EUR	3 252 805	3 209 628	9.87
2 928 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/02/2020	EUR	3 212 270	3 173 074	9.76
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			32 497 044	32 338 710	99.47
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			32 497 044	32 338 710	99.47
Total Investments			32 497 044	32 338 710	99.47

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

Classification of Investments

Economic classification	%
Governments	99.47
	99.47

Geographical classification	%
Italy	99.47
	99.47

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
4 965 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	4 820 281	4 852 791	12.39
4 892 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	4 912 105	4 940 920	12.61
5 283 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	5 408 875	5 448 358	13.91
4 768 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	4 962 450	4 987 566	12.73
5 714 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	8 210 276	8 223 017	20.99
7 365 830.000001	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	10 509 963	10 479 735	26.74
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			38 823 950	38 932 387	99.37
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			38 823 950	38 932 387	99.37
Total Investments			38 823 950	38 932 387	99.37

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

Classification of Investments

Economic classification	%
Governments	99.37
	99.37

Geographical classification	%
Italy	99.37
	99.37

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 319	ACCOR SA	EUR	53 718	61 822	0.15
3 781	ADIDAS AG - REG - REG	EUR	738 200	770 946	1.86
1 355	AENA SME SA	EUR	217 150	231 841	0.56
1 300	AERCAP HOLDINGS NV	USD	56 353	56 091	0.14
596	AEROPORTS DE PARIS	EUR	88 785	108 710	0.26
8 598	AIR LIQUIDE SA	EUR	819 620	929 014	2.24
11 664	AIRBUS SE	EUR	864 513	1 136 073	2.74
5 058	AKZO NOBEL NV - CVA	EUR	396 450	378 844	0.91
3 118	ALSTOM SA	EUR	96 784	117 580	0.28
10 879	ALTICE NV - A	EUR	174 398	86 358	0.21
8 811	AMADEUS IT GROUP SA - A	EUR	474 794	534 828	1.29
1 214	AMUNDI SA	EUR	89 183	85 563	0.21
1 462	ANDRITZ AG	EUR	68 006	65 147	0.16
15 299	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 510 151	1 265 532	3.05
6 668	ARCELORMITTAL	EUR	154 327	187 337	0.45
1 368	ARKEMA SA	EUR	131 071	148 428	0.36
7 797	ASML HOLDING NV	EUR	1 083 520	1 228 027	2.96
4 560	ATLANTIA SPA	EUR	121 623	125 400	0.30
1 901	ATOS SE	EUR	237 639	212 722	0.51
487	AXEL SPRINGER SE	EUR	26 466	33 043	0.08
16 603	BAYER AG	EUR	1 774 130	1 648 345	3.99
2 024	BEIERSDORF AG	EUR	183 873	190 094	0.46
832	BIOMERIEUX	EUR	57 764	54 579	0.13
8 788	BOLLORE SA	EUR	36 683	36 189	0.09
3 102	BRENNTAG AG	EUR	137 916	147 407	0.36
5 325	BUREAU VERITAS SA	EUR	109 129	115 286	0.28
46 837	CAIXABANK SA	EUR	190 736	189 175	0.46
3 226	CAPGEMINI SE	EUR	310 090	367 764	0.89
10 037	CIE DE SAINT-GOBAIN	EUR	467 064	436 559	1.05
20 535	CNH INDUSTRIAL NV	EUR	196 023	210 278	0.51
4 400	COCA-COLA EUROPEAN PARTNERS PLC	USD	144 121	142 758	0.34
602	COLRUYT SA	EUR	27 951	28 101	0.07
21 373	COMMERZBANK AG	EUR	219 578	228 905	0.55
2 209	CONTINENTAL AG	EUR	445 880	488 631	1.18
3 253	COVESTRO AG	EUR	237 659	245 797	0.59
16 842	CRH PLC	EUR	486 997	497 007	1.20
12 120	DANONE	EUR	807 370	813 131	1.96
50	DASSAULT AVIATION SA	EUR	65 551	82 750	0.20
2 602	DASSAULT SYSTEMES SE	EUR	229 505	279 065	0.67
11 661	DAVIDE CAMPARI-MILANO SPA	EUR	75 548	72 531	0.18
3 875	DEUTSCHE BOERSE AG	EUR	367 211	432 644	1.04
3 075	DEUTSCHE LUFTHANSA AG - REG	EUR	87 745	74 323	0.18
19 494	DEUTSCHE POST AG - REG	EUR	690 514	703 733	1.70
7 121	DEUTSCHE WOHNEN SE	EUR	250 907	278 716	0.67

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 490	EDENRED	EUR	105 289	127 965	0.31
1 476	EIFFAGE SA	EUR	129 372	145 681	0.35
1 428	ELISA OYJ	EUR	51 340	52 436	0.13
44 194	E.ON SE	EUR	423 430	400 928	0.97
4 170	ESSILOR INTERNATIONAL CIE GENERALE D'OPTIQUE SA	EUR	451 429	471 419	1.14
435	EURAZEO SA	EUR	30 756	31 668	0.08
230	EUROFINS SCIENTIFIC SE	EUR	110 935	102 994	0.25
1 524	FAURECIA SA	EUR	98 298	103 327	0.25
2 466	FERRARI NV	EUR	227 099	251 655	0.61
9 778	FERROVIAL SA	EUR	181 217	173 413	0.42
10 803	FIAT CHRYSLER AUTOMOBILES NV	EUR	152 712	200 612	0.48
835	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	68 816	67 134	0.16
4 328	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	347 037	364 764	0.88
8 351	FRESENIUS SE & CO KGAA	EUR	577 452	528 952	1.28
1 395	FUCHS PETROLUB SE - PFD	EUR	66 185	62 133	0.15
5 032	GALP ENERGIA SGPS SA	EUR	72 228	80 084	0.19
3 672	GEA GROUP AG	EUR	134 287	119 010	0.29
9 386	GETLINK - REG	EUR	97 321	109 722	0.26
5 989	GRIFOLS SA	EUR	144 624	139 843	0.34
2 988	HEIDELBERGCEMENT AG	EUR	243 526	242 805	0.59
2 313	HEINEKEN HOLDING NV	EUR	190 639	194 755	0.47
5 204	HEINEKEN NV	EUR	451 936	454 309	1.10
2 086	HENKEL AG & CO KGAA	EUR	215 702	205 993	0.50
3 577	HENKEL AG & CO KGAA - PFD	EUR	410 374	377 016	0.91
636	HERMES INTERNATIONAL	EUR	287 867	340 769	0.82
387	HOCHTIEF AG	EUR	57 346	58 669	0.14
1 272	HUGO BOSS AG	EUR	94 090	98 962	0.24
531	ILIAD SA	EUR	111 971	88 119	0.21
21 902	INDUSTRIA DE DISENO TEXTIL SA	EUR	661 577	564 634	1.36
22 813	INFINEON TECHNOLOGIES AG - REG	EUR	468 315	485 461	1.17
1 190	INGENICO GROUP SA	EUR	93 840	86 156	0.21
8 024	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	53 129	57 548	0.14
756	IPSEN SA	EUR	87 742	101 682	0.25
1 494	JCDECAUX SA	EUR	43 172	44 252	0.11
5 054	JERONIMO MARTINS SGPS SA	EUR	83 173	73 485	0.18
1 521	KERING SA	EUR	509 009	729 472	1.76
3 183	KERRY GROUP PLC	EUR	251 984	268 964	0.65
1 423	KION GROUP AG	EUR	109 515	98 614	0.24
6 791	KONE OYJ - B	EUR	305 132	280 197	0.68
3 643	KONINKLIJKE DSM NV	EUR	246 100	312 642	0.75
67 508	KONINKLIJKE KPN NV	EUR	201 386	173 968	0.42
18 892	KONINKLIJKE PHILIPS NV	EUR	621 231	665 187	1.61
3 843	K+S AG	EUR	77 826	93 808	0.23
1 838	LANXESS	EUR	115 929	113 147	0.27

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 341	LEGRAND SA	EUR	316 978	344 495	0.83
8 126	LEONARDO SPA	EUR	111 493	78 091	0.19
3 729	LINDE AG	EUR	611 964	686 322	1.66
5 059	L'OREAL SA	EUR	904 007	1 005 982	2.43
3 408	LUXOTTICA GROUP SPA	EUR	167 456	176 398	0.43
5 599	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 262 393	1 619 790	3.91
708	MAN SE	EUR	67 063	67 614	0.16
4 348	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	37 622	43 763	0.11
2 595	MERCK KGAA	EUR	240 582	210 766	0.51
2 264	METSO OYJ	EUR	65 242	66 992	0.16
1 044	MTU AERO ENGINES AG	EUR	155 148	149 292	0.36
117 243	NOKIA OYJ	EUR	499 551	583 636	1.41
820	NOKIAN RENKAAT OYJ	EUR	29 635	27 265	0.07
6 826	NXP SEMICONDUCTORS NV	USD	644 628	592 656	1.43
1 359	ORION OYJ - B	EUR	53 013	34 220	0.08
1 997	OSRAM LICHT AG	EUR	133 861	95 397	0.23
1 610	PADDY POWER BETFAIR PLC	EUR	127 668	131 940	0.32
4 263	PERNOD RICARD SA	EUR	499 915	586 376	1.42
4 133	PEUGEOT SA	EUR	77 026	84 396	0.20
1 076	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	75 128	76 181	0.18
4 134	PRYSMIAN SPA	EUR	110 270	100 787	0.24
4 403	QIAGEN NV	EUR	117 901	120 158	0.29
2 972	RAIFFEISEN BANK INTERNATIONAL AG	EUR	88 747	83 216	0.20
2 099	RECORDATI SPA	EUR	74 014	62 235	0.15
19 395	RELX NV	EUR	340 778	341 643	0.82
455	REMY COINTREAU SA	EUR	45 211	51 916	0.13
3 641	RWE AG	EUR	70 315	72 365	0.17
3 087	RYANAIR HOLDINGS PLC	EUR	54 690	47 879	0.12
6 698	SAFRAN SA	EUR	554 409	652 787	1.58
19 733	SAP SE	EUR	1 765 106	1 823 723	4.41
1 666	SCHAEFFLER AG	EUR	20 895	21 433	0.05
5 690	SCHNEIDER ELECTRIC SE	EUR	399 944	428 343	1.03
453	SEB SA	EUR	68 641	71 982	0.17
3 012	SIEMENS HEALTHINEERS AG	EUR	100 537	97 242	0.23
573	SOCIETE BIC SA	EUR	56 071	48 390	0.12
1 817	SODEXO SA	EUR	181 449	149 176	0.36
12 798	STMICROELECTRONICS NV	EUR	206 243	231 900	0.56
7 389	SUEZ	EUR	114 281	88 372	0.21
2 476	SYMRISE AG	EUR	156 920	166 140	0.40
1 059	TELENET GROUP HOLDING NV	EUR	58 605	51 425	0.12
1 160	TELEPERFORMANCE	EUR	144 408	154 164	0.37
3 318	TENARIS SA	EUR	40 754	51 661	0.12
2 125	THALES SA	EUR	198 049	223 125	0.54
8 749	THYSSENKRUPP AG	EUR	218 196	188 978	0.46

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 570	UBISOFT ENTERTAINMENT SA	EUR	104 532	124 438	0.30
2 538	UCB SA	EUR	151 461	159 285	0.38
4 205	UMICORE SA	EUR	150 278	194 523	0.47
32 707	UNILEVER NV	EUR	1 614 833	1 551 946	3.75
2 470	UNITED INTERNET AG - REG	EUR	125 439	132 837	0.32
4 812	VALEO SA	EUR	280 309	266 777	0.64
9 615	VEOLIA ENVIRONNEMENT SA	EUR	189 792	188 983	0.46
20 791	VIVENDI SA	EUR	434 787	455 115	1.10
8 910	WARTSILA OYJ ABP	EUR	169 597	157 262	0.38
557	WENDEL SA	EUR	74 593	69 736	0.17
2 357	WIRECARD AG	EUR	214 360	266 577	0.64
5 829	WOLTERS KLUWER NV	EUR	222 737	261 314	0.63
2 235	ZALANDO SE	EUR	91 436	95 546	0.23
1 065	1&1 DRILLISCH AG	EUR	67 598	64 007	0.15
Total Shares			39 623 593	41 250 386	99.58
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			39 623 593	41 250 386	99.58
Total Investments			39 623 593	41 250 386	99.58

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

Classification of Investments

Economic classification	%	Geographical classification	%
Personal Goods	15.31	France	31.00
Chemicals	12.39	Germany	30.84
Technology Hardware & Equipment	7.75	Netherlands	20.26
Software & Computer Services	7.66	Spain	4.57
Beverages	6.68	Belgium	4.10
Aerospace & Defense	5.88	Finland	2.90
Construction & Materials	3.75	Ireland	2.28
Electronic & Electrical Equipment	3.71	Italy	1.59
Pharmaceuticals & Biotechnology	3.51	Luxembourg	0.83
Automobiles & Parts	3.49	United Kingdom	0.48
Industrial Transportation	3.47	Portugal	0.37
General Retailers	3.35	Austria	0.36
Industrial Engineering	3.04		
Media	2.86		
Food Producers	2.61		
Health Care Equipment & Services	2.40		
Financial Services	2.09		
Support Services	1.66		
Banks	1.32		
Industrial Metals & Mining	1.03		
Electricity	0.97		
Travel, Leisure & Catering	0.90		
Gas, Water & Multiutilities	0.84		
Fixed Line Telecommunications	0.75		
Real Estate Investment Trusts	0.67		
General Industrials	0.31		
Leisure Goods	0.30		
Household Goods & Home Construction	0.29		
Food & Drug Retailers	0.25		
Oil & Gas Producers	0.19		
Mobile Telecommunications	0.15		
	99.58		99.58

Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
8 940	ACKERMANS & VAN HAAREN NV	EUR	1 308 816	1 339 212	0.41
532 097	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	18 415 877	18 639 358	5.74
3 946	AENA SME SA	EUR	666 085	675 161	0.21
94 642	AGEAS	EUR	4 145 982	4 206 837	1.29
310 465	AIRBUS SE	EUR	29 763 612	30 239 291	9.31
9 145	ALTEN SA	EUR	691 636	752 634	0.23
366 203	ALTICE NV - A	EUR	2 622 746	2 906 919	0.89
42 112	ALTRAN TECHNOLOGIES	EUR	644 735	539 034	0.17
28 376	AMADEUS IT GROUP SA - A	EUR	1 651 483	1 722 423	0.53
3 937	AMAZON.COM INC	USD	4 595 103	5 103 339	1.57
15 671	ARCELORMITTAL	EUR	389 097	441 217	0.14
3 731 665	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	24 251 296	25 114 104	7.73
5 568 283	BANCO COMERCIAL PORTUGUES SA	EUR	1 663 246	1 548 540	0.48
15 543	BANK OF AMERICA CORP	USD	405 957	384 909	0.12
561 322	CAIXABANK SA	EUR	2 231 816	2 267 180	0.70
140 203	CANON INC	JPY	4 088 274	4 019 214	1.24
1 775	CHR HANSEN HOLDING A/S	DKK	120 614	133 699	0.04
19 480	CIE PLASTIC OMNIUM SA	EUR	645 178	776 083	0.24
63 598	CONOCOPHILLIPS	USD	2 834 550	3 447 831	1.06
369 125	DANSKE BANK A/S	DKK	10 839 133	10 671 632	3.28
33 039	ELIOR GROUP SA	EUR	737 420	559 350	0.17
655 781	ENAGAS SA	EUR	15 805 418	15 830 553	4.87
79 583	ENDESA SA	EUR	1 424 217	1 541 523	0.47
35 334	EXOR NV	EUR	2 148 307	2 174 454	0.67
112 357	FACC AG	EUR	2 477 472	2 308 936	0.71
22 019	FAURECIA SA	EUR	1 129 795	1 492 888	0.46
478 392	FIAT CHRYSLER AUTOMOBILES NV	EUR	9 059 316	8 883 739	2.73
242 303	FORTUM OYJ	EUR	4 418 395	4 630 410	1.43
3 160	F5 NETWORKS INC	USD	304 381	426 556	0.13
51 446	GALP ENERGIA SGPS SA	EUR	769 808	818 763	0.25
20 259	GOLDMAN SACHS GROUP INC	USD	4 162 413	3 996 298	1.23
72 839	H LUNDBECK A/S	DKK	3 329 045	3 509 701	1.08
3 972 282	IBERDROLA SA	EUR	26 182 697	25 486 160	7.84
11 968	IPSEN SA	EUR	1 373 926	1 609 696	0.50
7 084	JOHNSON & JOHNSON	USD	769 381	741 645	0.23
41 842	KONECRANES OYJ	EUR	1 467 399	1 421 791	0.44
791 164	KONINKLIJKE AHOLD DELHAIZE NV	EUR	15 825 727	15 827 236	4.87
83 670	KONINKLIJKE DSM NV	EUR	6 946 283	7 180 559	2.21
203 605	KURITA WATER INDUSTRIES LTD	JPY	5 376 854	5 467 155	1.68
231 021	MAPFRE SA	EUR	645 242	666 265	0.21
10 277	MICRON TECHNOLOGY INC	USD	298 404	391 108	0.12
75 566	MICROSOFT CORP	USD	5 469 067	5 849 141	1.80
144 194	MOBILE TELESYSTEMS PJSC - ADR	USD	1 425 612	1 253 134	0.39
41 820	NESTE OYJ	EUR	2 313 496	2 923 218	0.90

Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 123	NEXITY SA	EUR	627 607	679 115	0.21
2 266 084	NOKIA OYJ	EUR	10 043 270	11 280 566	3.47
131 067	NOVO NORDISK A/S	DKK	5 248 065	5 133 225	1.58
134 661	NOVOZYMES A/S - B	DKK	5 514 929	5 268 562	1.62
35	NVR INC	USD	101 473	89 803	0.03
1 477	OMV AG	EUR	76 066	76 066	0.02
41 918	ONTEX GROUP NV	EUR	835 007	892 015	0.27
29 603	ORION OYJ - B	EUR	737 115	745 404	0.23
13 476	ORPEA	EUR	1 394 766	1 433 173	0.44
30 094	OTP BANK NYRT	HUF	941 815	1 089 528	0.34
294 274	OUTOKUMPU OYJ	EUR	1 805 665	1 583 194	0.49
63 799	OUTOTEC OYJ	EUR	506 819	482 703	0.15
12 245	PAYPAL HOLDINGS INC	USD	632 263	756 166	0.23
8 535	POST HOLDINGS INC	USD	568 549	562 101	0.17
25 976	RUBIS SCA	EUR	1 461 410	1 675 452	0.52
5 931	SERVICENOW INC	USD	670 032	815 574	0.25
514 359	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	4 171 539	4 017 193	1.24
22 139	SOLVAY SA	EUR	2 559 042	2 559 268	0.79
170 328	SONY CORP	JPY	6 840 671	6 957 038	2.14
105 112	STORA ENSO OYJ - R	EUR	1 744 334	1 727 516	0.53
3 489	SUMMIT MATERIALS INC	USD	91 497	81 262	0.03
148 237	SVENSKA CELLULOSA AB SCA - B	SEK	1 255 284	1 365 718	0.42
5 466	SWEDBANK AB - A	SEK	98 705	98 808	0.03
45 537	SYDBANK A/S	DKK	1 387 894	1 398 402	0.43
112 043	TECHNICOLOR	EUR	355 064	152 042	0.05
2 189 398	TELEFONICA SA	EUR	17 844 430	18 463 193	5.68
18 454	TELEPERFORMANCE	EUR	2 142 509	2 452 537	0.75
28 716	UBISOFT ENTERTAINMENT SA	EUR	1 650 596	2 276 030	0.70
281 821	UPM-KYMMENE OYJ	EUR	8 496 903	8 364 447	2.57
99 409	VALLOUREC SA	EUR	442 569	497 045	0.15
293 805	VOLVO AB - B	SEK	4 365 570	4 149 831	1.28
27 411	3M CO	USD	5 254 748	4 410 217	1.36
Total Shares			315 701 517	321 452 090	98.94
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			315 701 517	321 452 090	98.94
Total Investments			315 701 517	321 452 090	98.94

Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF

Classification of Investments

Economic classification	%	Geographical classification	%
Banks	15.58	Spain	33.97
Aerospace & Defense	10.02	Netherlands	20.69
Electricity	7.84	Finland	10.21
Fixed Line Telecommunications	6.58	United States of America	8.33
Gas, Water & Multiutilities	5.86	Denmark	8.04
Construction & Materials	5.79	Japan	5.06
Pharmaceuticals & Biotechnology	5.23	France	4.58
Technology Hardware & Equipment	4.96	Sweden	2.96
Real Estate Investment Trusts	4.87	Belgium	2.77
Oil & Gas Producers	3.66	Austria	0.73
Industrial Engineering	3.55	Portugal	0.73
Automobiles & Parts	3.43	Russia	0.39
Forestry & Paper	3.11	Hungary	0.34
Chemicals	3.00	Luxembourg	0.14
Leisure Goods	2.84		
Software & Computer Services	2.45		98.94
General Retailers	1.57		
Support Services	1.52		
General Industrials	1.36		
Life Insurance	1.29		
Financial Services	1.08		
Industrial Metals & Mining	0.77		
Personal Goods	0.69		
Health Care Equipment & Services	0.44		
Mobile Telecommunications	0.39		
Food Producers	0.21		
Industrial Transportation	0.21		
Nonlife Insurance	0.21		
Real Estate Investment & Services	0.21		
Travel, Leisure & Catering	0.17		
Electronic & Electrical Equipment	0.05		
	98.94		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
77 847	ABERTIS INFRAESTRUCTURAS SA	EUR	1 334 971	1 421 486	0.61
47 499	ABN AMRO GROUP NV	EUR	1 115 284	1 222 149	0.52
13 701	ACCOR SA	EUR	559 131	642 166	0.27
26 854	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	845 189	940 696	0.40
200 023	AEGON NV	EUR	948 113	1 218 540	0.52
7 577	AERCAP HOLDINGS NV	USD	310 006	326 924	0.14
21 162	AGEAS	EUR	840 618	940 651	0.40
91 440	AIB GROUP PLC	EUR	498 885	451 896	0.19
50 093	ALLIANZ SE - REG	EUR	9 126 379	9 841 270	4.20
37 294	ARCELORMITTAL	EUR	859 943	1 047 775	0.45
140 301	ASSICURAZIONI GENERALI SPA	EUR	2 108 580	2 348 639	1.00
25 500	ATLANTIA SPA	EUR	707 662	701 250	0.30
217 980	AXA SA	EUR	5 242 974	5 170 486	2.21
2 726	AXEL SPRINGER SE	EUR	156 080	184 959	0.08
748 740	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	5 387 333	5 039 020	2.15
600 262	BANCO DE SABADELL SA	EUR	1 021 659	976 326	0.42
1 811 935	BANCO SANTANDER SA	EUR	9 597 592	9 735 526	4.16
102 966	BANK OF IRELAND GROUP PLC	EUR	694 125	767 097	0.33
138 565	BANKIA SA	EUR	540 642	505 347	0.22
75 701	BANKINTER SA	EUR	587 139	657 085	0.28
103 136	BASF SE - REG	EUR	8 771 294	8 902 700	3.80
37 179	BAYERISCHE MOTOREN WERKE AG	EUR	3 093 674	3 437 942	1.47
6 189	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	453 356	496 358	0.21
126 168	BNP PARIBAS SA	EUR	7 914 368	8 072 229	3.45
49 149	BOLLORE SA	EUR	200 696	202 396	0.09
10 224	BOSKALIS WESTMINSTER	EUR	291 194	251 204	0.11
24 256	BOUYGUES SA	EUR	1 003 520	1 024 816	0.44
141 048	CAIXABANK SA	EUR	577 910	569 693	0.24
65 242	CARREFOUR SA	EUR	1 111 899	1 111 397	0.47
6 232	CASINO GUICHARD PERRACHON SA	EUR	309 232	267 727	0.11
19 233	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 250 028	2 241 606	0.96
19 275	CNP ASSURANCES	EUR	364 585	409 401	0.17
3 367	COLRUYT SA	EUR	149 444	157 172	0.07
127 836	CREDIT AGRICOLE SA	EUR	1 854 383	1 743 044	0.74
108 119	DAIMLER AG	EUR	7 104 528	7 081 795	3.03
232 079	DEUTSCHE BANK AG - REG	EUR	3 155 724	2 637 810	1.13
9 261	DEUTSCHE LUFTHANSA AG - REG	EUR	212 550	223 838	0.10
374 266	DEUTSCHE TELEKOM AG - REG	EUR	5 626 003	5 424 986	2.32
266 886	EDP - ENERGIAS DE PORTUGAL SA	EUR	853 386	820 941	0.35
64 844	ELECTRICITE DE FRANCE SA	EUR	652 680	755 433	0.32
7 986	ELISA OYJ	EUR	285 302	293 246	0.13
25 467	ENAGAS SA	EUR	621 844	614 773	0.26
35 666	ENDESA SA	EUR	728 739	690 850	0.30
913 297	ENEL SPA	EUR	4 747 169	4 811 249	2.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
205 094	ENGIE SA	EUR	3 022 217	2 984 118	1.28
285 659	ENI SPA	EUR	3 889 759	4 627 676	1.98
33 784	ERSTE GROUP BANK AG	EUR	1 178 625	1 371 630	0.59
2 435	EURAZEO SA	EUR	172 262	177 268	0.08
19 604	EUTELSAT COMMUNICATIONS SA	EUR	449 891	351 696	0.15
18 315	EVONIK INDUSTRIES AG	EUR	520 446	539 926	0.23
12 178	EXOR NV	EUR	631 804	749 434	0.32
60 418	FIAT CHRYSLER AUTOMOBILES NV	EUR	884 402	1 121 962	0.48
3 779	FONCIERE DES REGIONS	EUR	317 419	350 124	0.15
49 878	FORTUM OYJ	EUR	791 964	953 169	0.41
28 143	GALP ENERGIA SGPS SA	EUR	445 386	447 896	0.19
39 329	GAS NATURAL SDG SA	EUR	790 423	822 369	0.35
5 490	GECINA SA	EUR	744 049	788 364	0.34
9 059	GROUPE BRUXELLES LAMBERT SA	EUR	799 253	860 243	0.37
6 771	HANNOVER RUECK SE - REG	EUR	659 420	789 499	0.34
652 336	IBERDROLA SA	EUR	4 386 186	4 185 388	1.79
3 745	ICADE	EUR	282 218	308 401	0.13
4 021	IMERYS SA	EUR	301 586	303 988	0.13
436 319	ING GROEP NV	EUR	6 421 279	6 097 994	2.61
15 596	INNOGY SE	EUR	578 113	569 722	0.24
24 164	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	157 902	173 304	0.07
1 513 767	INTESA SANPAOLO SPA	EUR	4 266 000	4 778 962	2.04
104 710	INTESA SANPAOLO SPA - RNC	EUR	278 086	344 077	0.15
28 168	KBC GROUP NV	EUR	1 931 259	2 039 363	0.87
24 709	KLEPIERRE SA	EUR	850 145	838 129	0.36
143 877	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 594 255	2 878 259	1.23
7 895	KONINKLIJKE VOPAK NV	EUR	281 189	322 906	0.14
13 253	LAGARDERE SCA	EUR	358 237	313 831	0.13
121 032	MAPFRE SA	EUR	342 944	349 056	0.15
45 165	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	387 344	454 586	0.19
20 219	METRO AG	EUR	341 777	242 931	0.10
17 408	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2 962 659	3 306 650	1.41
105 689	NATIXIS SA	EUR	668 522	719 953	0.31
14 396	NESTE OYJ	EUR	551 798	1 006 280	0.43
34 437	NN GROUP NV	EUR	1 147 200	1 366 805	0.58
8 512	NOKIAN RENKAAT OYJ	EUR	309 322	283 024	0.12
16 537	OMV AG	EUR	814 730	851 656	0.36
224 024	ORANGE SA	EUR	3 135 619	3 386 123	1.45
4 093	ORION OYJ - B	EUR	126 880	103 062	0.04
42 927	PEUGEOT SA	EUR	746 004	876 569	0.37
11 176	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	591 431	791 261	0.34
58 665	POSTE ITALIANE SPA	EUR	358 145	475 538	0.20
26 164	PROSIEBENSAT.1 MEDIA SE	EUR	707 526	787 536	0.34

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
17 081	PROXIMUS SADP	EUR	497 171	434 370	0.19
23 277	PUBLICIS GROUPE SA	EUR	1 306 849	1 443 174	0.62
13 376	RANDSTAD NV	EUR	668 442	714 011	0.31
48 606	RED ELECTRICA CORP SA	EUR	915 187	839 912	0.36
21 584	RENAULT SA	EUR	1 711 081	1 939 107	0.83
140 728	REPSOL SA	EUR	2 069 185	2 230 539	0.95
34 063	REXEL SA	EUR	526 613	437 710	0.19
4 345	RTL GROUP SA	EUR	273 119	296 546	0.13
37 821	RWE AG	EUR	789 857	751 692	0.32
50 198	SAMPO OYJ - A	EUR	2 189 645	2 246 361	0.96
127 654	SANOFI	EUR	10 317 082	8 398 357	3.59
9 320	SCHAEFFLER AG	EUR	136 063	119 902	0.05
31 824	SCHNEIDER ELECTRIC SE	EUR	2 217 874	2 395 711	1.02
19 402	SCOR SE	EUR	649 460	652 877	0.28
40 906	SES SA	EUR	720 114	523 597	0.22
85 902	SIEMENS AG - REG	EUR	9 747 814	9 074 686	3.88
26 770	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	285 562	381 874	0.16
255 507	SNAM SPA	EUR	1 057 321	1 018 195	0.44
86 164	SOCIETE GENERALE SA	EUR	3 940 703	3 916 585	1.67
8 322	SOLVAY SA	EUR	1 016 127	962 023	0.41
61 871	STORA ENSO OYJ - R	EUR	696 896	1 016 850	0.43
1 280 374	TELECOM ITALIA SPA/MILANO	EUR	992 554	1 047 602	0.45
676 863	TELECOM ITALIA SPA/MILANO - RSP	EUR	423 531	482 603	0.21
83 504	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	370 399	330 759	0.14
524 724	TELEFONICA SA	EUR	4 628 378	4 424 997	1.89
34 466	TENARIS SA	EUR	416 924	536 636	0.23
157 992	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	787 372	786 326	0.34
269 734	TOTAL SA	EUR	12 038 090	14 115 179	6.02
11 211	UNIBAIL-RODAMCO SE	EUR	2 372 241	2 229 868	0.95
224 932	UNICREDIT SPA	EUR	3 727 810	4 042 928	1.73
22 602	UNIPER SE	EUR	565 892	580 193	0.25
111 213	UNIPOLSAI ASSICURAZIONI SPA	EUR	211 005	248 005	0.11
59 933	UPM-KYMMENE OYJ	EUR	1 359 728	1 778 811	0.76
56 962	VINCI SA	EUR	4 582 882	4 733 542	2.02
12 872	VOESTALPINE AG	EUR	570 075	562 635	0.24
3 645	VOLKSWAGEN AG	EUR	510 241	617 463	0.26
20 839	VOLKSWAGEN AG - PFD	EUR	3 135 711	3 580 974	1.53
54 472	VONOVIA SE	EUR	1 992 872	2 266 580	0.97
Total Shares			226 409 359	233 631 802	99.83
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			226 409 359	233 631 802	99.83
Total Investments			226 409 359	233 631 802	99.83

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

Classification of Investments

Economic classification	%	Geographical classification	%
Banks	24.00	France	31.33
Nonlife Insurance	10.56	Germany	26.74
Oil & Gas Producers	10.35	Spain	14.77
Automobiles & Parts	7.84	Italy	11.18
Electricity	6.13	Netherlands	6.81
Chemicals	4.45	Finland	3.28
Fixed Line Telecommunications	4.30	Belgium	2.30
General Industrials	4.26	Austria	1.19
Pharmaceuticals & Biotechnology	3.63	Luxembourg	1.03
Construction & Materials	3.10	Portugal	0.54
Real Estate Investment Trusts	2.80	Ireland	0.52
Mobile Telecommunications	2.68	United Kingdom	0.14
Gas, Water & Multiutilities	2.27		
Life Insurance	1.99		
Industrial Engineering	1.81		
Media	1.44		
Industrial Transportation	1.27		
Forestry & Paper	1.19		
Financial Services	1.05		
Electronic & Electrical Equipment	1.02		
Real Estate Investment & Services	0.97		
Industrial Metals & Mining	0.92		
Food & Drug Retailers	0.76		
Travel, Leisure & Catering	0.44		
Alternative Energy	0.41		
General Retailers	0.19		
	99.83		99.83

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
887 000	APPLE INC FRN 11/05/2022	USD	893 985	894 096	0.77
1 238 000	AT&T INC FRN 14/02/2023	USD	1 250 702	1 249 681	1.07
5 697 000	BANK OF AMERICA CORP FRN 05/02/2026	USD	5 597 448	5 611 601	4.82
1 952 000	BANK OF AMERICA CORP FRN 24/04/2023	USD	1 971 919	1 977 386	1.70
3 743 000	BARCLAYS PLC FRN 10/01/2023	USD	3 843 481	3 856 505	3.32
155 000	BAXALTA INC 4% 23/06/2025	USD	152 370	151 931	0.13
2 000	BP CAPITAL MARKETS PLC FRN 16/09/2021	USD	2 035	2 039	0.00
1 209 000	CHEVRON CORP FRN 03/03/2020	USD	1 212 026	1 212 434	1.04
485 000	CITIGROUP INC FRN 17/05/2024	USD	494 528	492 464	0.42
48 000	CITIGROUP INC FRN 25/04/2022	USD	48 528	48 625	0.04
4 896 000	DEUTSCHE BANK AG/NEW YORK NY FRN 22/01/2021	USD	4 878 644	4 872 744	4.19
3 151 000	EQT CORP FRN 01/10/2020	USD	3 156 869	3 158 687	2.72
49 000	EXPEDIA GROUP INC 5% 15/02/2026	USD	49 792	49 822	0.04
4 000	GOLDMAN SACHS GROUP INC FRN 31/10/2022	USD	4 011	4 012	0.00
124 000	HOME DEPOT INC FRN 05/06/2020	USD	124 273	124 206	0.11
980 000	IBM CREDIT LLC FRN 20/01/2021	USD	983 004	981 279	0.84
75 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.625% 09/03/2021	USD	72 968	72 662	0.06
697 000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 25/07/2022	USD	700 353	701 311	0.60
925 000	MIZUHO FINANCIAL GROUP INC FRN 11/09/2022	USD	931 632	931 762	0.80
100 000	MYLAN NV 3.95% 15/06/2026	USD	101 358	95 099	0.08
315 000	NORDEA BANK AB FRN 27/05/2021	USD	320 478	320 407	0.28
1 969 000	PNC BANK NA FRN 27/07/2022	USD	1 983 722	1 982 242	1.70
1 123 000	QUALCOMM INC FRN 20/05/2019	USD	1 125 118	1 127 116	0.97
200 000	RECKITT BENCKISER TREASURY SERVICES PLC 3% 26/06/2027	USD	193 915	184 965	0.16
175 000	SEMPRA ENERGY FRN 15/01/2021	USD	174 928	175 290	0.15
163 000	STANDARD INDUSTRIES INC/NJ - 144A - 6% 15/10/2025	USD	172 020	169 377	0.15
2 620 000	SUMITOMO MITSUI FINANCIAL GROUP INC FRN 17/01/2023	USD	2 622 017	2 628 305	2.26
2 673 000	SUMITOMO MITSUI FINANCIAL GROUP INC FRN 18/10/2022	USD	2 677 431	2 682 917	2.31
820 000	SYNCHRONY BANK FRN 30/03/2020	USD	824 697	822 985	0.71
122 000	TOYOTA MOTOR CREDIT CORP FRN 17/04/2020	USD	122 259	122 286	0.11
241 000	UBS GROUP FUNDING SWITZERLAND AG FRN 15/08/2023	USD	242 451	242 638	0.21
Total Bonds			36 928 962	36 946 874	31.76
Supranationals, Governments and Local Public Authorities, Debt Instruments					
251 000	ASIAN DEVELOPMENT BANK 1.75% 14/08/2026	USD	228 293	226 662	0.19
325 000	ASIAN DEVELOPMENT BANK 1.875% 10/08/2022	USD	314 244	311 500	0.27
189 000	COUNCIL OF EUROPE DEVELOPMENT BANK 1.5% 17/05/2019	USD	187 246	187 114	0.16
935 000	COUNCIL OF EUROPE DEVELOPMENT BANK 1.625% 10/03/2020	USD	919 890	917 843	0.79
1 467 000	COUNCIL OF EUROPE DEVELOPMENT BANK 1.75% 14/11/2019	USD	1 452 066	1 448 472	1.25
365 000	FINLAND GOVERNMENT INTERNATIONAL BOND 1.5% 21/09/2020	USD	356 114	355 163	0.31
540 000	INTER-AMERICAN DEVELOPMENT BANK 1.625% 12/05/2020	USD	532 454	529 235	0.45
698 000	INTERNATIONAL FINANCE CORP 1.625% 16/07/2020	USD	686 144	682 358	0.59
4 345 000	INTERNATIONAL FINANCE CORP 1.75% 30/03/2020	USD	4 289 840	4 275 719	3.68

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 000	KREDITANSTALT FUER WIEDERAUFBAU 2% 02/05/2025	USD	933	934	0.00
986 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026	USD	1 029 560	1 024 720	0.88
19 096 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	18 685 382	18 787 463	16.15
66 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2045	USD	67 832	67 748	0.06
2 565 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	5 038 605	5 020 718	4.32
605 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	598 895	596 600	0.51
563 800	UNITED STATES TREASURY NOTE/BOND 1.5% 31/12/2018	USD	561 708	561 454	0.48
742 800	UNITED STATES TREASURY NOTE/BOND 1.625% 31/07/2019	USD	737 127	736 126	0.63
3 207 700	UNITED STATES TREASURY NOTE/BOND 1.75% 15/05/2023	USD	3 067 363	3 049 696	2.62
10 284 400	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	9 270 667	9 120 977	7.84
8 195 500	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2024	USD	8 102 660	8 024 867	6.90
11 513 900	UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2046	USD	11 277 723	11 004 770	9.46
1 778 800	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	1 946 983	1 944 034	1.67
4 345 700	UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041	USD	4 823 966	4 835 949	4.16
70 500	UNITED STATES TREASURY NOTE/BOND 7.5% 15/11/2024	USD	91 171	89 959	0.08
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			74 266 866	73 800 081	63.45
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			111 195 828	110 746 955	95.21
Total Investments			111 195 828	110 746 955	95.21

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

Classification of Investments

Economic classification	%	Geographical classification	%
Governments	63.45	United States of America	82.22
Banks	22.50	Japan	5.97
Oil & Gas Producers	3.90	United Kingdom	3.48
Technology Hardware & Equipment	1.74	France	2.20
Fixed Line Telecommunications	1.07	Philippines	0.46
Software & Computer Services	0.89	Finland	0.31
General Industrials	0.71	Sweden	0.28
Financial Services	0.32	Switzerland	0.21
Personal Goods	0.16	Netherlands	0.08
Construction & Materials	0.15		
Health Care Equipment & Services	0.13		
General Retailers	0.11		
Pharmaceuticals & Biotechnology	0.08		
	95.21		95.21

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
700 000	CREDIT MUTUEL - CIC HOME LOAN SFH SA 0.5% 21/01/2022	EUR	714 231	711 536	0.58
534 000	DEUTSCHE POST AG 0.375% 01/04/2021	EUR	539 081	538 843	0.44
500 000	ERSTE GROUP BANK AG 4% 20/01/2021	EUR	561 155	555 915	0.45
530 000	EUROPEAN INVESTMENT BANK 2.125% 15/01/2024	EUR	590 502	586 922	0.47
127 000	EVONIK INDUSTRIES AG 1% 23/01/2023	EUR	130 454	130 218	0.11
226 000	HORNBACH BAUMARKT AG 3.875% 15/02/2020	EUR	239 588	239 388	0.19
500 000	KBC BANK NV 0.45% 22/01/2022	EUR	508 520	507 628	0.41
992 000	LANDESBANK BADEN-WUERTTEMBERG 0.05% 13/01/2020	EUR	999 857	999 133	0.80
655 000	LANDESBANK BADEN-WUERTTEMBERG 0.1% 21/01/2019	EUR	658 347	657 361	0.53
300 000	PHOENIX PIB DUTCH FINANCE BV 3.125% 27/05/2020	EUR	319 025	315 909	0.26
144 000	RWE AG FRN 21/04/2075	EUR	148 729	148 598	0.12
Total Bonds			5 409 489	5 391 451	4.36
Supranationals, Governments and Local Public Authorities, Debt Instruments					
4 961 778	BUNDESOBLIGATION 0.25% 11/10/2019	EUR	5 023 800	5 025 363	4.06
2 990 539	BUNDESOBLIGATION 1% 12/10/2018	EUR	3 013 686	3 012 564	2.43
1 889 235	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	2 042 074	2 049 527	1.66
6 673 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.75% 04/01/2019	EUR	6 879 304	6 874 500	5.56
4 412 367.56	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2018	EUR	4 491 515	4 448 946	3.60
7 664 143	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	7 527 197	7 585 930	6.13
21 212 278.62	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2023	EUR	20 998 492	21 103 991	17.05
7 895 634	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	7 645 579	7 774 436	6.28
9 177 898	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	8 435 131	8 668 616	7.01
8 397 439.03	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2023	EUR	9 511 100	9 535 162	7.70
3 901 185	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028	EUR	3 593 284	3 697 290	2.99
13 268 569	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	10 761 028	10 883 411	8.79
12 267 596	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	9 200 978	9 193 582	7.43
933	DUTCH FUNGIBLE STRIP 0% 15/01/2027	EUR	898	877	0.00
2 890 876	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	3 577 360	3 582 721	2.90
2 034	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2035	EUR	1 646	1 636	0.00
192 408	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2018	EUR	194 156	194 107	0.16
4 659 426	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/04/2022	EUR	5 242 553	5 249 635	4.24
4 338 136	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021	EUR	4 876 499	4 869 840	3.94
1 873 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 28/04/2022	EUR	1 876 896	1 878 628	1.52
1 000	KREDITANSTALT FUER WIEDERAUFBAU 0.625% 07/01/2028	EUR	986	988	0.00
72 300	SLOVAKIA GOVERNMENT BOND 1.625% 21/01/2031	EUR	75 535	75 442	0.06
38 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	43 142	43 114	0.03
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			115 012 839	115 750 306	93.54
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			120 422 328	121 141 757	97.90
Total Investments			120 422 328	121 141 757	97.90

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

Classification of Investments

Economic classification	%
Governments	93.54
Banks	3.25
Industrial Transportation	0.43
Food & Drug Retailers	0.26
General Retailers	0.19
Gas, Water & Multiutilities	0.12
Chemicals	0.11
	97.90

Geographical classification	%
Germany	84.41
France	11.81
Luxembourg	0.47
Austria	0.45
Belgium	0.41
Netherlands	0.26
Slovakia	0.06
Spain	0.03
	97.90

Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
58 561	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	230 770 829	267 555 746	3.14
21 138	ADIDAS AG - REG - REG	EUR	554 508 389	570 638 941	6.70
3 940	ALLIANZ SE - REG	EUR	97 025 479	101 162 610	1.19
14 921	AMADEUS IT GROUP SA - A	EUR	117 018 221	118 970 440	1.40
213 394	ASTELLAS PHARMA INC	JPY	335 882 156	342 604 067	4.02
39 512	CANON INC	JPY	152 713 880	149 750 480	1.76
3 232	CIMIC GROUP LTD	AUD	11 703 461	12 098 618	0.14
102 211	COMMERZBANK AG	EUR	158 355 101	145 047 518	1.70
25 550	DELIVERY HERO AG	EUR	120 401 056	135 250 686	1.59
95 299	DEUTSCHE BANK AG - REG	EUR	149 399 761	143 868 822	1.69
68 150	DEUTSCHE TELEKOM AG - REG	EUR	120 095 924	130 808 048	1.54
1 529	DEUTSCHE WOHNEN SE	EUR	7 565 266	7 785 049	0.09
318 673	ENDESA SA	EUR	735 095 377	812 328 596	9.54
33 188	FAMILYMART UNY HOLDINGS CO LTD	JPY	343 827 680	352 788 440	4.14
40 191	FIAT CHRYSLER AUTOMOBILES NV	EUR	83 907 728	100 721 164	1.18
34 543	HEIDELBERGCEMENT AG	EUR	370 967 413	369 359 497	4.34
28 477	HENKEL AG & CO KGAA - PFD	EUR	392 901 334	396 034 458	4.65
84 450	LOGITECH INTERNATIONAL SA - REG	CHF	330 810 222	345 322 260	4.06
63 271	NESTLE SA	CHF	528 863 390	535 455 657	6.29
8 228	NIPPON ELECTRIC GLASS CO LTD	JPY	36 779 160	25 959 340	0.30
62 382	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	619 173 534	585 343 652	6.87
67 743	SAP SE	EUR	796 352 951	822 907 184	9.66
36 572	SCOUT24 AG	EUR	165 068 772	206 728 129	2.43
27 605	SIEMENS AG - REG	EUR	388 589 851	384 381 141	4.51
23 741	SOFTWARE AG	EUR	154 234 885	130 062 262	1.53
293 362	TELEFONICA SA	EUR	303 567 387	325 225 004	3.82
11 778	TEMENOS GROUP AG - REG	CHF	138 630 731	163 266 807	1.92
2 224	TOSHIBA CORP	JPY	709 456	651 632	0.01
32 390	TREND MICRO INC/JAPAN	JPY	169 723 600	212 478 400	2.50
28 055	VONOVIA SE	EUR	142 684 096	152 325 700	1.79
51 352	YAMAHA MOTOR CO LTD	JPY	166 894 000	179 732 000	2.11
14 550	1&1 DRILLISCH AG	EUR	138 452 621	115 051 958	1.35
Total Shares			8 062 673 711	8 341 664 306	97.96
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			8 062 673 711	8 341 664 306	97.96
Total Investments			8 062 673 711	8 341 664 306	97.96

Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF

Classification of Investments

Economic classification	%	Geographical classification	%
Software & Computer Services	18.04	Germany	51.64
Personal Goods	11.36	Spain	17.90
Gas, Water & Multiutilities	9.54	Japan	14.84
Construction & Materials	7.62	Switzerland	12.26
Industrial Engineering	6.87	Netherlands	1.18
Food Producers	6.29	Australia	0.14
Technology Hardware & Equipment	5.81		
General Industrials	4.52		97.96
Food & Drug Retailers	4.14		
Pharmaceuticals & Biotechnology	4.02		
Fixed Line Telecommunications	3.82		
Banks	3.39		
Automobiles & Parts	3.29		
Mobile Telecommunications	2.89		
Real Estate Investment & Services	1.79		
General Retailers	1.59		
Support Services	1.40		
Nonlife Insurance	1.19		
Electronic & Electrical Equipment	0.30		
Real Estate Investment Trusts	0.09		
	97.96		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 029	ACCENTURE PLC - A	USD	475 529	457 985	0.75
1 782	ADIDAS AG - REG - REG	EUR	399 821	438 999	0.72
2 703	ADOBE SYSTEMS INC	USD	513 396	598 984	0.99
2 551	AETNA INC	USD	466 772	456 757	0.74
6 309	AGILENT TECHNOLOGIES INC	USD	455 519	414 754	0.68
22 529	AGL ENERGY LTD	AUD	419 686	369 548	0.60
3 324	AIR LIQUIDE SA	EUR	437 385	433 935	0.71
1 826	ALLIANCE DATA SYSTEMS CORP	USD	462 396	370 769	0.60
4 492	AMERICAN EXPRESS CO	USD	436 251	443 585	0.72
3 941	ANDEAVOR	USD	458 819	545 119	0.89
2 630	APPLE INC	USD	455 551	434 634	0.71
9 985	ASX LTD	AUD	433 710	441 914	0.72
10 584	AT&T INC	USD	396 054	346 097	0.56
17 830	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	404 838	361 246	0.59
3 592	AUTODESK INC	USD	421 721	452 233	0.74
3 283	AUTOLIV INC	USD	443 567	440 086	0.72
13 328	AXA SA	EUR	438 137	381 961	0.62
24 331	AXFOOD AB	SEK	480 299	453 477	0.74
58 178	BANK HAPOALIM BM	ILS	420 663	398 750	0.65
16 001	BANK OF AMERICA CORP	USD	491 301	478 750	0.78
7 651	BANK OF NEW YORK MELLON CORP	USD	436 254	417 056	0.68
43 276	BANKINTER SA	EUR	452 263	453 843	0.74
2 958	BAYER AG	EUR	386 891	354 812	0.58
7 138	BEST BUY CO INC	USD	523 869	546 271	0.89
20 421	BHP BILLITON LTD	AUD	485 002	477 098	0.78
1 288	BIOGEN INC	USD	442 099	352 397	0.57
4 952	BIOMERIEUX	EUR	457 710	392 485	0.64
4 997	BNP PARIBAS SA	EUR	408 708	386 271	0.63
6 410	BRISTOL-MYERS SQUIBB CO	USD	406 982	334 153	0.55
82 945	CAIXABANK SA	EUR	437 791	404 765	0.66
16 306	CALTEX AUSTRALIA LTD	AUD	444 023	381 820	0.62
8 752	CAMPBELL SOUP CO	USD	414 293	356 907	0.58
2 765	CELGENE CORP	USD	300 409	240 832	0.39
164 072	CENTRICA PLC	GBP	331 454	347 561	0.57
22 397	CENTURYLINK INC	USD	401 654	416 136	0.68
12 192	CISCO SYSTEMS INC	USD	489 253	539 984	0.88
5 575	CITIGROUP INC	USD	430 968	380 605	0.62
9 831	COCA-COLA EUROPEAN PARTNERS PLC	USD	393 584	385 375	0.63
7 012	COMMONWEALTH BANK OF AUSTRALIA	AUD	436 945	380 152	0.62
8 116	CONOCOPHILLIPS	USD	474 936	531 598	0.87
3 859	CSL LTD	AUD	442 658	496 263	0.81
2 421	CUMMINS INC	USD	448 305	387 021	0.63
5 196	DARDEN RESTAURANTS INC	USD	489 999	482 501	0.79
8 432	DELTA AIR LINES INC	USD	493 652	440 319	0.72

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
23 312	DEUTSCHE BANK AG - REG	EUR	439 328	320 130	0.52
3 719	DEUTSCHE BOERSE AG	EUR	445 278	501 676	0.82
9 247	DEUTSCHE POST AG - REG	EUR	448 381	403 317	0.66
12 375	DIAGEO PLC	GBP	442 216	441 283	0.72
20 693	DNB ASA	NOK	422 618	388 877	0.63
5 317	DOMINION ENERGY INC	USD	402 401	353 900	0.58
5 316	EATON CORP PLC	USD	441 339	398 859	0.65
5 295	EDISON INTERNATIONAL	USD	347 879	346 928	0.57
4 759	ELI LILLY & CO	USD	406 803	385 812	0.63
9 640	ELISA OYJ	EUR	390 511	427 680	0.70
14 590	ENAGAS SA	EUR	420 132	425 531	0.69
67 919	ENEL SPA	EUR	434 137	432 291	0.71
24 145	ENGIE SA	EUR	425 081	424 452	0.69
2 811	EXPEDIA GROUP INC	USD	368 227	323 659	0.53
1 793	FEDEX CORP	USD	472 648	443 230	0.72
22 512	FIAT CHRYSLER AUTOMOBILES NV	USD	513 186	491 437	0.80
4 527	FMC CORP	USD	409 489	360 938	0.59
34 857	FORD MOTOR CO	USD	419 835	391 793	0.64
15 963	FOREST CITY REALTY TRUST INC - A	USD	385 198	320 218	0.52
13 872	GAP INC	USD	470 202	405 617	0.66
24 046	GJENSIDIGE FORSIKRING ASA	NOK	481 199	381 802	0.62
20 837	GLAXOSMITHKLINE PLC	GBP	397 129	419 416	0.68
105 338	GPT GROUP	AUD	419 682	384 858	0.63
2 999	HENKEL AG & CO KGAA - PFD	EUR	417 553	381 906	0.62
3 726	HERSHEY CO	USD	408 973	342 568	0.56
20 377	HP INC	USD	471 678	437 902	0.71
4 572	HUGO BOSS AG	EUR	424 899	429 759	0.70
9 147	IHS MARKIT LTD	USD	434 348	449 392	0.73
2 818	INTERNATIONAL BUSINESS MACHINES CORP	USD	449 851	408 497	0.67
7 180	INTERNATIONAL PAPER CO	USD	444 670	370 201	0.60
56 331	INVESTEC PLC	GBP	425 022	447 986	0.73
10 609	IRON MOUNTAIN INC	USD	388 044	360 069	0.59
8 850	JOHNSON MATTHEY PLC	GBP	398 594	401 520	0.65
4 269	JPMORGAN CHASE & CO	USD	473 230	464 382	0.76
120 232	KONINKLIJKE KPN NV	EUR	421 093	374 346	0.61
20 242	KROGER CO	USD	565 114	509 896	0.83
456 847	LLOYDS BANKING GROUP PLC	GBP	445 914	406 862	0.66
1 918	L'OREAL SA	EUR	434 293	460 801	0.75
86 955	MARKS & SPENCER GROUP PLC	GBP	376 951	344 568	0.56
2 596	MCDONALD'S CORP	USD	451 076	434 674	0.71
2 633	MCKESSON CORP	USD	442 351	411 301	0.67
5 232	MEDTRONIC PLC	USD	441 895	419 240	0.68
6 373	MERCK & CO INC	USD	391 194	375 179	0.61
5 450	MICROSOFT CORP	USD	484 359	509 684	0.83

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
227 741	MIRVAC GROUP	AUD	403 700	385 087	0.63
4 975	MOLSON COORS BREWING CO - B	USD	416 402	354 419	0.58
16 840	NATIONAL AUSTRALIA BANK LTD	AUD	394 711	368 011	0.60
10 792	NEWMONT MINING CORP	USD	424 718	424 018	0.69
7 811	NIKE INC - B	USD	496 531	534 194	0.87
4 817	NOVARTIS AG - REG	CHF	416 611	373 217	0.61
6 381	OCCIDENTAL PETROLEUM CORP	USD	478 510	492 996	0.80
7 414	ONEOK INC	USD	436 598	446 471	0.73
24 908	ORANGE SA	EUR	442 522	454 868	0.74
16 926	PEUGEOT SA	EUR	394 488	417 589	0.68
5 922	PG&E CORP	USD	282 748	273 004	0.45
29 479	PITNEY BOWES INC	USD	378 454	301 275	0.49
3 014	PNC FINANCIAL SERVICES GROUP INC	USD	457 069	438 869	0.72
2 907	PRAXAIR INC	USD	456 914	443 376	0.72
6 417	PROLOGIS INC	USD	407 496	416 527	0.68
12 152	PROXIMUS SADP	EUR	413 563	373 364	0.61
5 772	PUBLICIS GROUPE SA	EUR	409 084	432 371	0.71
19 399	RED ELECTRICA CORP SA	EUR	426 365	405 006	0.66
19 199	RELX NV	EUR	423 393	408 602	0.67
18 663	RELX PLC	GBP	418 218	399 588	0.65
1 616	ROCHE HOLDING AG	CHF	397 450	360 519	0.59
2 277	ROCKWELL AUTOMATION INC	USD	455 043	374 635	0.61
112 010	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	452 285	416 852	0.68
4 060	SANOFI	EUR	361 674	322 719	0.53
3 572	SEMPRA ENERGY	USD	384 074	399 350	0.65
14 059	SEVERN TRENT PLC	GBP	396 698	375 661	0.61
32 073	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	404 735	302 646	0.49
85 005	SNAM SPA	EUR	418 908	409 272	0.67
6 885	SOCIETE GENERALE SA	EUR	387 519	378 115	0.62
3 294	SODEXO SA	EUR	426 843	326 742	0.53
9 314	SPECTRA ENERGY PARTNERS LP	USD	403 517	332 044	0.54
51 825	SPRINT CORP	USD	293 268	290 738	0.47
21 977	SSE PLC	GBP	399 749	418 025	0.68
217 105	STARHUB LTD	SGD	472 633	372 205	0.61
4 246	STATE STREET CORP	USD	452 488	423 666	0.69
121 929	STOCKLAND	AUD	414 811	381 046	0.62
29 097	STORA ENSO OYJ - R	EUR	505 052	577 772	0.95
48 286	SVENSKA CELLULOSA AB SCA - B	SEK	511 696	537 483	0.88
15 315	SWEDBANK AB - A	SEK	386 824	334 486	0.55
12 336	SYMANTEC CORP	USD	339 509	342 817	0.56
7 568	SYSCO CORP	USD	467 508	473 303	0.77
6 922	TARGET CORP	USD	517 669	502 537	0.82
155 770	TAYLOR WIMPEY PLC	GBP	421 445	411 395	0.67
71 291	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	489 281	547 955	0.90

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
35 312	TELE2 AB	SEK	422 329	460 435	0.75
89 190	TELIA CO AB	SEK	416 822	440 494	0.72
152 029	TELSTRA CORP LTD	AUD	426 569	364 941	0.60
4 424	TIFFANY & CO	USD	469 475	454 920	0.74
44 198	TRANSURBAN GROUP	AUD	423 214	387 017	0.63
1 692	UNIBAIL-RODAMCO SE	EUR	423 038	406 606	0.66
3 395	UNITED PARCEL SERVICE INC - B	USD	440 508	385 333	0.63
8 353	VERIZON COMMUNICATIONS INC	USD	437 354	412 221	0.67
197 246	VICINITY CENTRES	AUD	414 308	363 302	0.59
7 377	WELLS FARGO & CO	USD	462 193	383 309	0.63
16 567	WESTPAC BANKING CORP	AUD	407 341	358 168	0.58
8 050	WHITBREAD PLC	GBP	442 866	474 659	0.77
3 826	WORKDAY INC	USD	435 722	477 638	0.78
22 055	WPP PLC	GBP	413 740	378 955	0.62
6 463	XYLEM INC/NY	USD	460 238	471 153	0.77
33 216	3I GROUP PLC	GBP	425 799	430 778	0.70
1 936	3M CO	USD	467 735	376 339	0.61
Total Shares			64 263 143	61 301 348	99.98
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			64 263 143	61 301 348	99.98
Total Investments			64 263 143	61 301 348	99.98

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

Classification of Investments

Economic classification	%	Geographical classification	%
Banks	14.13	United States of America	47.17
Financial Services	6.84	United Kingdom	9.30
Pharmaceuticals & Biotechnology	5.97	Australia	9.03
Fixed Line Telecommunications	5.29	France	8.51
Software & Computer Services	5.08	Sweden	5.74
Personal Goods	4.54	Germany	4.62
Technology Hardware & Equipment	4.28	Spain	2.76
Gas, Water & Multiutilities	3.84	Ireland	2.08
Real Estate Investment Trusts	3.81	Netherlands	2.08
Oil & Gas Producers	3.80	Finland	1.64
General Retailers	3.68	Italy	1.37
Electricity	3.67	Norway	1.26
Chemicals	3.25	Switzerland	1.20
Food & Drug Retailers	3.01	Bermuda	0.73
Automobiles & Parts	2.84	Israel	0.65
Industrial Transportation	2.64	Jersey	0.62
Media	2.64	Belgium	0.61
Travel, Leisure & Catering	2.27	Singapore	0.61
Health Care Equipment & Services	2.07		
Industrial Engineering	2.01		99.98
Mobile Telecommunications	1.83		
Forestry & Paper	1.55		
Mining	1.47		
Support Services	1.40		
Beverages	1.35		
Oil Equipment, Services & Distribution	1.27		
Nonlife Insurance	1.25		
Food Producers	1.14		
Electronic & Electrical Equipment	0.68		
Household Goods & Home Construction	0.67		
General Industrials	0.61		
Tobacco	0.58		
Real Estate Investment & Services	0.52		
	99.98		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
124 283	ABN AMRO GROUP NV	EUR	3 115 879	3 197 802	3.77
66 144	AEGON NV	EUR	322 320	402 949	0.47
88 410	ALTICE NV - A	EUR	1 098 321	701 799	0.83
101 855	ARCELORMITTAL	EUR	2 618 530	2 861 616	3.37
35 129	BAYER AG	EUR	3 929 524	3 487 607	4.11
7 830	BAYERISCHE MOTOREN WERKE AG	EUR	682 306	724 040	0.85
257 071	COMMERZBANK AG	EUR	2 425 806	2 753 230	3.24
7 865	DAIMLER AG	EUR	517 045	515 158	0.61
288 855	DEUTSCHE BANK AG - REG	EUR	3 612 249	3 283 126	3.87
32 501	DEUTSCHE BOERSE AG	EUR	3 002 439	3 628 737	4.27
39 261	DEUTSCHE POST AG - REG	EUR	1 409 077	1 417 322	1.67
46 012	DEUTSCHE TELEKOM AG - REG	EUR	691 187	666 944	0.79
102 547	ERSTE GROUP BANK AG	EUR	3 826 971	4 163 408	4.90
38 543	EVONIK INDUSTRIES AG	EUR	1 102 715	1 136 248	1.34
162 437	FORTUM OYJ	EUR	2 940 957	3 104 171	3.66
47 426	FRESENIUS SE & CO KGAA	EUR	3 775 767	3 003 963	3.54
128 122	GALP ENERGIA SGPS SA	EUR	2 011 877	2 039 062	2.40
2 984	HEINEKEN HOLDING NV	EUR	248 120	251 253	0.30
76 612	HENKEL AG & CO KGAA - PFD	EUR	7 958 530	8 074 904	9.51
22 373	K+S AG	EUR	521 016	546 125	0.64
14 861	METRO AG	EUR	210 803	178 555	0.21
56 120	MTU AERO ENGINES AG	EUR	7 714 456	8 025 160	9.45
863	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	163 841	163 927	0.19
9 527	NN GROUP NV	EUR	317 583	378 127	0.45
1 606 869	NOKIA OYJ	EUR	8 170 468	7 998 994	9.42
81 564	OMV AG	EUR	3 981 395	4 200 546	4.95
92 387	RAIFFEISEN BANK INTERNATIONAL AG	EUR	2 968 787	2 586 836	3.05
92 571	SAMPO OYJ - A	EUR	4 099 970	4 142 552	4.88
33 441	SAP SE	EUR	3 014 256	3 090 617	3.64
314 682	UNIPER SE	EUR	7 645 931	8 077 886	9.50
5 228	VOESTALPINE AG	EUR	229 091	228 516	0.27
Total Shares			84 327 217	85 031 180	100.15
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			84 327 217	85 031 180	100.15
Total Investments			84 327 217	85 031 180	100.15

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

Classification of Investments

Economic classification	%	Geographical classification	%
Banks	18.82	Germany	57.44
Oil & Gas Producers	11.01	Finland	17.96
Alternative Energy	9.51	Austria	13.17
Personal Goods	9.51	Netherlands	5.81
Aerospace & Defense	9.45	Luxembourg	3.37
Technology Hardware & Equipment	9.42	Portugal	2.40
Chemicals	6.09		
Nonlife Insurance	5.07		100.15
Financial Services	4.27		
Industrial Metals & Mining	3.64		
Software & Computer Services	3.64		
Pharmaceuticals & Biotechnology	3.54		
Industrial Transportation	1.67		
Life Insurance	0.92		
Industrial Engineering	0.85		
Fixed Line Telecommunications	0.83		
Mobile Telecommunications	0.79		
Automobiles & Parts	0.61		
Beverages	0.30		
Food & Drug Retailers	0.21		
	100.15		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1	AALBERTS INDUSTRIES NV	EUR	49	49	0.00
26 894	ABN AMRO GROUP NV	EUR	913 976	836 053	3.05
184 360	AEGON NV	EUR	1 335 717	1 356 955	4.96
13 946	ARCELORMITTAL	EUR	332 380	473 388	1.73
6 125	BAYER AG	EUR	757 702	734 694	2.68
7 940	BAYERISCHE MOTOREN WERKE AG	EUR	744 861	887 075	3.24
42 572	COMMERZBANK AG	EUR	517 838	550 874	2.01
20 901	DAIMLER AG	EUR	1 696 635	1 654 045	6.04
52 341	DEUTSCHE BANK AG - REG	EUR	730 091	718 768	2.63
5 346	DEUTSCHE BOERSE AG	EUR	573 964	721 152	2.63
183	DIALOG SEMICONDUCTOR PLC	EUR	8 503	3 921	0.01
17 076	ERSTE GROUP BANK AG	EUR	732 093	837 628	3.06
23 581	EVONIK INDUSTRIES AG	EUR	888 404	839 902	3.07
52 817	FORTUM OYJ	EUR	1 133 761	1 219 476	4.45
7 845	FRESENIUS SE & CO KGAA	EUR	679 798	600 357	2.19
8 198	HENKEL AG & CO KGAA - PFD	EUR	1 047 770	1 043 968	3.81
18 413	INNOGY SE	EUR	808 062	812 668	2.97
8 053	MORPHOSYS AG	EUR	350 060	836 749	3.06
15 079	MTU AERO ENGINES AG	EUR	2 559 550	2 605 238	9.53
3 902	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	896 473	895 500	3.27
1 770	NN GROUP NV	EUR	84 540	84 878	0.31
84 916	NOKIA OYJ	EUR	503 246	510 720	1.87
13 432	OMV AG	EUR	822 866	835 770	3.05
9 550	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	777 065	816 912	2.98
16 871	PROSIEBENSAT.1 MEDIA SE	EUR	695 579	613 545	2.24
17 284	RAIFFEISEN BANK INTERNATIONAL AG	EUR	635 652	584 711	2.14
20 050	SAMPO OYJ - A	EUR	1 082 400	1 084 042	3.96
23 373	SAP SE	EUR	2 521 523	2 609 871	9.54
4 241	SIEMENS AG - REG	EUR	565 295	541 297	1.98
3 535	STADARZNEIMITTEL AG	EUR	370 614	358 080	1.31
6 906	STORA ENSO OYJ - R	EUR	123 711	137 131	0.50
31 277	UNIPER SE	EUR	955 835	970 040	3.54
32 755	WARTSILA OYJ ABP	EUR	745 504	698 492	2.55
Total Shares			26 591 517	27 473 949	100.36
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			26 591 517	27 473 949	100.36
Total Investments			26 591 517	27 473 949	100.36

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

Classification of Investments

Economic classification	%	Geographical classification	%
Banks	12.89	Germany	68.72
Software & Computer Services	9.53	Finland	13.33
Aerospace & Defense	9.52	Netherlands	8.32
Industrial Engineering	8.78	Austria	8.25
Oil & Gas Producers	7.51	Luxembourg	1.73
Nonlife Insurance	7.23	United Kingdom	0.01
Pharmaceuticals & Biotechnology	6.56		
Automobiles & Parts	6.04		100.36
Chemicals	5.75		
Life Insurance	5.27		
Personal Goods	3.81		
Alternative Energy	3.54		
Gas, Water & Multiutilities	2.97		
Financial Services	2.63		
Media	2.24		
General Industrials	1.98		
Technology Hardware & Equipment	1.88		
Industrial Metals & Mining	1.73		
Forestry & Paper	0.50		
	100.36		

Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
164 504	ABN AMRO GROUP NV	EUR	4 237 623	4 232 688	1.99
17 907	ALPHABET CLASS - A	USD	15 711 666	15 096 600	7.07
41 272	ALTRIA GROUP INC	USD	1 893 307	1 916 712	0.90
731 972	AMADA HOLDINGS CO LTD	JPY	7 367 196	7 291 633	3.42
8 161	AMAZON.COM INC	USD	9 755 450	10 578 701	4.96
21 137	AMETEK INC	USD	1 282 009	1 221 124	0.57
14 873	AMPHENOL CORP - A	USD	1 015 537	1 030 474	0.48
55 331	ANTHEM INC	USD	10 192 992	10 807 451	5.07
36 521	ASR NEDERLAND NV	EUR	1 403 867	1 430 162	0.67
324 436	AXA SA	EUR	7 393 896	7 695 622	3.61
18 108	BERKSHIRE HATHAWAY INC - B	USD	2 927 627	2 903 545	1.36
166 051	CHUGAI PHARMACEUTICAL CO LTD	JPY	7 240 867	7 259 620	3.41
2 081	DEUTSCHE WOHNEN SE	EUR	79 910	81 450	0.04
966	DORMAKABA HOLDING AG - REG B - REG B	CHF	711 601	621 897	0.29
11 635	DTE ENERGY CO	USD	979 894	1 015 005	0.48
5	ENERGY RESOURCES OF AUSTRALIA LTD - A	AUD	2	2	0.00
77 353	EXOR NV	EUR	4 789 698	4 760 304	2.23
5 843	FAMILYMART UNY HOLDINGS CO LTD	JPY	453 959	469 801	0.22
36 134	FANUC CORP	JPY	7 317 228	6 439 259	3.02
11 291	FIAT CHRYSLER AUTOMOBILES NV	EUR	222 207	209 674	0.10
4 222	HONEYWELL INTERNATIONAL INC	USD	503 820	505 578	0.24
330 663	KDDI CORP	JPY	7 050 989	7 345 716	3.45
36 178	KONINKLIJKE DSM NV	EUR	3 153 274	3 104 796	1.46
4 221	LEUCADIA NATIONAL CORP	USD	75 782	83 987	0.04
63 023	MCDONALD'S CORP	USD	7 902 350	8 734 126	4.10
31 087	MICROSOFT CORP	USD	2 357 479	2 406 271	1.13
3 484 968	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	19 203 520	19 327 061	9.06
58 408	MMC NORILSK NICKEL PJSC	USD	778 364	831 258	0.39
11 417	MOLSON COORS BREWING CO - B	USD	690 020	673 189	0.32
15 207	NEXTERA ENERGY INC	USD	2 002 989	2 063 052	0.97
33 590	NN GROUP NV	EUR	1 309 674	1 333 187	0.63
1 400 225	NOMURA HOLDINGS INC	JPY	6 713 195	6 694 655	3.14
805 558	OBAYASHI CORP	JPY	7 215 725	7 689 547	3.61
139 313	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	10 002 589	9 863 360	4.63
165 063	PPL CORP	USD	3 662 535	3 975 611	1.87
1 994	PSP SWISS PROPERTY AG - REG	CHF	151 925	154 795	0.07
9 518	RANDSTAD NV	EUR	521 586	508 071	0.24
2 896	S&P GLOBAL INC	USD	444 876	452 066	0.21
3 551	STADA ARZNEIMITTEL AG	EUR	290 223	297 716	0.14
1 336	SVB FINANCIAL GROUP	USD	284 203	331 302	0.16
123 194	TOKYO ELECTRON LTD	JPY	18 263 053	19 619 564	9.20
108 988	TYSON FOODS INC - A	USD	6 279 001	6 323 505	2.97
52 445	UNITEDHEALTH GROUP INC	USD	10 262 560	10 261 544	4.82
105 073	VIVENDI SA	EUR	1 891 314	2 300 048	1.08

Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
79 591	VONOVIA SE	EUR	3 149 234	3 311 782	1.55
2 645	ZIONS BANCORPORATION	USD	117 904	119 859	0.06
3 888	3M CO	USD	704 948	625 549	0.29
Total Shares			199 959 668	203 998 919	95.72
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			199 959 668	203 998 919	95.72
Total Investments			199 959 668	203 998 919	95.72

Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

Classification of Investments

Economic classification	%	Geographical classification	%
Banks	11.26	Japan	38.54
Industrial Engineering	11.06	United States of America	38.07
Health Care Equipment & Services	9.88	Netherlands	7.31
Technology Hardware & Equipment	9.20	Germany	6.36
Software & Computer Services	8.21	France	4.69
Financial Services	5.59	Russia	0.39
Nonlife Insurance	4.97	Switzerland	0.36
General Retailers	4.96		
Travel, Leisure & Catering	4.10		95.72
Construction & Materials	3.61		
Pharmaceuticals & Biotechnology	3.55		
Fixed Line Telecommunications	3.45		
Electricity	3.31		
Food Producers	2.97		
Real Estate Investment & Services	1.63		
Chemicals	1.46		
Electronic & Electrical Equipment	1.35		
Life Insurance	1.30		
Tobacco	1.22		
Media	1.08		
General Industrials	0.57		
Mining	0.39		
Aerospace & Defense	0.24		
Food & Drug Retailers	0.22		
Automobiles & Parts	0.10		
Real Estate Investment Trusts	0.04		
	95.72		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
7 123	ADMIRAL GROUP PLC	GBP	135 780	141 961	1.43
1 302	A.G. BARR PLC	GBP	8 305	9 075	0.09
12 306	ASHMORE GROUP PLC	GBP	43 726	50 676	0.51
73 340	ASSURA PLC	GBP	44 544	43 711	0.44
10 113	ASTRAZENECA PLC	GBP	514 798	516 065	5.19
6 484	BABCOCK INTERNATIONAL GROUP PLC	GBP	51 698	47 709	0.48
40 515	BAE SYSTEMS PLC	GBP	256 980	247 547	2.50
1 297	BELLWAY PLC	GBP	38 970	43 009	0.43
1 548	BERKELEY GROUP HOLDINGS	GBP	50 958	63 035	0.64
4 246	BIG YELLOW GROUP PLC	GBP	33 305	39 127	0.39
1 220	BOVIS HOMES GROUP PLC	GBP	11 755	15 073	0.15
65 492	BP PLC	GBP	295 242	352 347	3.55
8 066	BREWIN DOLPHIN HOLDINGS PLC	GBP	27 441	29 118	0.29
7 881	BRITISH AMERICAN TOBACCO PLC	GBP	422 599	315 161	3.18
179 987	BT GROUP PLC	GBP	512 682	448 977	4.53
3 809	BURBERRY GROUP PLC	GBP	67 180	69 457	0.70
5 688	CAPITA PLC	GBP	38 121	10 895	0.11
5 045	CARD FACTORY PLC	GBP	16 917	11 624	0.12
75 356	CENTRICA PLC	GBP	151 961	115 898	1.17
4 395	CINEWORLD GROUP PLC	GBP	10 903	11 445	0.12
2 722	CRODA INTERNATIONAL PLC	GBP	101 106	121 428	1.22
1 399	DAIRY CREST GROUP PLC	GBP	8 481	7 590	0.08
13 029	DIAGEO PLC	GBP	304 352	337 321	3.40
963	DIPLOMA PLC	GBP	10 620	11 614	0.12
25 504	DIRECT LINE INSURANCE GROUP PLC	GBP	91 098	95 461	0.96
11 129	DIXONS CARPHONE PLC	GBP	19 395	22 592	0.23
6 899	DOMINO'S PIZZA GROUP PLC	GBP	19 808	25 064	0.25
10 804	DS SMITH PLC	GBP	48 489	56 440	0.57
2 378	DUNELM GROUP PLC	GBP	14 729	13 412	0.14
9 897	ELEMENTIS PLC	GBP	28 675	28 068	0.28
11 378	ESURE GROUP PLC	GBP	29 703	25 669	0.26
457	EUROMONEY INSTITUTIONAL INVESTOR PLC	GBP	5 352	6 005	0.06
8 561	EXPERIAN PLC	GBP	124 470	142 712	1.44
11 489	F&C COMMERCIAL PROPERTY TRUST	GBP	16 765	16 889	0.17
2 517	FERGUSON PLC	GBP	114 035	140 449	1.42
1 168	GALLIFORD TRY PLC	GBP	11 804	10 722	0.11
36 226	GLAXOSMITHKLINE PLC	GBP	565 643	529 406	5.33
599	GO-AHEAD GROUP PLC	GBP	10 339	11 627	0.12
3 430	GREENE KING PLC	GBP	23 641	18 762	0.19
1 345	GREGGS PLC	GBP	15 050	16 396	0.17
2 438	HALFORDS GROUP PLC	GBP	8 485	9 235	0.09
15 461	HAMMERSON PLC	GBP	90 310	84 881	0.86
6 464	HASTINGS GROUP HOLDINGS PLC	GBP	19 190	17 841	0.18
5 285	HISCOX LTD	GBP	66 639	78 694	0.79

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 648	HOWDEN JOINERY GROUP PLC	GBP	27 632	31 691	0.32
16 012	IG GROUP HOLDINGS PLC	GBP	93 765	132 900	1.34
4 726	IMI PLC	GBP	56 294	51 608	0.52
11 212	IMPERIAL BRANDS PLC	GBP	391 902	292 017	2.94
4 547	INMARSAT PLC	GBP	34 184	17 101	0.17
2 401	INTERCONTINENTAL HOTELS GROUP PLC	GBP	88 884	110 182	1.11
81 159	ITV PLC	GBP	142 783	123 078	1.24
20 430	J SAINSBURY PLC	GBP	51 965	63 129	0.64
9 626	JOHN LAING GROUP PLC	GBP	25 755	27 203	0.27
3 528	JOHNSON MATTHEY PLC	GBP	100 647	116 212	1.17
12 548	JUPITER FUND MANAGEMENT PLC	GBP	63 321	57 156	0.58
1 996	KIER GROUP PLC	GBP	22 121	21 457	0.22
51 991	KINGFISHER PLC	GBP	156 501	157 949	1.59
16 646	LONDONMETRIC PROPERTY PLC	GBP	28 304	31 677	0.32
27 753	MARKS & SPENCER GROUP PLC	GBP	92 820	79 845	0.81
7 618	MARSTON'S PLC	GBP	8 994	8 220	0.08
7 609	MONEYSUPERMARKET.COM GROUP PLC	GBP	26 884	22 804	0.23
54 105	NATIONAL GRID PLC	GBP	522 980	455 996	4.60
17 652	NEWRIVER REIT PLC	GBP	60 786	51 191	0.52
3 269	NEXT PLC	GBP	130 965	171 819	1.73
3 976	PAGEGROUP PLC	GBP	19 177	21 371	0.22
5 527	PENNON GROUP PLC	GBP	46 044	38 258	0.39
4 693	PERSIMMON PLC	GBP	114 962	127 415	1.28
3 448	PETS AT HOME GROUP PLC	GBP	6 646	5 275	0.05
4 030	PLAYTECH PLC	GBP	37 340	32 667	0.33
7 537	QINETIQ GROUP PLC	GBP	20 688	17 373	0.18
2 959	RANK GROUP PLC	GBP	6 947	5 178	0.05
6 491	RECKITT BENCKISER GROUP PLC	GBP	505 287	370 117	3.73
10 826	RELX PLC	GBP	182 207	168 290	1.70
24 397	ROYAL MAIL PLC	GBP	98 960	141 795	1.43
4 789	SAFESTORE HOLDINGS PLC	GBP	20 127	26 244	0.26
13 995	SAGA PLC	GBP	27 511	19 019	0.19
2 803	SEVERN TRENT PLC	GBP	62 903	54 378	0.55
10 308	SKY PLC	GBP	97 793	142 044	1.43
4 042	SMITHS GROUP PLC	GBP	63 296	64 571	0.65
1 151	SPECTRIS PLC	GBP	30 086	30 962	0.31
17 936	SSE PLC	GBP	264 468	247 696	2.50
7 077	STAGECOACH GROUP PLC	GBP	14 256	11 040	0.11
4 338	TALKTALK TELECOM GROUP PLC	GBP	7 512	5 587	0.06
7 684	TATE & LYLE PLC	GBP	49 827	44 152	0.45
41 738	TAYLOR WIMPEY PLC	GBP	78 054	80 033	0.81
623	TELECOM PLUS PLC	GBP	7 289	6 741	0.07
3 403	TRAVIS PERKINS PLC	GBP	48 799	43 184	0.44
49 930	TRITAX BIG BOX REIT PLC	GBP	72 717	74 795	0.75

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 371	TUI AG	GBP	57 466	71 925	0.73
4 921	UBM PLC	GBP	35 126	47 635	0.48
13 621	UK COMMERCIAL PROPERTY TRUST LTD	GBP	12 479	12 150	0.12
851	ULTRA ELECTRONICS HOLDINGS PLC	GBP	14 844	11 982	0.12
6 832	UNILEVER PLC	GBP	292 548	278 575	2.81
8 005	UNITE GROUP PLC	GBP	53 554	66 722	0.67
8 034	UNITED UTILITIES GROUP PLC	GBP	71 671	59 709	0.60
2 377	VICTREX PLC	GBP	47 066	62 325	0.63
201 158	VODAFONE GROUP PLC	GBP	444 777	425 649	4.29
2 013	WH SMITH PLC	GBP	34 604	39 274	0.40
2 597	WHITBREAD PLC	GBP	103 382	111 178	1.12
12 100	WILLIAM HILL PLC	GBP	30 786	35 429	0.36
14 738	WPP PLC	GBP	233 152	183 857	1.85
31 368	3I GROUP PLC	GBP	286 814	295 361	2.98
Total Shares			10 210 696	9 913 379	99.96
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			10 210 696	9 913 379	99.96
Total Investments			10 210 696	9 913 379	99.96

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

Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals & Biotechnology	10.55	United Kingdom	90.25
Media	6.78	Jersey	5.19
Financial Services	6.17	United States of America	2.50
Tobacco	6.12	Bermuda	0.79
General Retailers	5.06	Germany	0.73
Fixed Line Telecommunications	4.65	British Virgin Islands	0.33
Alternative Energy	4.60	Guernsey	0.17
Mobile Telecommunications	4.46		99.96
Personal Goods	4.43		
Support Services	4.42		
Oil & Gas Producers	4.10		
Real Estate Investment Trusts	3.95		
Travel, Leisure & Catering	3.93		
Beverages	3.49		
Food Producers	3.33		
Chemicals	3.31		
Household Goods & Home Construction	3.31		
Aerospace & Defense	2.79		
General Industrials	2.74		
Electricity	2.50		
Gas, Water & Multiutilities	2.16		
Nonlife Insurance	1.59		
Industrial Transportation	1.55		
Real Estate Investment & Services	1.23		
Food & Drug Retailers	0.80		
Software & Computer Services	0.67		
Industrial Engineering	0.52		
Construction & Materials	0.32		
Electronic & Electrical Equipment	0.31		
Equity Investment Instruments	0.12		
	99.96		

Lyxor Index Fund - Lyxor Smart Cash

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					
3 598 503	ABB LTD	CHF	66 871 383	69 286 451	8.73
1 196 567	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	37 525 542	41 413 184	5.22
499 462	AGL ENERGY LTD	AUD	6 712 739	6 703 643	0.85
540 333	APA GROUP	AUD	2 717 446	2 798 147	0.35
143 895	ARYZTA AG	CHF	2 780 238	2 692 392	0.34
814 975	ASAHI GROUP HOLDINGS LTD	JPY	35 347 267	34 177 176	4.31
181	BARRY CALLEBAUT AG - REG	CHF	267 470	276 168	0.03
166 662	BENDIGO & ADELAIDE BANK LTD	AUD	1 076 028	1 094 472	0.14
707 732	BHP BILLITON LTD	AUD	12 747 078	13 770 431	1.74
640 845	CALTEX AUSTRALIA LTD	AUD	12 768 506	12 372 810	1.56
293 973	CANON INC	JPY	9 308 650	8 440 000	1.06
78 655	CIE FINANCIERE RICHEMONT SA - REG	CHF	5 860 991	6 177 452	0.78
78 055	COMMONWEALTH BANK OF AUSTRALIA	AUD	3 552 862	3 492 435	0.44
1 722 170	CROWN RESORTS LTD	AUD	13 609 626	13 980 716	1.76
63 114	DEXUS	AUD	370 631	367 892	0.05
1 093 021	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA	EUR	4 232 177	4 186 270	0.53
9 101	EMS-CHEMIE HOLDING AG	CHF	5 294 650	4 656 644	0.59
470 928	FAMILYMART UNY HOLDINGS CO LTD	JPY	30 758 866	37 921 332	4.78
136 715	FAST RETAILING CO LTD	JPY	44 161 796	49 928 567	6.30
817 011	FORTESCUE METALS GROUP LTD	AUD	2 232 594	2 304 534	0.29
150 076	GOODMAN GROUP	AUD	798 537	841 004	0.11
40 000	INCITEC PIVOT LTD	AUD	95 414	96 066	0.01
26 471	INMOBILIARIA COLONIAL SOCIMI SA	EUR	249 092	252 533	0.03
559 656	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	3 984 751	4 013 853	0.51
2 372 081	JAPAN TOBACCO INC	JPY	55 355 834	52 766 139	6.66
49 323	KAO CORP	JPY	3 122 862	2 934 888	0.37
983 248	MIRVAC GROUP	AUD	1 311 569	1 340 597	0.17
177 557	NESTLE SA	CHF	11 154 668	11 382 887	1.44
307 330	NEWCREST MINING LTD	AUD	3 743 539	4 109 522	0.52
177 229	NORTHERN STAR RESOURCES LTD	AUD	697 367	707 187	0.09
561 050	NOVARTIS AG - REG	CHF	36 642 880	35 846 034	4.52
235 330	ORIGIN ENERGY LTD	AUD	1 331 806	1 415 895	0.18
536 488	OTSUKA HOLDINGS CO LTD	JPY	21 938 679	23 294 961	2.94
307 086	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	20 525 628	21 827 673	2.75
344 900	RAKUTEN INC	JPY	2 373 111	2 038 426	0.26
1 090 481	RECRUIT HOLDINGS CO LTD	JPY	21 135 465	20 874 647	2.63
16 938	RIO TINTO LTD	AUD	798 600	843 775	0.11
74 038	ROCHE HOLDING AG	CHF	13 594 774	13 528 137	1.71
134 544	SANTOS LTD	AUD	423 379	525 083	0.07
315 403	SCENTRE GROUP	AUD	784 752	783 132	0.10
210 771	SEVEN & I HOLDINGS CO LTD	JPY	7 091 517	7 671 849	0.97
180 039	SHISEIDO CO LTD	JPY	9 419 937	9 699 607	1.22
117 056	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	1 574 403	1 652 245	0.21
1 012 561	SONIC HEALTHCARE LTD	AUD	14 976 460	14 977 214	1.89

Lyxor Index Fund - Lyxor Smart Cash

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value 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)					
21 852	SONOVA HOLDING AG	CHF	2 702 343	2 993 437	0.38
19 981	SONY CORP	JPY	802 472	817 348	0.10
1 470 348	SOUTH32 LTD	AUD	3 050 170	3 430 107	0.43
306 754	STOCKLAND	AUD	793 992	769 331	0.10
67 948	SUNCORP GROUP LTD	AUD	602 469	586 880	0.07
34 024	SWATCH GROUP AG - REG	CHF	2 340 458	2 496 117	0.31
291 248	SYDNEY AIRPORT	AUD	1 217 488	1 287 837	0.16
1 494 781	TELEFONICA SA	EUR	12 318 107	12 553 171	1.58
7 641 328	TELSTRA CORP LTD	AUD	15 094 824	15 054 214	1.90
124 957	TEMENOS GROUP AG - REG	CHF	11 778 266	13 121 477	1.66
780 874	TERUMO CORP	JPY	35 006 271	36 674 859	4.63
155 393	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	549 882	613 289	0.08
144 134	TOKYO ELECTRON LTD	JPY	21 290 071	22 988 863	2.90
301 809	TOSHIBA CORP	JPY	696 379	669 878	0.08
692 771	TRANSURBAN GROUP	AUD	5 042 585	5 065 040	0.64
341 736	TREASURY WINE ESTATES LTD	AUD	3 739 478	4 048 083	0.51
30 900	ULVAC INC	JPY	1 278 653	1 378 699	0.17
5 573	UNICHARM CORP	JPY	128 040	129 817	0.02
78 961	VAT GROUP AG	CHF	11 050 290	9 691 058	1.22
770 158	VICINITY CENTRES	AUD	1 167 839	1 151 215	0.15
244 391	WESFARMERS LTD	AUD	6 343 812	6 632 138	0.84
30 041	WESTFIELD CORP	AUD	163 798	170 600	0.02
22 259	WESTPAC BANKING CORP	AUD	403 728	393 977	0.05
316 989	WHITEHAVEN COAL LTD	AUD	837 259	909 988	0.11
761 698	WOODSIDE PETROLEUM LTD	AUD	14 500 318	15 363 538	1.94
58 420	WOOLWORTHS GROUP LTD	AUD	979 468	1 013 554	0.13
139 940	ZURICH INSURANCE GROUP AG	CHF	36 496 315	37 146 518	4.69
Total Shares			721 696 339	746 615 103	94.19
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			721 696 339	746 615 103	94.19

Investment Funds

Open-ended Investment Funds					
12 640	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE PROGRESSION 1	EUR	15 400 955	15 335 353	1.93
12 640	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE PROGRESSION 2	EUR	15 400 956	15 335 354	1.94
12 640	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE PROGRESSION 3	EUR	15 400 955	15 335 354	1.94

Lyxor Index Fund - Lyxor Smart Cash

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Investment Funds (continued)					
Open-ended Investment Funds (continued)					
12 640	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE PROGRESSION 4	EUR	15 400 955	15 335 353	1.93
Total Open-ended Investment Funds			61 603 821	61 341 414	7.74
Total Investment Funds			61 603 821	61 341 414	7.74
Total Investments			783 300 160	807 956 517	101.93

Lyxor Index Fund - Lyxor Smart Cash

Classification of Investments

Economic classification	%	Geographical classification	%
Industrial Engineering	12.89	Japan	39.50
Pharmaceuticals & Biotechnology	9.17	Switzerland	26.40
General Retailers	8.36	Australia	17.46
Investment Fund	7.74	Spain	8.08
Health Care Equipment & Services	6.89	France	7.74
Tobacco	6.66	Germany	2.75
Technology Hardware & Equipment	5.86		101.93
Food & Drug Retailers	5.44		
Construction & Materials	5.22		
Beverages	4.82		
Nonlife Insurance	4.69		
Oil & Gas Producers	3.57		
Mining	3.00		
Support Services	2.63		
Travel, Leisure & Catering	2.27		
Personal Goods	1.93		
Food Producers	1.81		
Software & Computer Services	1.66		
Fixed Line Telecommunications	1.58		
Financial Services	1.00		
Gas, Water & Multiutilities	0.85		
Industrial Transportation	0.80		
Banks	0.63		
Chemicals	0.60		
Real Estate Investment Trusts	0.57		
Oil Equipment, Services & Distribution	0.35		
Industrial Metals & Mining	0.29		
Electricity	0.26		
Alternative Energy	0.21		
Leisure Goods	0.10		
General Industrials	0.08		
	101.93		

Lyxor Index Fund - Lyxor Alpha Plus Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Investment Funds					
Open-ended Investment Funds					
26 822.49	BLACKROCK STRATEGIC FUNDS - AMERICAS DIVERSIFIED EQUITY ABSOLUTE RETURN FUND - I2	EUR	2 800 000	2 812 338	2.73
0.006358	BLACKROCK STRATEGIC FUNDS - EUROPEAN DIVERSIFIED EQUITY ABSOLUTE RETURN - E	EUR	1	1	0.00
6 278.42	ELEVA UCITS FUND - ELEVA ABSOLUTE RETURN EUROPE FUND	EUR	7 000 000	7 007 721	6.79
338.8632	EXANE FUNDS 1 - EXANE ARCHIMEDES FUND - A	EUR	5 849 511	5 548 028	5.38
1 079 617.47	HENDERSON GARTMORE FUND - UNITED KINGDOM ABSOLUTE RETURN - I	EUR	7 604 231	7 816 215	7.58
477 411.412	HENDERSON HORIZON - PAN EUROPEAN ALPHA FUNDS	EUR	7 550 695	7 929 804	7.69
36 010.591	INRIS UCITS PLC - R PARUS FUND - I	EUR	3 825 445	3 864 297	3.75
4 746.0112	IPM SYSTEMATIC MACRO UCITS FUND - I	EUR	5 024 385	5 199 302	5.04
47 086.189	LEGG MASON GLOBAL FUNDS PLC-LEGG MASON WESTERN ASSET MACRO OPPORTUNITIES BOND FU	EUR	5 137 375	5 637 629	5.47
54 794.284	LYXOR / CHENAVARI CREDIT FUND - I	EUR	5 252 259	5 522 168	5.35
63 262.5702	LYXOR INVESTMENT STRATEGIES PLC - LYXOR EPSILON GLOBAL TREND FUND	EUR	7 343 639	8 087 708	7.84
53 799.0326	LYXOR NEWCITS IRL PLC - LYXOR/CAPRICORN GEM STRATEGY FUND - I	EUR	4 810 586	4 938 176	4.79
27 691.4982	LYXOR NEWCITS IRL PLC - LYXOR/SANDLER US EQUITY FUND	EUR	3 000 000	3 017 543	2.93
86 684.6237	LYXOR NEWCITS IRL PLC - LYXOR/TIEDEMANN ARBITRAGE STRATEGY FUND - A I	EUR	8 836 711	9 145 322	8.86
78 401.8845	LYXOR WNT FUND	EUR	8 314 383	8 865 990	8.60
39 568.6538	MARSHALL WACE UCITS FUNDS PLC - MW LIQUID ALPHA FUND	EUR	4 000 000	4 187 927	4.06
5 111 348.853	OLD MUTUAL DUBLIN FUNDS PLC - OLD MUTUAL GLOBAL EQUITY ABSOLUTE RETURN FUND	EUR	7 971 497	8 735 806	8.47
Total Open-ended Investment Funds			94 320 718	98 315 975	95.33
Total Investment Funds			94 320 718	98 315 975	95.33
Total Investments			94 320 718	98 315 975	95.33

Lyxor Index Fund - Lyxor Alpha Plus Fund

Classification of Investments

Economic classification	%
Investment Fund	95.33
	95.33

Geographical classification	%
Ireland	65.16
Luxembourg	30.17
	95.33

Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
2 373 000	ABN AMRO BANK NV 1% 16/04/2025	EUR	2 397 394	2 395 757	0.66
52 000	ANHEUSER-BUSCH INBEV SA/NV 2% 17/03/2028	EUR	54 719	54 770	0.02
2 300 000	ARKEA HOME LOANS SFH SA 2.375% 11/07/2023	EUR	2 536 647	2 539 476	0.70
400 000	AROUNDTOWN SA 1.625% 31/01/2028	EUR	382 996	380 124	0.10
500 000	AT&T INC - REGS - FRN 05/09/2023	EUR	510 888	510 843	0.14
529 000	AT&T INC FRN 04/06/2019	EUR	531 978	531 984	0.15
500 000	AT&T INC 2.4% 15/03/2024	EUR	537 403	537 635	0.15
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	100 196	100 195	0.03
4 400 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022	EUR	4 458 168	4 456 210	1.22
800 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 20/01/2021	EUR	819 720	820 184	0.23
5 000	BANK NEDERLANDSE GEMEENTEN NV 0.375% 14/01/2022	EUR	5 080	5 081	0.00
99 000	BANK NEDERLANDSE GEMEENTEN NV 1.875% 06/06/2019	EUR	101 542	101 547	0.03
7 901 000	BANK OF AMERICA CORP FRN 07/02/2022	EUR	8 030 382	7 981 352	2.19
116 000	BANK OF AMERICA CORP FRN 21/09/2021	EUR	115 996	115 997	0.03
7 215 000	BANK OF AMERICA CORP FRN 26/07/2019	EUR	7 254 645	7 254 140	1.99
1 117 000	BANK OF MONTREAL FRN 28/09/2021	EUR	1 127 935	1 127 221	0.31
126 000	BANK OF NOVA SCOTIA FRN 05/10/2022	EUR	127 874	127 765	0.04
5 161 000	BARCLAYS BANK PLC FRN 13/03/2019	EUR	5 180 869	5 176 585	1.42
862 000	BARCLAYS PLC 1.5% 01/04/2022	EUR	883 929	886 158	0.24
500 000	BNP PARIBAS HOME LOAN SFH SA 1% 25/02/2019	EUR	505 955	505 643	0.14
100 000	BNP PARIBAS HOME LOAN SFH SA 3.75% 11/01/2021	EUR	110 786	110 596	0.03
4 000	BNP PARIBAS SA FRN 20/05/2019	EUR	4 024	4 022	0.00
1 754 000	BNP PARIBAS SA FRN 22/09/2022	EUR	1 786 765	1 786 826	0.49
206 000	BNP PARIBAS SA 1.125% 15/01/2023	EUR	212 328	212 130	0.06
815 000	BNP PARIBAS SA 2.875% 26/09/2023	EUR	929 495	913 513	0.25
49 000	CIE DE FINANCEMENT FONCIER SA 2.375% 21/11/2022	EUR	54 789	53 780	0.01
1 500 000	CITIGROUP INC 0.75% 26/10/2023	EUR	1 488 340	1 486 583	0.41
500 000	COCA-COLA CO FRN 09/09/2019	EUR	502 088	502 093	0.14
1 597 000	COMMERZBANK AG 4% 16/09/2020	EUR	1 779 665	1 743 820	0.48
1 487 000	COMMONWEALTH BANK OF AUSTRALIA FRN 21/01/2020	EUR	1 496 234	1 495 736	0.41
744 000	COOPERATIEVE RABOBANK UA 4.75% 06/06/2022	EUR	910 020	877 183	0.24
100 000	CREDIT AGRICOLE SA/LONDON FRN 06/03/2023	EUR	100 743	100 260	0.03
8 100 000	DEUTSCHE BANK AG FRN 15/04/2019	EUR	8 112 595	8 114 013	2.22
100 000	DEUTSCHE BANK AG 1.5% 20/01/2022	EUR	101 774	101 696	0.03
87 000	DEUTSCHE POST AG 0.375% 01/04/2021	EUR	87 781	87 789	0.02
2 930 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	2 969 116	2 935 464	0.81
3 300 000	DEXIA CREDIT LOCAL SA 0.2% 31/07/2018	EUR	3 305 263	3 305 165	0.91
6 800 000	DEXIA CREDIT LOCAL SA 0.5% 17/01/2025	EUR	6 732 782	6 756 106	1.86
2 899 000	DEXIA CREDIT LOCAL SA 1.625% 29/10/2018	EUR	2 928 120	2 927 845	0.80
83 000	EUROPEAN INVESTMENT BANK 0.05% 15/12/2023	EUR	82 112	82 302	0.02
5 000	EUROPEAN INVESTMENT BANK 0.375% 14/04/2026	EUR	4 939	4 925	0.00
48 000	EUROPEAN INVESTMENT BANK 0.875% 14/01/2028	EUR	48 221	48 477	0.01
484 000	EUROPEAN INVESTMENT BANK 2.75% 15/09/2025	EUR	576 292	563 381	0.15
218 000	EUROPEAN INVESTMENT BANK 4% 15/04/2030	EUR	296 213	294 769	0.08

Lyxor Index Fund - Lyxor BTP Daily Short 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)					
431 000	EUROPEAN INVESTMENT BANK 4.125% 15/04/2024	EUR	532 113	530 572	0.15
7 000	EUROPEAN INVESTMENT BANK 4.625% 15/04/2020	EUR	7 709	7 695	0.00
390 000	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	377 025	378 064	0.10
200 000	FCE BANK PLC 1.114% 13/05/2020	EUR	204 520	204 284	0.06
200 000	FCE BANK PLC 1.66% 11/02/2021	EUR	207 846	207 748	0.06
200 000	FCE BANK PLC 1.875% 24/06/2021	EUR	209 520	209 389	0.06
100 000	FORD MOTOR CREDIT CO LLC FRN 07/12/2022	EUR	99 904	99 682	0.03
314 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO FRN 21/01/2020	EUR	315 104	315 165	0.09
2 103 000	GOLDMAN SACHS GROUP INC FRN 09/09/2022	EUR	2 114 329	2 109 866	0.58
2 923 000	GOLDMAN SACHS GROUP INC FRN 26/09/2023	EUR	2 916 175	2 920 895	0.80
1 289 000	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	1 312 563	1 312 930	0.36
17 000	GOLDMAN SACHS GROUP INC FRN 29/05/2020	EUR	17 135	17 136	0.00
1 436 000	GOLDMAN SACHS GROUP INC FRN 29/10/2019	EUR	1 447 797	1 447 474	0.40
1 359 000	GOLDMAN SACHS GROUP INC FRN 31/12/2018	EUR	1 362 452	1 362 085	0.37
2 361 000	GOLDMAN SACHS GROUP INC 2.625% 19/08/2020	EUR	2 538 984	2 498 328	0.69
402 000	HSBC HOLDINGS PLC FRN 27/09/2022	EUR	406 257	406 342	0.11
390 000	HSBC HOLDINGS PLC 0.875% 06/09/2024	EUR	391 137	387 354	0.11
106 000	HSBC HOLDINGS PLC 1.5% 15/03/2022	EUR	109 710	109 978	0.03
13 907 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.125% 23/10/2020	EUR	14 078 333	14 078 055	3.86
15 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.5% 16/04/2030	EUR	14 215	14 142	0.00
1 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.625% 12/01/2033	EUR	920	925	0.00
1 908 000	INTESA SANPAOLO SPA FRN 17/04/2019	EUR	1 924 628	1 923 951	0.53
1 023 000	INTESA SANPAOLO SPA 1.125% 14/01/2020	EUR	1 044 053	1 042 902	0.29
2 177 000	INTESA SANPAOLO SPA 5% 27/01/2021	EUR	2 490 325	2 479 668	0.68
2 831 000	JPMORGAN CHASE & CO FRN 07/05/2019	EUR	2 852 516	2 847 278	0.78
1 804 000	JPMORGAN CHASE & CO FRN 18/05/2028	EUR	1 838 727	1 818 784	0.50
1 681 000	JPMORGAN CHASE & CO 1.5% 26/10/2022	EUR	1 766 336	1 751 728	0.48
100 000	JYSKE BANK A/S 0.625% 14/04/2021	EUR	101 126	101 166	0.03
1 800 000	KBC GROUP NV FRN 24/11/2022	EUR	1 823 436	1 814 616	0.50
100 000	LLOYDS BANKING GROUP PLC FRN 21/06/2024	EUR	100 461	100 465	0.03
758 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 18/05/2022	EUR	772 391	768 953	0.21
364 000	MORGAN STANLEY FRN 03/12/2019	EUR	364 935	364 824	0.10
334 000	MORGAN STANLEY FRN 08/11/2022	EUR	337 357	336 921	0.09
145 000	MORGAN STANLEY FRN 27/01/2022	EUR	146 114	146 133	0.04
821 000	NATIONAL AUSTRALIA BANK LTD FRN 19/04/2021	EUR	832 149	831 993	0.23
26 000	NATIONAL AUSTRALIA BANK LTD 0.875% 20/01/2022	EUR	26 577	26 485	0.01
648 000	NATWEST MARKETS PLC FRN 02/03/2020	EUR	649 907	649 759	0.18
593 000	NORDDEUTSCHE LANDESBANK GIROZENTRALE 0.625% 24/09/2018	EUR	596 104	594 797	0.16
120 000	NORDEA BANK AB 4% 29/06/2020	EUR	134 105	130 561	0.04
1 000	OMV AG 1% 14/12/2026	EUR	981	982	0.00
31 000	RCI BANQUE SA FRN 12/04/2021	EUR	31 261	31 267	0.01
18 000	RCI BANQUE SA 0.5% 15/09/2023	EUR	17 539	17 693	0.00

Lyxor Index Fund - Lyxor BTP Daily Short 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	RCI BANQUE SA 1.125% 30/09/2019	EUR	203 662	203 234	0.06
59 000	RCI BANQUE SA 1.25% 08/06/2022	EUR	60 693	60 649	0.02
500 000	RICHEMONT INTERNATIONAL HOLDING SA 1% 26/03/2026	EUR	500 535	501 023	0.14
548 000	ROYAL BANK OF SCOTLAND GROUP PLC 2.5% 22/03/2023	EUR	583 938	583 710	0.16
1 864 000	SANTANDER UK GROUP HOLDINGS PLC FRN 27/03/2024	EUR	1 872 761	1 872 127	0.51
4 235 000	SKANDINAVISKA ENSKILDA BANKEN AB FRN 26/05/2020	EUR	4 290 647	4 281 754	1.18
10 000 000	SNCF MOBILITES 4.375% 15/04/2026	EUR	12 927 600	12 866 500	3.53
1 942 000	SVERIGES SAKERSTALLDA OBLIGATIONER AB 0.5% 29/01/2025	EUR	1 927 959	1 928 455	0.53
561 000	TORONTO-DOMINION BANK FRN 08/09/2020	EUR	567 334	566 430	0.16
94 000	TOYOTA MOTOR CREDIT CORP 1.8% 23/07/2020	EUR	98 932	97 879	0.03
6 944 000	UBS AG/LONDON FRN 05/09/2019	EUR	6 991 670	6 980 698	1.92
2 480 000	UBS AG/LONDON FRN 10/01/2020	EUR	2 496 442	2 495 054	0.69
200 000	VOLKSWAGEN BANK GMBH FRN 15/06/2021	EUR	200 338	200 112	0.05
600 000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 30/03/2019	EUR	601 314	601 137	0.17
3 200 000	VOLKSWAGEN LEASING GMBH FRN 06/07/2019	EUR	3 207 225	3 207 264	0.88
100 000	VOLKSWAGEN LEASING GMBH FRN 06/07/2021	EUR	100 173	100 184	0.03
322 000	VOLKSWAGEN LEASING GMBH 0.25% 05/10/2020	EUR	322 745	322 937	0.09
500 000	VOLKSWAGEN LEASING GMBH 1.375% 20/01/2025	EUR	505 885	503 978	0.14
100 000	VONOVIA FINANCE BV 1.625% 15/12/2020	EUR	104 128	103 998	0.03
1 350 000	WELLS FARGO & CO FRN 26/04/2021	EUR	1 362 508	1 362 373	0.37
779 000	WELLS FARGO & CO 1% 02/02/2027	EUR	758 376	747 049	0.21
100 000	WELLS FARGO & CO 2.625% 16/08/2022	EUR	108 354	108 428	0.03
Total Bonds			156 592 796	156 211 149	42.93
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 000	BELGIUM GOVERNMENT BOND STRIP 0% 28/09/2020	EUR	1 009	1 011	0.00
621 210	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	637 517	637 871	0.18
100 000	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2019	EUR	100 508	100 418	0.03
760 825	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2023	EUR	767 646	761 483	0.21
4 531 105	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	4 521 397	4 484 865	1.23
954 615	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2025	EUR	943 527	935 136	0.26
7 134 354	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2029	EUR	6 557 434	6 616 543	1.82
7 672 462	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2034	EUR	6 465 466	6 532 833	1.80
526 870	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2035	EUR	435 756	440 932	0.12
325 000	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2018	EUR	325 624	325 280	0.09
133 064	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2019	EUR	134 126	133 942	0.04
4 404 188	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2020	EUR	4 446 066	4 448 208	1.22
543 814	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2021	EUR	548 328	548 967	0.15
80 029	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2022	EUR	81 906	80 432	0.02
3 211 177	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2023	EUR	3 223 292	3 194 784	0.88
1 973 899.22	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	1 960 332	1 943 600	0.53
7 949 717	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2025	EUR	7 696 512	7 738 572	2.13
122 878	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2026	EUR	118 892	117 930	0.03
1 673 005.28	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	1 598 894	1 580 170	0.43

Lyxor Index Fund - Lyxor BTP Daily Short 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)					
500	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	477	465	0.00
133 149	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2029	EUR	121 081	122 368	0.03
15 983.8	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2031	EUR	14 634	14 347	0.00
64 267	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2032	EUR	57 967	56 370	0.02
1 707 074	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2035	EUR	1 407 366	1 420 627	0.39
542 592	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2036	EUR	437 229	443 718	0.12
429 623	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2043	EUR	306 779	312 050	0.09
2 305 606.01	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028	EUR	2 191 768	2 185 104	0.60
1 885 615	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2031	EUR	1 704 824	1 705 708	0.47
1 031 737	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	858 452	846 272	0.23
1 500	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2018	EUR	1 503	1 502	0.00
632 339	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	486 255	489 851	0.13
9 249 291	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	6 833 091	6 931 604	1.90
1 000	DUTCH FUNGIBLE STRIP 0% 15/01/2019	EUR	1 009	1 005	0.00
1 064 431	DUTCH FUNGIBLE STRIP 0% 15/01/2021	EUR	1 078 386	1 073 968	0.30
761	DUTCH FUNGIBLE STRIP 0% 15/01/2023	EUR	767	760	0.00
72 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.2% 28/04/2025	EUR	70 610	70 717	0.02
10 000	EUROPEAN FINANCIAL STABILITY FACILITY 3.375% 03/04/2037	EUR	13 603	13 474	0.00
1 977 000	EUROPEAN UNION 2.5% 04/11/2027	EUR	2 308 059	2 299 725	0.63
489 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	491 054	489 858	0.13
4 474 000	FINLAND GOVERNMENT BOND 3.5% 15/04/2021	EUR	4 988 957	4 984 640	1.37
9 327 479	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	10 226 563	10 236 925	2.81
2 963 000	FRANCE GOVERNMENT BOND OAT PRINCIPAL STRIP 0% 25/04/2029	EUR	2 610 892	2 676 211	0.74
509 439	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2020	EUR	697 328	697 623	0.19
14 131 815	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	19 706 122	19 435 108	5.34
1 944 289	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2040	EUR	3 368 261	3 374 858	0.93
4 661 769	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2025	EUR	4 485 847	4 543 593	1.25
1 108	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2032	EUR	921	944	0.00
7 306 859.97	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2026	EUR	6 871 468	6 954 121	1.91
432 019	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/11/2024	EUR	418 171	423 206	0.12
33 015 233	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	33 047 268	32 903 641	9.03
4 142 763	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2021	EUR	4 110 636	4 132 323	1.14
4 052 692	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2026	EUR	3 506 957	3 589 915	0.99
2 590 026	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2030	EUR	1 926 422	1 992 740	0.55
1 324	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2031	EUR	980	978	0.00
4 098 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2027	EUR	3 339 991	3 448 229	0.95
3 819 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2028	EUR	3 005 018	3 113 707	0.86
5 090 652	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2034	EUR	3 269 319	3 387 905	0.93
518 000	ITALY BUONI POLIENNALI DEL TESORO 0.45% 01/06/2021	EUR	520 894	524 089	0.14
4 122 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2019	EUR	4 321 134	4 289 065	1.18

Lyxor Index Fund - Lyxor BTP Daily Short 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)					
5 000 000	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2031	EUR	4 315 203	4 341 175	1.19
2 596 231	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	2 622 842	2 623 569	0.72
1 231 154	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	1 265 257	1 274 423	0.35
275 196	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	363 025	361 623	0.10
2 513 568	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	4 001 600	3 988 065	1.10
20 000	KREDITANSTALT FUER WIEDERAUFBAU 0.25% 30/06/2025	EUR	19 733	19 788	0.01
1 000	KREDITANSTALT FUER WIEDERAUFBAU 1.125% 16/10/2018	EUR	1 008	1 008	0.00
496 009	NETHERLAND GOVERNMENT STRIP 0% 15/01/2025	EUR	489 415	483 750	0.13
1 879 284	NETHERLANDS GOVERNMENT BOND 1.25% 15/01/2019	EUR	1 911 181	1 904 419	0.52
2 597 500	NETHERLANDS GOVERNMENT BOND 3.5% 15/07/2020	EUR	2 854 399	2 831 054	0.78
1 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	1 057	1 057	0.00
4 493 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	6 824 193	6 753 046	1.86
3 680 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	4 174 868	4 175 218	1.15
788 000	SPAIN GOVERNMENT BOND 4.6% 30/07/2019	EUR	862 584	837 715	0.23
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			199 078 660	199 408 201	54.80
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			355 671 456	355 619 350	97.73
Total Investments			355 671 456	355 619 350	97.73

Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF

Classification of Investments

Economic classification	%	Geographical classification	%
Governments	54.80	France	31.19
Banks	35.23	Germany	19.10
Industrial Transportation	3.56	United States of America	14.37
Financial Services	1.95	Italy	8.44
Automobiles & Parts	1.38	United Kingdom	5.60
Fixed Line Telecommunications	0.43	Belgium	4.78
Beverages	0.15	Netherlands	3.76
Real Estate Investment & Services	0.13	Spain	2.86
Chemicals	0.10	Austria	1.86
	97.73	Sweden	1.74
		Finland	1.50
		Luxembourg	1.12
		Australia	0.65
		Canada	0.50
		Switzerland	0.14
		Ireland	0.09
		Denmark	0.03
			97.73

Lyxor Index Fund - Lyxor Bund Daily Short 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					
1 300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022	EUR	1 317 186	1 316 608	0.69
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 20/01/2021	EUR	102 465	102 523	0.05
360 000	BANK NEDERLANDSE GEMEENTEN NV 1.875% 06/06/2019	EUR	369 245	369 263	0.19
250 000	BANK OF AMERICA CORP FRN 07/02/2022	EUR	253 496	252 543	0.13
3 925 000	BANK OF AMERICA CORP FRN 26/07/2019	EUR	3 946 567	3 946 292	2.07
3 004 000	BANK OF MONTREAL FRN 28/09/2021	EUR	3 033 409	3 031 487	1.59
1 500 000	BANK OF NOVA SCOTIA FRN 10/09/2018	EUR	1 502 910	1 502 108	0.79
128 000	BARCLAYS BANK PLC FRN 13/03/2019	EUR	128 493	128 387	0.07
217 000	BERKSHIRE HATHAWAY INC 0.75% 16/03/2023	EUR	218 337	219 046	0.11
103 000	BNP PARIBAS SA FRN 20/05/2019	EUR	103 702	103 571	0.05
2 588 000	BNP PARIBAS SA FRN 22/09/2022	EUR	2 636 344	2 636 434	1.38
1 281 000	CIE DE FINANCEMENT FONCIER SA 4.5% 16/05/2018	EUR	1 343 865	1 283 274	0.67
3 192 000	CITIGROUP INC FRN 11/11/2019	EUR	3 217 066	3 214 263	1.68
127 000	CITIGROUP INC FRN 24/05/2021	EUR	129 648	129 045	0.07
7 000	COMMERZBANK AG 4% 16/09/2020	EUR	7 801	7 644	0.00
1 000 000	CREDIT AGRICOLE HOME LOAN SFH SA 4% 17/01/2022	EUR	1 160 440	1 147 430	0.60
385 000	DANSKE BANK OYJ 1.625% 27/09/2019	EUR	395 734	395 639	0.21
100 000	DEUTSCHE BANK AG FRN 15/04/2019	EUR	100 156	100 173	0.05
200 000	DEUTSCHE BANK AG FRN 16/05/2022	EUR	201 168	200 013	0.10
42 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV FRN 03/04/2020	EUR	42 223	42 216	0.02
1 650 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	1 672 028	1 653 077	0.87
5 500 000	DEXIA CREDIT LOCAL SA 0.5% 17/01/2025	EUR	5 445 632	5 464 497	2.87
23 878 000	DEXIA CREDIT LOCAL SA 1.625% 29/10/2018	EUR	24 117 854	24 115 585	12.64
1 161 000	EUROPEAN INVESTMENT BANK 0.875% 14/01/2028	EUR	1 166 341	1 172 529	0.61
3 250 000	EUROPEAN INVESTMENT BANK 1.5% 15/04/2021	EUR	3 421 064	3 421 632	1.79
1 202 000	EUROPEAN INVESTMENT BANK 2.5% 15/03/2019	EUR	1 233 805	1 233 540	0.65
50 000	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	48 606	48 470	0.03
324 000	FCE BANK PLC 0.869% 13/09/2021	EUR	327 486	328 606	0.17
628 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO FRN 21/01/2020	EUR	630 207	630 330	0.33
2 745 000	GOLDMAN SACHS GROUP INC FRN 09/09/2022	EUR	2 759 737	2 753 962	1.44
2 602 000	GOLDMAN SACHS GROUP INC FRN 26/09/2023	EUR	2 595 924	2 600 127	1.36
2 027 000	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	2 064 054	2 064 631	1.08
4 659 000	GOLDMAN SACHS GROUP INC FRN 29/04/2019	EUR	4 684 297	4 684 158	2.46
26 000	GOLDMAN SACHS GROUP INC FRN 29/05/2020	EUR	26 287	26 208	0.01
2 497 000	GOLDMAN SACHS GROUP INC FRN 29/10/2019	EUR	2 517 513	2 516 951	1.32
65 000	GOLDMAN SACHS GROUP INC FRN 31/12/2018	EUR	65 165	65 148	0.03
105 000	HSBC HOLDINGS PLC FRN 27/09/2022	EUR	106 112	106 134	0.06
698 000	HSBC HOLDINGS PLC 1.5% 15/03/2022	EUR	722 430	724 196	0.38
107 000	ING BANK NV 4% 17/01/2020	EUR	116 330	114 963	0.06
190 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.125% 23/10/2020	EUR	192 341	192 337	0.10
2 613 000	INTESA SANPAOLO SPA FRN 17/04/2019	EUR	2 635 772	2 634 845	1.38
2 073 000	INTESA SANPAOLO SPA 5% 27/01/2021	EUR	2 371 357	2 361 209	1.24
470 000	JPMORGAN CHASE & CO FRN 18/05/2028	EUR	479 048	473 852	0.25

Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 500 000	KBC GROUP NV FRN 24/11/2022	EUR	1 519 365	1 512 180	0.79
536 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 18/05/2022	EUR	546 176	543 745	0.28
156 000	MORGAN STANLEY FRN 03/12/2019	EUR	156 467	156 353	0.08
143 000	MORGAN STANLEY FRN 08/11/2022	EUR	144 742	144 251	0.08
752 000	NATIONAL AUSTRALIA BANK LTD FRN 19/04/2021	EUR	762 212	762 069	0.40
2 725 000	NATIONAL AUSTRALIA BANK LTD FRN 25/03/2019	EUR	2 738 189	2 737 085	1.43
64 000	NATIONAL AUSTRALIA BANK LTD 0.875% 20/01/2022	EUR	65 419	65 195	0.03
1 009 000	NATWEST MARKETS PLC FRN 02/03/2020	EUR	1 011 523	1 011 739	0.53
29 000	NORDDEUTSCHE LANDESBANK GIROZENTRALE 0.625% 24/09/2018	EUR	29 152	29 088	0.02
1 000	OMV AG 1% 14/12/2026	EUR	984	982	0.00
64 000	RCI BANQUE SA FRN 12/04/2021	EUR	64 539	64 551	0.03
51 000	RCI BANQUE SA FRN 14/03/2022	EUR	51 633	51 496	0.03
168 000	RCI BANQUE SA 1.25% 08/06/2022	EUR	172 667	172 696	0.09
528 000	SANTANDER UK GROUP HOLDINGS PLC FRN 27/03/2024	EUR	530 482	530 302	0.28
300 000	SNCF MOBILITES 4.375% 15/04/2026	EUR	387 828	385 995	0.20
100 000	SUMITOMO MITSUI FINANCIAL GROUP INC - EMTN - FRN 14/06/2022	EUR	100 485	100 417	0.05
213 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.546% 15/06/2026	EUR	219 032	217 837	0.11
217 000	UBS AG/LONDON FRN 05/09/2019	EUR	218 490	218 147	0.11
717 000	UBS AG/LONDON FRN 10/01/2020	EUR	721 754	721 352	0.38
200 000	UBS GROUP FUNDING SWITZERLAND AG FRN 20/09/2022	EUR	202 354	201 956	0.11
1 535 000	UNICREDIT SPA 3.25% 14/01/2021	EUR	1 672 122	1 666 312	0.87
3 100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 30/03/2019	EUR	3 106 789	3 105 875	1.63
900 000	VOLKSWAGEN LEASING GMBH FRN 06/07/2019	EUR	902 057	902 043	0.47
32 000	VOLKSWAGEN LEASING GMBH 0.25% 05/10/2020	EUR	32 073	32 093	0.02
500 000	VONOVIA FINANCE BV 1.625% 15/12/2020	EUR	520 640	519 988	0.27
2 179 000	WELLS FARGO & CO FRN 26/04/2021	EUR	2 199 188	2 198 971	1.15
Total Bonds			97 686 007	97 567 664	51.09
Supranationals, Governments and Local Public Authorities, Debt Instruments					
503 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2019	EUR	623 489	619 762	0.32
1 000	CAISSE DE REFINANCEMENT DE L'HABITAT SA 3.3% 23/09/2022	EUR	1 165	1 139	0.00
2 013 276	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	1 986 016	1 992 731	1.04
1 791 840	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2029	EUR	1 644 681	1 661 788	0.87
1 401 565	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2022	EUR	1 405 707	1 408 629	0.74
1 368 320	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	1 263 428	1 272 948	0.67
500	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2029	EUR	465	460	0.00
853 177.03	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2020	EUR	1 018 670	1 018 801	0.53
154 144	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2031	EUR	137 770	139 437	0.07
236 794.74	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	196 760	194 229	0.10
3 383	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	2 521	2 535	0.00
659	DUTCH FUNGIBLE STRIP 0% 15/01/2023	EUR	664	658	0.00
11 245 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.2% 28/04/2025	EUR	11 027 971	11 044 557	5.79
1 562 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.95% 14/02/2028	EUR	1 577 620	1 583 720	0.83
70 000	EUROPEAN UNION 2.5% 04/11/2027	EUR	81 722	81 427	0.04

Lyxor Index Fund - Lyxor Bund Daily Short 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	FMS WERTMANAGEMENT AOER 3% 03/08/2018	EUR	403 626	403 598	0.21
498 776	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	546 853	547 408	0.29
1 212 215	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	1 650 272	1 667 127	0.87
6 660 286	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2040	EUR	11 609 486	11 560 789	6.06
932 097.02	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2035	EUR	747 854	749 881	0.39
1 087	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2038	EUR	794	816	0.00
12 830 944	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2041	EUR	8 965 429	8 987 756	4.72
391 305	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2026	EUR	366 592	372 415	0.20
1 508 903	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	1 509 371	1 503 803	0.79
5 509 000	INSTITUTO DE CREDITO OFICIAL 0.25% 30/04/2022	EUR	5 545 167	5 544 203	2.90
5 206 870	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2031	EUR	3 722 522	3 844 753	2.01
3 689 595	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2024	EUR	3 354 451	3 425 438	1.79
3 693 000	ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/05/2018	EUR	3 705 815	3 693 757	1.93
1 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	976	977	0.00
41 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	49 083	50 638	0.03
327 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	396 994	402 354	0.21
799 296	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	1 068 619	1 069 658	0.56
11 861 100	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	11 982 675	11 985 996	6.29
110 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/06/2018	EUR	110 527	110 281	0.06
150 000	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	189 248	189 521	0.10
32 133	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	42 388	42 225	0.02
663 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 28/04/2022	EUR	664 797	664 992	0.35
361 000	KREDITANSTALT FUER WIEDERAUFBAU 0.625% 04/07/2022	EUR	370 928	371 106	0.19
1 096 000	KREDITANSTALT FUER WIEDERAUFBAU 0.625% 07/01/2028	EUR	1 082 399	1 083 012	0.57
1 000	KREDITANSTALT FUER WIEDERAUFBAU 1.125% 16/10/2018	EUR	1 008	1 008	0.00
82 000	KREDITANSTALT FUER WIEDERAUFBAU 3.875% 21/01/2019	EUR	84 618	84 614	0.04
628	NETHERLANDS GOVERNMENT BOND COUPON STRIP 0% 15/01/2024	EUR	621	620	0.00
779 909	NETHERLANDS GOVERNMENT BOND 1.25% 15/01/2019	EUR	792 606	790 340	0.41
236 980	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2022	EUR	230 193	236 721	0.12
420 000	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2030	EUR	308 564	347 525	0.18
366 355	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2031	EUR	258 938	295 491	0.15
403 187	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2032	EUR	273 500	315 006	0.16
420 000	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2033	EUR	273 523	318 116	0.17
420 000	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2034	EUR	262 374	309 458	0.16
377 868	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2035	EUR	226 279	269 575	0.14
418 633	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2036	EUR	240 094	289 545	0.15
420 000	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2037	EUR	232 191	282 597	0.15
6 136 000	STATE OF HESSE 0.375% 10/03/2023	EUR	6 188 401	6 208 988	3.26

Lyxor Index Fund - Lyxor Bund Daily Short 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)					
14 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 4.375% 29/04/2022	EUR	16 457	16 464	0.01
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			88 444 882	89 061 393	46.64
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			186 130 889	186 629 057	97.73
Total Investments			186 130 889	186 629 057	97.73

Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF

Classification of Investments

Economic classification	%	Geographical classification	%
Banks	46.72	France	32.17
Governments	46.64	United States of America	13.23
Automobiles & Parts	2.12	Italy	10.31
Financial Services	1.75	Luxembourg	9.86
Real Estate Investment & Services	0.27	Germany	9.32
Industrial Transportation	0.20	Belgium	7.29
Chemicals	0.03	Spain	5.04
	97.73	Netherlands	3.48
		Canada	2.37
		United Kingdom	1.97
		Australia	1.87
		Ireland	0.33
		Finland	0.21
		Japan	0.17
		Switzerland	0.11
			97.73

Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
106 000	AGENCE FRANCAISE DE DEVELOPPEMENT 1.625% 21/01/2020	USD	103 973	103 954	0.54
10 000	AMERICAN EXPRESS CO FRN 30/10/2020	USD	9 986	9 997	0.05
94 000	ARCELORMITTAL FRN 05/08/2020	USD	99 793	97 948	0.50
200 000	BANCO SANTANDER SA FRN 11/04/2022	USD	205 582	205 607	1.06
200 000	BANCO SANTANDER SA FRN 23/02/2023	USD	202 799	201 498	1.04
372 000	BANK OF AMERICA CORP FRN 05/02/2026	USD	365 598	366 424	1.89
235 000	BANK OF AMERICA CORP FRN 24/04/2023	USD	237 531	238 056	1.23
27 000	BANK OF NOVA SCOTIA 1.875% 26/04/2021	USD	26 032	26 049	0.13
464 000	BARCLAYS PLC FRN 10/01/2023	USD	475 593	478 070	2.45
138 000	BECTON DICKINSON AND CO FRN 06/06/2022	USD	139 010	138 925	0.72
56 000	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.875% 15/01/2027	USD	53 548	53 516	0.28
271 000	CANADIAN IMPERIAL BANK 2.35% 27/07/2022	USD	265 697	261 346	1.35
165 000	CAPITAL ONE FINANCIAL CORP FRN 09/03/2022	USD	166 327	165 813	0.85
14 000	CAPITAL ONE FINANCIAL CORP FRN 12/05/2020	USD	14 107	14 081	0.07
333 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.908% 23/07/2025	USD	354 267	338 748	1.74
272 000	CITIGROUP INC FRN 01/09/2023	USD	280 711	280 259	1.44
69 000	CITIGROUP INC FRN 17/05/2024	USD	69 630	70 062	0.36
242 000	CITIGROUP INC FRN 24/07/2023	USD	244 245	244 506	1.26
279 000	CITIGROUP INC FRN 25/04/2022	USD	282 070	282 634	1.45
20 000	CROWN CASTLE INTERNATIONAL CORP 3.8% 15/02/2028	USD	19 229	19 026	0.10
343 000	DEUTSCHE BANK AG FRN 18/01/2019	USD	345 260	345 302	1.78
4 000	DEUTSCHE BANK AG FRN 20/08/2020	USD	4 050	4 039	0.02
70 000	DEUTSCHE BANK AG 4.25% 14/10/2021	USD	70 887	70 627	0.36
447 000	DEUTSCHE BANK AG/NEW YORK NY FRN 13/07/2020	USD	447 969	448 757	2.31
1 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	936	933	0.00
202 000	EUROPEAN INVESTMENT BANK 2.5% 15/03/2023	USD	197 487	197 817	1.02
150 000	EXPORT DEVELOPMENT CANADA 1% 01/11/2018	USD	149 087	149 078	0.77
470 000	EXPORT DEVELOPMENT CANADA 1.5% 03/10/2018	USD	468 590	468 605	2.41
348 000	GENERAL MOTORS FINANCIAL CO INC FRN 13/04/2020	USD	351 023	351 367	1.81
120 000	GENERAL MOTORS FINANCIAL CO INC FRN 30/06/2022	USD	121 612	122 267	0.63
83 000	GOLDMAN SACHS GROUP FRN 26/04/2022	USD	84 007	84 125	0.43
216 000	GOLDMAN SACHS GROUP INC FRN 15/11/2018	USD	217 435	216 983	1.12
19 000	GOLDMAN SACHS GROUP INC FRN 23/02/2023	USD	18 913	19 008	0.10
40 000	GOLDMAN SACHS GROUP INC FRN 25/02/2021	USD	41 496	41 393	0.21
24 000	HUGHES SATELLITE SYSTEMS CORP 6.5% 15/06/2019	USD	25 222	24 803	0.13
162 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT FRN 13/10/2020	USD	162 259	162 404	0.84
98 000	JPMORGAN CHASE & CO FRN 25/04/2023	USD	98 981	99 162	0.51
1 000	LANDESKREDITBANK BADEN-WUERTTEMBERG FOERDERBANK 1.375% 21/07/2021	USD	977	953	0.00
51 000	LANDWIRTSCHAFTLICHE RENTENBANK 2.375% 21/02/2020	USD	50 807	50 768	0.26
222 000	MORGAN STANLEY FRN 14/02/2020	USD	222 696	222 836	1.15
265 000	MORGAN STANLEY FRN 24/10/2023	USD	271 989	272 150	1.40
352 000	NRW BANK 1.5% 23/08/2021	USD	343 934	335 841	1.73

Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short 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)					
51 000	ROYAL BANK OF CANADA 2.2% 23/09/2019	USD	50 659	50 615	0.26
36 000	ROYAL BANK OF CANADA 2.3% 22/03/2021	USD	35 230	35 191	0.18
13 000	SUMITOMO MITSUI FINANCIAL GROUP INC FRN 17/01/2023	USD	13 014	13 041	0.07
166 000	WELLS FARGO & CO FRN 24/01/2023	USD	168 060	168 427	0.87
Total Bonds			7 578 308	7 553 011	38.88
Supranationals, Governments and Local Public Authorities, Debt Instruments					
77 000	AFRICAN DEVELOPMENT BANK FRN 01/08/2018	USD	76 977	77 010	0.40
150 000	COUNCIL OF EUROPE DEVELOPMENT BANK 1.625% 10/03/2020	USD	147 539	147 248	0.76
21 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 0.875% 22/07/2019	USD	20 589	20 590	0.11
200 000	JAPAN BANK FOR INTERNATIONAL COOPERATION 1.875% 20/04/2021	USD	193 660	193 493	1.00
566 000	JAPAN BANK FOR INTERNATIONAL COOPERATION 2.375% 21/07/2022	USD	550 834	548 038	2.82
430 000	JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 2.625% 20/04/2022	USD	420 121	419 459	2.16
1 750 000	KOMMUNEKREDIT 1.625% 12/06/2020	USD	1 721 719	1 710 012	8.79
3 898 000	KREDITANSTALT FUER WIEDERAUFBAU 1.375% 14/05/2018	USD	3 895 622	3 897 473	20.05
403 000	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 01/10/2020	USD	404 803	403 091	2.07
1 700 000	PROVINCE OF MANITOBA CANADA 2.05% 30/11/2020	USD	1 691 993	1 662 175	8.56
595 000	PROVINCE OF ONTARIO CANADA 1.25% 17/06/2019	USD	586 512	586 235	3.02
6 000	PROVINCE OF ONTARIO CANADA 2% 27/09/2018	USD	5 994	5 993	0.03
100 000	PROVINCE OF ONTARIO CANADA 3.2% 16/05/2024	USD	103 301	99 390	0.51
44 000	PROVINCE OF ONTARIO CANADA 4% 07/10/2019	USD	44 965	44 825	0.23
6 000	PROVINCE OF ONTARIO CANADA 4.4% 14/04/2020	USD	6 202	6 184	0.03
41 000	PROVINCE OF QUEBEC CANADA 2.5% 20/04/2026	USD	38 872	38 664	0.20
91 000	PROVINCE OF QUEBEC CANADA 2.625% 13/02/2023	USD	89 782	88 861	0.46
200 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.375% 16/07/2018	USD	199 994	199 659	1.03
100 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.875% 17/06/2019	USD	100 087	99 219	0.51
537 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2020	USD	567 302	567 185	2.92
34 100	UNITED STATES TREASURY NOTE/BOND 1.125% 31/05/2019	USD	33 672	33 673	0.17
6 200	UNITED STATES TREASURY NOTE/BOND 1.5% 31/05/2019	USD	6 151	6 148	0.03
107 900	UNITED STATES TREASURY NOTE/BOND 2.25% 31/07/2018	USD	108 239	108 003	0.56
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			11 014 930	10 962 628	56.42
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			18 593 238	18 515 639	95.30
Total Investments			18 593 238	18 515 639	95.30

Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF

Classification of Investments

Economic classification	%	Geographical classification	%
Governments	56.42	Germany	27.83
Banks	31.48	United States of America	25.97
Financial Services	4.21	Canada	18.13
Leisure Goods	1.74	Denmark	8.80
Construction & Materials	0.72	Japan	6.04
Industrial Metals & Mining	0.50	United Kingdom	2.57
Mobile Telecommunications	0.13	Luxembourg	2.17
Real Estate Investment Trusts	0.10	France	1.29
		Spain	1.06
		Chile	1.04
		Ivory Coast	0.40
	95.30		95.30

Lyxor Index Fund - Crystal Europe Equity

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
9 311	ADIDAS AG - REG - REG	EUR	1 807 265	1 898 513	6.84
2 960	ALLIANZ SE - REG	EUR	540 909	581 522	2.09
913	ALPHABET INC	USD	823 616	768 765	2.77
1 960	AMAZON.COM INC	USD	2 227 219	2 540 652	9.16
15 117	BANK OF AMERICA CORP	USD	394 831	374 359	1.35
33 082	COMMERZBANK AG	EUR	440 894	354 308	1.28
2 201	DEUTSCHE BOERSE AG	EUR	242 330	245 742	0.88
2 189	DEUTSCHE LUFTHANSA AG - REG	EUR	45 203	52 908	0.19
32 848	DEUTSCHE TELEKOM AG - REG	EUR	434 415	476 132	1.71
49 551	ENDESA SA	EUR	871 850	959 803	3.46
3 965	EQUITY RESIDENTIAL	USD	205 213	202 516	0.73
2 860	FACEBOOK INC	USD	414 654	407 151	1.47
4 016	FRESENIUS SE & CO KGAA	EUR	284 845	254 373	0.92
66 545	GENERAL MOTORS CO	USD	1 893 518	2 023 559	7.29
1 348	KEYENCE CORP	JPY	633 316	682 833	2.46
45 253	KURARAY CO LTD	JPY	618 432	623 649	2.25
1 575	LUKOIL PJSC	USD	83 350	87 080	0.31
3 207	MCDONALD'S CORP	USD	409 170	444 446	1.60
20 257	NESTLE SA	CHF	1 272 606	1 303 778	4.69
1 835	PARTNERS GROUP HOLDING AG	CHF	1 099 162	1 114 609	4.01
6 773	PNC FINANCIAL SERVICES GROUP INC	USD	814 851	816 269	2.94
19 868	SAP SE	EUR	1 768 822	1 836 201	6.61
9 217	SCOUT24 AG	EUR	331 950	395 778	1.43
7 944	SIEMENS AG - REG	EUR	845 579	839 204	3.02
45	SIKA AG - BR	CHF	269 778	272 020	0.98
14 958	SOFTBANK GROUP CORP	JPY	871 751	961 807	3.46
8 526	SOFTWARE AG	EUR	371 435	348 372	1.25
11 150	SOUTHERN CO	USD	400 333	425 623	1.53
26 915	TOTO LTD	JPY	1 235 692	1 264 243	4.55
31 073	UNIPER SE	EUR	730 837	797 644	2.87
7 685	VONOVIA SE	EUR	298 772	319 773	1.15
6 726	WALT DISNEY CO	USD	562 699	558 533	2.01
16 429	XYLEM INC/NY	USD	988 425	991 288	3.57
7 289	ZURICH INSURANCE GROUP AG	CHF	1 904 336	1 935 527	6.97
Total Shares			26 138 058	27 158 980	97.80
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			26 138 058	27 158 980	97.80
Total Investments			26 138 058	27 158 980	97.80

Lyxor Index Fund - Crystal Europe Equity

Classification of Investments

Economic classification	%	Geographical classification	%
Software & Computer Services	13.53	United States of America	34.40
General Retailers	9.15	Germany	30.25
Nonlife Insurance	9.06	Switzerland	16.66
Automobiles & Parts	7.29	Japan	12.72
Personal Goods	6.84	Spain	3.46
Banks	5.56	Russia	0.31
Construction & Materials	5.53		97.80
Financial Services	4.90		
Food Producers	4.69		
Alternative Energy	4.41		
Industrial Engineering	3.57		
Fixed Line Telecommunications	3.46		
Gas, Water & Multiutilities	3.46		
General Industrials	3.02		
Electronic & Electrical Equipment	2.46		
Chemicals	2.25		
Media	2.01		
Travel, Leisure & Catering	1.79		
Mobile Telecommunications	1.71		
Real Estate Investment & Services	1.15		
Pharmaceuticals & Biotechnology	0.92		
Real Estate Investment Trusts	0.73		
Oil & Gas Producers	0.31		
	97.80		

Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
10 559	AAREAL BANK AG	EUR	538 937	529 176	0.88
47 130	ABBOTT LABORATORIES	USD	2 804 235	2 739 667	4.55
6 781	ALLIANZ SE - REG	EUR	1 563 013	1 609 558	2.67
7 893	AQUA AMERICA INC	USD	265 363	277 439	0.46
13 504	AROUNDTOWN SA	EUR	107 850	108 009	0.18
36 638	ASR NEDERLAND NV	EUR	1 522 858	1 733 458	2.88
7 641	BAYER AG	EUR	906 569	916 539	1.52
28 531	BERKSHIRE HATHAWAY INC - B	USD	5 690 126	5 527 312	9.17
44 159	CIE FINANCIERE RICHEMONT SA - REG	CHF	3 956 687	4 218 093	7.00
18 839	COMMERZBANK AG	EUR	284 220	243 773	0.40
19 181	DELIVERY HERO AG	EUR	926 415	917 710	1.52
160 810	DEUTSCHE TELEKOM AG - REG	EUR	2 829 545	2 816 243	4.67
1 692	EQUITY RESIDENTIAL	USD	107 087	104 413	0.17
23 964	FREENET AG	EUR	945 714	762 051	1.26
12 115	FRESENIUS SE & CO KGAA	EUR	979 669	927 129	1.54
48 270	GAS NATURAL SDG SA	EUR	1 142 766	1 219 467	2.02
8 222	HEIDELBERGCEMENT AG	EUR	918 890	807 222	1.34
4 980	HOME DEPOT INC	USD	924 886	920 304	1.53
26 182	HORIBA LTD	JPY	1 967 745	1 906 973	3.16
75 479	KURARAY CO LTD	JPY	1 313 205	1 256 776	2.09
92	LEG IMMOBILIEN AG	EUR	10 657	10 620	0.02
7 763	MAN SE	EUR	903 189	895 719	1.49
10 930	MMC NORILSK NICKEL PJSC	USD	180 126	187 941	0.31
35 775	NITTO DENKO CORP	JPY	2 883 528	2 664 530	4.42
42 419	OCCIDENTAL PETROLEUM CORP	USD	2 801 351	3 277 292	5.44
19 099	PNC FINANCIAL SERVICES GROUP INC	USD	2 783 297	2 781 005	4.62
9 609	PSP SWISS PROPERTY AG - REG	CHF	905 374	901 259	1.50
31 582	SCOUT24 AG	EUR	1 357 745	1 638 478	2.72
11 193	SIEMENS AG - REG	EUR	1 472 915	1 428 610	2.37
673	SIKA AG - BR	CHF	4 911 220	4 915 220	8.16
17 908	SOFTWARE AG	EUR	909 550	884 065	1.47
19 333	SONOVA HOLDING AG	CHF	2 980 762	3 206 726	5.32
21 532	TOYOTA MOTOR CORP	JPY	1 385 025	1 413 034	2.34
29 772	TWENTY-FIRST CENTURY FOX INC - B	USD	1 056 906	1 073 876	1.78
67 945	UNIPER SE	EUR	2 036 695	2 107 280	3.50
5 642	WACKER CHEMIE AG	EUR	1 192 502	1 019 091	1.69
Total Shares			57 466 622	57 946 058	96.16
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			57 466 622	57 946 058	96.16
Total Investments			57 466 622	57 946 058	96.16

Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF

Classification of Investments

Economic classification	%	Geographical classification	%
Nonlife Insurance	11.85	Germany	29.06
Health Care Equipment & Services	9.87	United States of America	27.72
Chemicals	9.72	Switzerland	21.97
Construction & Materials	9.50	Japan	12.02
Financial Services	7.00	Netherlands	2.88
Banks	5.90	Spain	2.02
Oil & Gas Producers	5.44	Russia	0.31
Mobile Telecommunications	4.67	Luxembourg	0.18
Software & Computer Services	4.19		
Alternative Energy	3.50		96.16
Electronic & Electrical Equipment	3.16		
General Retailers	3.05		
Life Insurance	2.88		
Gas, Water & Multiutilities	2.48		
General Industrials	2.37		
Automobiles & Parts	2.34		
Media	1.78		
Real Estate Investment & Services	1.67		
Pharmaceuticals & Biotechnology	1.54		
Industrial Engineering	1.49		
Fixed Line Telecommunications	1.26		
Mining	0.31		
Real Estate Investment Trusts	0.19		
	96.16		

Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped 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					
22 043	AAREAL BANK AG	EUR	915 225	914 344	1.79
22 596	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	715 163	791 538	1.55
3 718	ADIDAS AG - REG - REG	EUR	755 126	758 100	1.49
44 656	AIRBUS SE	EUR	4 264 648	4 349 493	8.52
5 969	ALLIANZ SE - REG	EUR	1 157 391	1 172 670	2.30
456	ASM INTERNATIONAL NV	EUR	23 083	22 663	0.04
15 732	ASR NEDERLAND NV	EUR	542 754	616 065	1.21
14 379	BAYER AG	EUR	1 401 521	1 427 547	2.80
28 065	BPOST SA	EUR	493 944	509 941	1.00
8 942	BRIDGESTONE CORP	JPY	318 943	310 383	0.61
9 506	CARL ZEISS MEDITEC AG	EUR	512 373	535 188	1.05
108 113	COMMERZBANK AG	EUR	1 329 599	1 157 890	2.27
17 828	DEUTSCHE BANK AG - REG	EUR	283 073	202 633	0.40
170 551	DEUTSCHE LUFTHANSA AG - REG	EUR	4 354 476	4 122 218	8.07
101 548	DEUTSCHE TELEKOM AG - REG	EUR	1 391 423	1 471 938	2.89
345 863	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA	EUR	1 339 182	1 331 573	2.61
71 384	FIAT CHRYSLER AUTOMOBILES NV	EUR	715 982	1 325 601	2.60
22 446	FIELMANN AG	EUR	1 507 249	1 528 573	3.00
11 959	FRESENIUS SE & CO KGAA	EUR	836 671	757 483	1.49
996	GALAPAGOS NV	EUR	82 867	74 521	0.15
13 594	HENKEL AG & CO KGAA - PFD	EUR	1 415 815	1 432 808	2.81
13 786	KBC ANCORA	EUR	738 930	692 747	1.36
40 947	KURARAY CO LTD	JPY	572 284	564 306	1.11
133	LEG IMMOBILIEN AG	EUR	12 914	12 707	0.02
7 831	MAN SE	EUR	755 692	747 861	1.47
4 501	MELIA HOTELS INTERNATIONAL SA	EUR	58 423	55 542	0.11
71 287	NICHIAS CORP	JPY	731 419	748 418	1.47
43 179	NN GROUP NV	EUR	1 566 234	1 713 775	3.36
10 072	NOVARTIS AG - REG	CHF	668 748	645 895	1.27
13 309	OSRAM LICHT AG	EUR	805 461	635 771	1.25
109 943	QANTAS AIRWAYS LTD	AUD	416 764	396 346	0.78
18 830	SANKYU INC	JPY	739 764	757 716	1.49
24 266	SAP SE	EUR	2 128 371	2 242 664	4.40
49 583	SCOUT24 AG	EUR	1 910 929	2 129 094	4.17
44 380	SIEMENS AG - REG	EUR	4 697 234	4 688 302	9.18
261 742	TELEFONICA SA	EUR	2 143 929	2 207 270	4.33
183 491	UNIPER SE	EUR	4 315 708	4 710 213	9.22
20 031	VONOVIA SE	EUR	774 326	833 490	1.63
14 089	WESTFIELD CORP	AUD	77 478	80 984	0.16
1 872	XING SE	EUR	510 120	482 040	0.95

Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped 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)					
29 852	YAMAHA MOTOR CO LTD	JPY	720 664	790 289	1.55
Total Shares			48 701 900	49 948 600	97.93
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			48 701 900	49 948 600	97.93
Total Investments			48 701 900	49 948 600	97.93

Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF

Classification of Investments

Economic classification	%	Geographical classification	%
General Industrials	11.43	Germany	62.66
Software & Computer Services	9.51	Netherlands	15.74
Alternative Energy	9.23	Spain	8.60
Aerospace & Defense	8.53	Japan	6.22
Travel, Leisure & Catering	8.08	Belgium	2.50
Banks	5.82	Switzerland	1.27
Automobiles & Parts	4.76	Australia	0.94
Life Insurance	4.57		
Fixed Line Telecommunications	4.33		97.93
Personal Goods	4.30		
Chemicals	3.91		
Construction & Materials	3.02		
General Retailers	3.00		
Pharmaceuticals & Biotechnology	2.90		
Mobile Telecommunications	2.89		
Food & Drug Retailers	2.61		
Nonlife Insurance	2.30		
Industrial Transportation	2.26		
Real Estate Investment & Services	1.63		
Industrial Engineering	1.47		
Health Care Equipment & Services	1.05		
Real Estate Investment Trusts	0.29		
Technology Hardware & Equipment	0.04		
	97.93		

**Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF
(Launched on February 6, 2018)**

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					
182 000	ASSICURAZIONI GENERALI SPA 5.125% 16/09/2024	EUR	231 429	228 887	2.30
300 000	BANCO SANTANDER SA 1.375% 09/02/2022	EUR	309 637	308 767	3.11
386 000	BNP PARIBAS SA 1.5% 25/05/2028	EUR	394 462	395 067	3.98
398 000	BNP PARIBAS SA 2.25% 13/01/2021	EUR	423 327	421 893	4.25
103 000	COMMERZBANK AG 1.5% 21/09/2022	EUR	107 678	107 129	1.08
696 000	COOPERATIEVE RABOBANK UA 1.375% 03/02/2027	EUR	714 258	715 298	7.19
183 000	COOPERATIEVE RABOBANK UA 4.125% 14/01/2020	EUR	198 176	196 311	1.98
500 000	DEUTSCHE BANK AG 1.5% 20/01/2022	EUR	514 006	508 290	5.12
586 000	ENI SPA 1% 14/03/2025	EUR	586 175	586 108	5.90
220 000	FCE BANK PLC 1.615% 11/05/2023	EUR	227 403	226 547	2.28
342 000	HSBC BANK PLC 4% 15/01/2021	EUR	381 637	378 434	3.81
394 000	ING BANK NV 4.5% 21/02/2022	EUR	460 689	457 285	4.60
556 000	INTESA SANPAOLO SPA 1.125% 14/01/2020	EUR	568 095	566 790	5.71
176 000	IREN SPA 0.875% 04/11/2024	EUR	172 425	173 533	1.75
316 000	ITALGAS SPA 0.5% 19/01/2022	EUR	317 353	317 205	3.19
280 000	RCI BANQUE SA 1.25% 08/06/2022	EUR	288 566	287 777	2.90
300 000	SOCIETE GENERALE SA 0.75% 26/05/2023	EUR	302 875	302 625	3.05
273 000	TELECOM ITALIA SPA 3.625% 19/01/2024	EUR	304 102	303 296	3.05
100 000	TELECOM ITALIA SPA/MILANO 3% 30/09/2025	EUR	106 454	106 535	1.07
323 000	TERNA RETE ELETTRICA NAZIONALE SPA 4.75% 15/03/2021	EUR	368 767	365 971	3.68
419 000	UNICREDIT SPA 2% 04/03/2023	EUR	443 632	442 489	4.45
Total Bonds			7 421 146	7 396 237	74.45
Supranationals, Governments and Local Public Authorities, Debt Instruments					
830 152	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/10/2020	EUR	894 381	890 926	8.98
378 000	ITALY BUONI POLIENNALI DEL TESORO 0.7% 01/05/2020	EUR	385 318	384 864	3.87
372 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/05/2019	EUR	383 592	382 669	3.85
759 000	SPAIN GOVERNMENT BOND 2.75% 30/04/2019	EUR	788 206	783 144	7.88
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			2 451 497	2 441 603	24.58
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			9 872 643	9 837 840	99.03
Total Investments			9 872 643	9 837 840	99.03

**Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF
 (Launched on February 6, 2018)**

Classification of Investments

Economic classification	%	Geographical classification	%
Banks	53.50	Italy	38.85
Governments	24.58	France	23.13
Oil & Gas Producers	5.90	Netherlands	13.78
Gas, Water & Multiutilities	4.94	Spain	10.99
Fixed Line Telecommunications	4.13	Germany	6.19
Electricity	3.68	United Kingdom	6.09
Nonlife Insurance	2.30		
	99.03		99.03

Notes to the financial statements

1 - General

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

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

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

A novation to the Main Delegation Agreement with effect as from April 9, 2014 was signed between LYXOR Index Fund, Lyxor Asset Management Luxembourg S.A. and Lyxor International Asset Management S.A.S.

Following a Main Delegation Agreement dated September 1, 2009, as amended, Lyxor Asset Management Luxembourg S.A. was appointed as Management Company of the Sub-Funds.

Following a Novation Agreement dated April 9, 2014, Lyxor International Asset Management S.A.S was appointed as Management Company of the Sub-Funds.

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

As at April 30, 2018, 28 Sub-Funds are available:

- Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) ¹
- Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) ²
- Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) ³
- Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF
- Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF
- Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF
- Lyxor Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF
- Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF
- Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF
- Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF
- Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF
- Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF
- Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF
- Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF
- Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF
- Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF
- Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF
- Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF
- Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF
- Lyxor Index Fund - Lyxor Smart Cash
- Lyxor Index Fund - Lyxor Alpha Plus Fund
- Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF
- Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF
- Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF
- Lyxor Index Fund - Crystal Europe Equity
- Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF
- Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF
- Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF ⁴

¹ Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR).

² Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR).

³ Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR).

⁴ Launched on February 6, 2018.

Notes to the financial statements (continued)

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

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

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

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

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

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

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

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

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

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

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

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

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

Notes to the financial statements (continued)

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

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

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

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

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

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

By Circular Resolutions dated October 18, 2017 and November 23, 2017, the Board of Directors resolved:

- to liquidate the Sub-Fund Lyxor Index Fund - Lyxor J.P. Morgan Europe Low Beta Factor Index UCITS ETF on November 30, 2017;
- to liquidate the Sub-Fund Lyxor Index Fund - Lyxor J.P. Morgan Europe Low Size Factor Index UCITS ETF on November 30, 2017;
- to liquidate the Sub-Fund Lyxor Index Fund - Lyxor J.P. Morgan Europe Momentum Factor Index UCITS ETF on November 30, 2017;
- to liquidate the Sub-Fund Lyxor Index Fund - Lyxor J.P. Morgan Europe Quality Factor Index UCITS ETF on November 30, 2017;
- to liquidate the Sub-Fund Lyxor Index Fund - Lyxor J.P. Morgan Europe Value Factor Index UCITS ETF on November 30, 2017.

By Circular Resolution dated December 19, 2017, the Board of Directors resolved to create the Sub-Fund Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF.

By Circular Resolution dated December 22, 2017, the Board of Directors resolved to launch the OE share class within the Sub-Fund Lyxor Index Fund - Crystal Europe Equity on December 29, 2017.

By Circular Resolution dated February 2, 2018, the Board of Directors resolved to change the denomination of certain classes of shares of the Sub-Funds in order to reflect the mentions "Acc" and "Dist" and whether the Shares Classes are monthly hedged, daily hedged or not, on February 6, 2018.

By Circular Resolution dated February 6, 2018, the Board of Directors resolved to launch the Acc share class within the Sub-Fund Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF on February 6, 2018.

By Circular Resolution dated February 6, 2018, the Board of Directors resolved to launch the Monthly Hedged to EUR - Acc share class within the Sub-Fund Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF on March 1, 2018.

By a Circular Resolution dated March 19, 2018, the Board of Directors resolved to rename the following Sub-Funds :

- Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR) into Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR).
- Lyxor Index Fund - Lyxor EURO STOXX 300 (DR) into Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR).
- Lyxor Index Fund - Lyxor EURO STOXX 50 (DR) into Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR).

Notes to the financial statements (continued)

2 - Significant accounting policies

2.1 Presentation of financial statements

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

2.2 Valuation of investment in securities

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

The material provisions are as follows:

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

2.2.2 Securities listed on a recognised stock exchange or dealt on any other Regulated Market that operates regularly, is recognised and is open to the public are valued at their last available closing prices or in the event that there should be several such markets on the basis of the main market for the relevant security. For the financial statements as at April 30, 2018, such securities are valued with the closing prices of April 30, 2018 for all Sub-Funds.

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

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

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

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

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

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

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

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

Notes to the financial statements (continued)

2.3 Currency exchange

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

Income and expenses in currencies other than the Reference Currency of the respective Sub-Fund are translated at the exchange rate prevailing at the transaction date.

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

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

2.4 Combined financial statements

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

2.5 Net realised gain or loss on sale of investments

The net realised gain or loss on sales of investments is determined on the basis of the average cost of investments sold.

2.6 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.

Forward foreign exchange contracts are disclosed in the Statement of Net Assets under the item "Net unrealised profit/loss on forward foreign exchange contracts".

2.7 Futures contracts

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

Futures contracts are disclosed in the Statement of Net Assets under the item "Net unrealised profit/loss on futures contracts".

2.8 Swaps

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

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

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

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

2.9 Income

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

Interest income is accrued on a daily basis.

Notes to the financial statements (continued)

2.10 Formation expenses

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

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

Other expenses comprise liquidation fees and other fees.

3 - Management fees

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

The management fees rates applicable at April 30, 2018 are as follows:

Sub-Funds	Currency	Class of shares	Management fee
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) ¹	EUR	SE	0.07%
		SE-W	0.08%
		UCITS ETF Acc	0.07%
		UCITS ETF Monthly Hedged to EUR - Dist	0.15%
Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) ²	EUR	IE	0.14%
		OE	0.05%
		SE	0.07%
		UCITS ETF Acc	0.07%
		UCITS ETF Dist	0.07%
		UCITS ETF Monthly Hedged to GBP - Acc	0.15%
Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) ³	EUR	IE	0.14%
		SE	0.07%
		UCITS ETF Acc	0.07%
Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF	USD	Dist	0.09%
		Monthly Hedged to EUR - Dist	0.20%
Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF	USD	Dist	0.30%
		Monthly Hedged to EUR - Dist	0.40%
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	USD	Dist	0.10%
		Monthly Hedged to CHF - Dist	0.15%
		Monthly Hedged to EUR - Dist	0.15%
		Monthly Hedged to GBP - Dist	0.15%
Lyxor Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	EUR	Acc	0.16%
Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	EUR	Acc	0.16%
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	EUR	Dist	0.40%
Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF	EUR	Dist	0.40%
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	EUR	Dist	0.40%
		Dist	0.40%
Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF	USD	Dist	0.30%
		Monthly Hedged to EUR - Dist	0.40%
Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	EUR	Dist	0.30%
Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF	JPY	Dist	0.45%
Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	USD	Acc	0.20%
		Monthly Hedged to EUR - Acc	0.30%
Lyxor Index Fund - Lyxor J.P. Morgan Europe Low Beta Factor Index UCITS ETF ⁴	EUR	C-EUR	0.30%
Lyxor Index Fund - Lyxor J.P. Morgan Europe Low Size Factor Index UCITS ETF ⁴	EUR	C-EUR	0.30%

¹ Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR).

² Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR).

³ Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR).

⁴ Liquidated on November 30, 2017.

Notes to the financial statements (continued)

Sub-Funds	Currency	Class of shares	Management fee
Lyxor Index Fund - Lyxor J.P. Morgan Europe Momentum Factor Index UCITS ETF ⁴	EUR	C-EUR	0.30%
Lyxor Index Fund - Lyxor J.P. Morgan Europe Value Factor Index UCITS ETF ⁴	EUR	C-EUR	0.30%
Lyxor Index Fund - Lyxor J.P. Morgan Europe Quality Factor Index UCITS ETF ⁴	EUR	C-EUR	0.30%
Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF	EUR	Acc	0.40%
Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF	USD	Acc	0.40%
Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF	EUR	Acc	0.40%
Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF	GBP	Dist	0.19%
Lyxor Index Fund - Lyxor Alpha Plus Fund	EUR	IE-D	0.35%
Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF	EUR	Acc	0.40%
Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF	EUR	Acc	0.15%
Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF	USD	Acc	0.20%
Lyxor Index Fund - Crystal Europe Equity	EUR	IE OE	0.89% 0.84%
Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF	USD	Dist	0.50%
Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF	EUR	Dist	0.50%
Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF ⁵	EUR	Acc	0.44%

For the Sub-Fund Lyxor Index Fund - Lyxor Smart Cash, the management fees are accounted under the caption "Administration fees".

4 - Depositary, Administrative, Registrar Agent and other fees

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

5 - Taxation

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

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

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

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

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

⁴ Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR).

⁵ Launched on February 6, 2018.

Notes to the financial statements (continued)

6 - Futures contracts

As at April 30, 2018, the Company holds the following open future contracts:

Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) ¹

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Index	EUR	EURO STOXX 50	EUREX-DEUTSCHLAND	Jun-18	29	-	1 007 460	9 590
							1 007 460	9 590

Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) ²

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Index	EUR	EURO STOXX 50	EUREX-DEUTSCHLAND	Jun-18	26	-	903 240	25 000
							903 240	25 000

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Index	EUR	EURO STOXX 50	EUREX-DEUTSCHLAND	Jun-18	5	-	173 700	1 760
							173 700	1 760

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Index	EUR	EURO STOXX 50	EUREX-DEUTSCHLAND	Jun-18	12	-	416 880	2 490
							416 880	2 490

² Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR).

¹ Launched on February 6, 2018.

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF ²

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Interest rate	EUR	EURO BOBL	EUREX-DEUTSCHLAND	Jun-18	-	34	4 454 000	(26 180)
Interest rate	EUR	EURO BUND	EUREX-DEUTSCHLAND	Jun-18	-	7	1 111 180	(13 860)
Interest rate	EUR	EURO SCHATZ	EUREX-DEUTSCHLAND	Jun-18	-	40	4 476 600	(4 975)
							10 041 780	(45 015)

7 - Forward foreign exchange contracts

As at April 30, 2018, the Company holds the following open forward foreign exchange contracts:

Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) ¹

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation EUR
CHF 65 200	EUR 55 394	03-May-18	(879)
DKK 51 600	EUR 6 930	03-May-18	(5)
EUR 3 096 965	CHF 3 644 880	03-May-18	49 437
EUR 17 998	CZK 457 080	03-May-18	107
EUR 441	CZK 11 400	03-May-18	(5)
EUR 687 117	DKK 5 122 270	03-May-18	(393)
EUR 6 256 583	GBP 5 488 650	03-May-18	31
EUR 265 254	NOK 2 566 710	03-May-18	95
EUR 6 767	NOK 65 500	03-May-18	-
EUR 1 052 488	SEK 10 832 180	03-May-18	27 014
GBP 36 000	EUR 41 040	03-May-18	(4)
SEK 251 500	EUR 24 427	03-May-18	(618)
			74 780

¹ Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR).

² Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR).

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) ²

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation EUR
EUR	200 460	GBP	175 910	03-May-18	(61)
GBP	11 550 256	EUR	13 168 621	03-May-18	(2 399)
GBP	871 711	EUR	999 128	03-May-18	(5 459)
GBP	82 193	EUR	93 849	03-May-18	(156)
					(8 075)

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

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation USD
AUD	3 500	EUR	2 188	03-May-18	(1)
EUR	97 254	AUD	156 237	03-May-18	(413)
EUR	12 031	CHF	14 176	03-May-18	216
EUR	9 043	DKK	67 519	03-May-18	(24)
EUR	96 912	GBP	85 022	03-May-18	(6)
EUR	6 563	ILS	28 413	03-May-18	32
EUR	13 213	NOK	127 867	03-May-18	5
EUR	46 844	SEK	482 058	03-May-18	1 459
EUR	6 515	SGD	10 539	03-May-18	(88)
EUR	501 745	USD	618 398	03-May-18	(12 078)
GBP	2 100	EUR	2 398	03-May-18	(5)
USD	5 000	EUR	4 057	03-May-18	97
					(10 806)

8 - Securities lending

As at April 30, 2018, the market value of securities lent is as follows:

Sub-Fund	Currency	Market value of securities lent
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	EUR	1 112 127
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	EUR	24 764 988

The counterparties of the securities lending contracts are Société Générale (FR) et Crédit Agricole Investment Bank (FR). Counterparty's countries are listed following the ISO 3166-1 standard.

As at April 30, 2018, the collateral fully covered the market value of the securities lent into the following Sub-Funds:

² Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR).

Notes to the financial statements (continued)

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CREDIT AGRICOLE SA	EUR	758 981
Equity	NATIXIS	EUR	460 320
Equity	DEUTSCHE TELEKOM AG	EUR	228 357
Equity	WEIGHT WATCHERS INTL INC	EUR	59 473
Equity	RYANAIR HOLDINGS PLC	EUR	45 700
Equity	FIRST DATA CORP- CLASS A	EUR	27 253
			1 580 084

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CREDIT AGRICOLE SA	EUR	4 481 535
Equity	TOTAL SA	EUR	3 332 830
Equity	ALPHABET INC-CL C	EUR	2 654 238
Equity	AMAZON.COM INC	EUR	2 611 572
Equity	CRH PLC	EUR	2 355 594
Equity	ERSTE BANK	EUR	2 316 699
Equity	APPLE INC	EUR	1 749 880
Equity	SAFRAN SA	EUR	1 421 100
Equity	CELGENE CORP	EUR	1 390 692
Equity	AMADEUS IT HOLDING SA-A SHS	EUR	1 162 599
Equity	INTERNATIONAL BUSINESS MACH	EUR	1 138 091
Equity	ALLSTATE CORP	EUR	836 236
Equity	RYANAIR HOLDINGS PLC	EUR	662 757
Equity	GOLDMAN SACHS GP	EUR	416 634
Equity	MICROSOFT CORP	EUR	116 837
Equity	LEGRAND SA	EUR	105 534
			26 752 828

9 - Index Swaps

As at April 30, 2018, the Company holds the following swaps.
Counterparty's countries are listed following the ISO 3166-1 standard.

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
113 252 796	17/08/18	Lyxor USD Liquid Investment Grade Corporate Bonds	USD	130 028 642
1	17/08/18	Basket of securities	USD	(286 915 263)
1	17/08/18	Fees	USD	13 401
175 607 836	17/08/18	Lyxor USD Liquid Investment Grade Corporate Bonds	USD	168 627 725
1	17/08/18	Fees	USD	23 349
				11 777 854

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

Notes to the financial statements (continued)

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
1	03/07/18	Fees	USD	36 815
232 182 717	03/07/18	Lyxor BofAML \$ High Yield Bond UCITS ETF	USD	146 595 667
1	03/07/18	Basket of securities	USD	(263 795 366)
106 325 509	03/07/18	Lyxor BofAML \$ High Yield Bond UCITS ETF	USD	128 078 459
1	03/07/18	Fees	USD	45 657
				10 961 232

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
218 451 394	09/04/19	US Crp FRN 2-7Y Hed EUR	USD	103 202 826
1	09/04/19	Fees	USD	14 708
317 194 513	09/04/19	Bloomberg Barclays US Corporate FRN 2-7 Y r Index	USD	220 510 979
1	09/04/19	Fees	USD	(344 108 705)
1	09/04/19	Fees	USD	18 057
1	09/04/19	Fees	USD	2 924
9 124 115	09/04/19	US Crp FRN 2-7Y Hed GBP	USD	12 609 452
21 601 547	09/04/19	US Crp FRN 2-7Y Hed CHF	USD	21 769 174
1	09/04/19	Fees	USD	1 690
				14 021 105

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

Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
1	19/03/19	Fees	EUR	118 632
1	19/03/19	Basket of securities	EUR	(321 452 090)
302 425 436	19/03/19	MSCI EMU SM CAP NR	EUR	324 907 832
				3 574 374

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
1	30/05/19	Fees	USD	15 896
59 284 247	30/05/19	Bofa Merrill Lynch BB-CCC 1-3Yr US HY	USD	60 922 389
1	30/05/19	Basket of securities	USD	(111 295 077)
45 608 527	30/05/19	Bofa Merrill Lynch BB-CCC 1-3Yr HY	USD	55 397 557
1	30/05/19	Fees	USD	19 713
				5 060 478

Notes to the financial statements (continued)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
119 509 202	31/05/19	Bofa Merrill Lynch BB-CCC 1=3Yr Euro	EUR	123 735 661
1	31/05/19	Fees	EUR	29 375
1	31/05/19	Basket of securities	EUR	(121 559 874)
				2 205 162

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

Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in JPY)
1	18/07/18	Fees	JPY	2 937 060
1	18/07/18	Basket of securities	JPY	(8 341 664 306)
8 657 653 826	18/07/18	SG Japan Quality Income Index NTR	JPY	8 515 336 177
				176 608 931

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
721 300	30/03/19	J.P. Morgan Multi-factor Europe Index	EUR	36 065
				36 065

The counterparty of the swaps is JP Morgan (GB).

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
206 500	23/03/19	J.P. Morgan Multi-factor Europe Index	USD	(84 665)
				(84 665)

The counterparty of the swaps is JP Morgan (GB).

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
307 500 263	19/10/18	SG Global Value Beta Net Total Return Index	EUR	213 113 769
1	19/10/18	Fees	EUR	73 595
1	19/10/18	Basket of securities	EUR	(203 998 919)
				9 188 445

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

Lyxor Index Fund - Lyxor Smart Cash

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
541 249 000	31/07/18	Eonia Index	EUR	538 375 396
1	31/07/18	Basket of securities	EUR	(807 956 517)
1	31/07/18	Basket of securities	EUR	67 727
1	31/07/18	Fees	EUR	14 255
1	31/07/18	Fees	EUR	5 742
1 000 000	31/07/18	Sonia Index	EUR	1 159 464
1	31/07/18	Fees	EUR	270
1	31/07/18	Fees	EUR	82 910
1	31/07/18	Fees	EUR	4 667
9 855 287	31/07/18	Fed Funds Index	EUR	8 385 859
21 377 143	31/07/18	Eonia Index	EUR	21 263 647
167 070 000	31/07/18	Fed Funds Index	EUR	142 159 775
70 116 000	31/07/18	Sonia Index	EUR	81 296 948
				(15 139 857)

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

Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
413 914 363	22/11/18	SGI Short x1 Euro BTP Futures Index	EUR	363 867 822
1	22/11/18	Basket of Securities	EUR	(356 812 181)
1	22/11/18	Fees	EUR	120 710
				7 176 351

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

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
1	22/11/18	Basket of securities	EUR	(187 215 355)
1	22/11/18	Fees	EUR	19 161
197 631 692	22/11/18	S&P Short x1 Euro Bund Futures Index	EUR	190 967 342
				3 771 148

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

Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
18 752 588	11/12/18	S&P Short x1 10Y U.S. Treasury Note Futures Index	USD	19 428 550
1	11/12/18	Basket of securities	USD	(18 653 769)
1	11/12/18	Fees	USD	3 385
				778 166

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

Lyxor Index Fund - Crystal Europe Equity

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
98 122	20/12/18	Crystal Index	EUR	99 249
1	20/12/18	Fees	EUR	83
1	20/12/18	Fees	EUR	149 248
1	20/12/18	Basket of securities	EUR	(27 158 980)
27 357 826	20/12/18	Crystal Index	EUR	27 670 536
				760 136

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

Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
62 709 26	19/04/19	FTSE USA Core Infr Cp NT	USD	60 258 556
1	19/04/19	Basket of securities	USD	(57 946 058)
1	19/04/19	Fees	USD	26 080
				2 338 578

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

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
50 430 538	19/04/19	FTSE Developed Europe Core Infr NT	EUR	51 005 745
1	19/04/19	Basket of securities	EUR	(49 948 600)
1	19/04/19	Fees	EUR	21 520
				1 078 665

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

As at April 30, 2018, the collateral fully covered the market value of the total return swaps into the following Sub-Funds: According to the prospectus, Investment Grade is defined as BBB- or above from Fitch or S&P and Baa3 or above from Moody's. All the bonds received in collateral are Investment Grade.

Lyxor Index Fund – Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UNITED STATES OF AMERICA	USD	14 821 642
Bond	SYNCHRONY BANK	USD	6 788 354
Bond	BK NEDERLANDSE GEMEE	USD	962 318
Bond	AT&T INC	USD	688 592
Bond	BHJP BILLITON FIN USA LTD	USD	291 849
Bond	AMERICAN INTERNATIONAL GROUP INC	USD	148 813
Bond	NORTHROP GRUMMAN CORP	USD	78 034
Bond	DXC TECHNOLOGY CO	USD	49 154
Bond	ASTRAZENCA PLC	USD	14 123
Bond	BIOGEN IDEC INC	USD	9 839
Bond	INTL BANK RECON & DEVELOP	USD	957
			23 853 675

Lyxor Index Fund – Lyxor BofAML \$ High Yield Bond UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UNITED STATES OF AMERICA	USD	9 134 029
Bond	SYNCHRONY BANK	USD	6 688 083
Bond	INTEL CORP	USD	6 073 634
Bond	EUROPEAN INVESTMENT BANK (EIB)	USD	686 891
Bond	BANK OF AMERICA	USD	545 495
Bond	BK NEDERLANDSE GEMEE	USD	491 019
Bond	AT&T INC	USD	379 533
Bond	ENLINK MIDSTREAM PARTNERS LP	USD	334 088
Bond	ARCELOR MITTAL	USD	237 742
Bond	CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE	USD	214 927
Bond	BANK OF AMERICA CORP	USD	161 204
Bond	AGENCE FRANCAISE DE DEVELPOMENT SA	USD	88 521
Bond	INTL AMERICAN DEVEL BANK	USD	51 236
Bond	ENERGY TRANSFER PARTNERS	USD	25 097
Bond	FORTIS INC	USD	1 849
Bond	OESTER KONTROLBK	USD	968
			25 114 316

Notes to the financial statements (continued)

Lyxor Index Fund – Lyxor \$ Floating Rate Note UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UNITED STATES OF AMERICA	USD	10 878 009
Bond	HSBC HOLDINGS PLC	USD	4 593 669
Bond	DEUTSCHE BANK NY	USD	4 492 296
Bond	COUNCIL OF EUROPE DEVELOPMENT BANK	USD	1 767 230
Bond	MIZUHO FINANCIAL GROUP INC	USD	1 472 473
Bond	INTL AMERICAN DEVEL BANK	USD	1 169 461
Bond	BANK OF AMERICA	USD	668 903
Bond	CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE	USD	650 865
Bond	ING GROUP NV	USD	585 094
Bond	INTERNATIONAL FINANCE CORP	USD	290 945
Bond	LOWE'S	USD	140 293
Bond	VMWARE INC	USD	128 503
Bond	AT&T INC	USD	54 653
Bond	ALTRIA GROUP	USD	27 626
Bond	LANDESKREDITBANK BANK BADEN-WUERTTEMBERG FOERDERBANK	USD	962
Bond	KFW KREDITANSTALT FUER WIEDERA	USD	941
Bond	EUROPEAN INVESTMENT BANK (EIB)	USD	932
			26 922 854

Lyxor Index Fund – Lyxor MSCI EMU Small Cap UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	WENDEL SE	EUR	1 700 091
Equity	ERAMET SA	EUR	1 454 113
Equity	BP PLC	GBP	1 222 663
Equity	ROYAL DUTCH SHELL PLC	EUR	1 092 257
Equity	GLAXOSMITHKLINE PLC	GBP	770 299
Equity	UBISOFT ENTERTAINMENT	EUR	673 155
Equity	AMUNDI SA	EUR	195 582
Equity	EIFPAGE SA	EUR	180 128
Equity	BONDUELLE SA	EUR	168 043
Equity	GREEN REIT PLC	EUR	118 985
Equity	RUBIS SCA	EUR	82 302
Equity	BIG YELLOW GROUP PLC	GBP	74 720
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	67 407
			7 799 744

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UNITED STATES OF AMERICA	USD	6 281 770
Bond	SYNCHRONY BANK	USD	266 721
Bond	KFW KREDITANSTALT FUER WIEDERA	USD	221 165
Bond	BANK OF AMERICA CORP	USD	207 686
Bond	MITSUBISHI UFJ FIN GRP	USD	39 357
Bond	INTEL CORP	USD	27 146
Bond	SEMPRA ENERGY	USD	20 996
			7 064 840

Notes to the financial statements (continued)

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	SPAIN (KINGDOM)	EUR	1 881 425
Bond	KFW KREDITANSTALT FUER WIEDERA	EUR	1 050 969
Bond	GERMANY	EUR	781 463
Bond	UNITED STATES OF AMERICA	EUR	10 068
			3 723 926

Lyxor Index Fund – Lyxor SG Japan Quality Income UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ERAMET SA	EUR	176 053 476
Equity	AMUNDI SA	EUR	44 138 216
Equity	TOTAL SA	EUR	7 046 202
Equity	RUBIS SCA	EUR	6 981 967
Equity	DASSAULT AVIATION SA	EUR	6 772 732
Equity	AIR LIQUIDE SA	EUR	6 746 680
Equity	THALES	EUR	6 708 708
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	6 606 915
Equity	PERNOD RICARD SA	EUR	6 554 989
Equity	TULLOW OIL PLC	GBP	38 200
			267 648 084

Lyxor Index Fund – Lyxor SG Global Value Beta UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	EIFFAGE SA	EUR	4 470 617
Equity	ROYAL DUTCH SHELL PLC	EUR	2 681 714
Equity	SSE PLC	GBP	2 605 425
Equity	UNITED UTILITIES GROUP PLC	GBP	2 331 448
Equity	PEUGEOT,S.A.	EUR	1 692 083
Equity	VODAFONE GROUP PLC	GBP	1 621 711
Equity	CENTRICA PLC	GBP	1 540 618
Equity	BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	EUR	1 349 791
Equity	DASSAULT AVIATION SA	EUR	845 705
Equity	UDG HEALTHCARE PLC	GBP	126 053
Equity	BOIRON SA	EUR	87 645
Equity	SOPRA STERIA GROUP SA	EUR	67 399
			19 420 208

Notes to the financial statements (continued)

Lyxor Index Fund – Lyxor Smart Cash

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Investment Fund	LYXOR INTL ASSET MANAGEMENT	EUR	51 214 424
Equity	ENGIE	EUR	27 645 000
Equity	TEMENOS GROUP	EUR	16 535 497
Equity	KINGSPAN GROUP PLC	EUR	3 634 613
Equity	ALLERGAN PLC	USD	3 224 596
Equity	GLANBIA PLC	EUR	1 441 440
Equity	PIRELLI C SPA	EUR	588 192
Equity	PERRIGO COMPANY PLC	USD	204 275
Equity	MALINCKRODT PLC	USD	59 302
Equity	CREDIT AGRICOLE SA	EUR	28 538
Equity	NEXANS	EUR	4 248
Equity	JAZZ PHARMACEUTICALS PLC	USD	3 559
			104 583 682

Lyxor Index Fund – Lyxor BTP Daily Short UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	GERMANY	EUR	6 301 508
Bond	LB BADEN-WUERTEMBERG	EUR	2 984 290
Bond	EVONIK FINANCE BV	EUR	1 207 904
Bond	CREDIT AGRICOLE S A LONDON BRANCH	EUR	100 309
Bond	FRANCE (REPUBLIQUE)	EUR	904
			10 594 915

Lyxor Index Fund – Lyxor Bund Daily Short UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	DEUTSCHE POST AG	EUR	2 936 094
Bond	GERMANY	EUR	1 701 701
Bond	KFW KREDITANSTALT FUER WIEDERA	EUR	873 003
Bond	SPAIN (KINGDOM)	EUR	484 714
			5 995 513

Notes to the financial statements (continued)

Lyxor Index Fund – Lyxor 10Y US Treasury Daily Short UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UNITED STATES OF AMERICA	USD	701 139
Bond	COUNCIL OF EUROPE DEVELOPMENT BANK	USD	238 546
Bond	BANK OF AMERICA CORP	USD	181 972
Bond	EUROPEAN INVESTMENT BANK (EIB)	USD	32 614
Bond	SEMPRA ENERGY	USD	7 998
Bond	VMWARE INC	USD	5 797
			1 168 067

Lyxor Index Fund – Crystal Europe Equity

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	WENDEL SE	EUR	380 733
Equity	ERAMET SA	EUR	195 544
Equity	THALES	EUR	95 550
Equity	RUBIS SCA	EUR	30 702
Equity	TOTAL SA	EUR	29 566
Equity	AIR LIQUIDE SA	EUR	28 417
Equity	DASSAULT AVIATION SA	EUR	28 135
Equity	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	28 062
Equity	PERNOD RICARD SA	EUR	27 785
Equity	NEOPOST SA	EUR	25 960
			870 455

Lyxor Index Fund – Lyxor FTSE USA Core Infrastructure Capped UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CRH PLC	EUR	3 007 861
Equity	COMPAGNIE DE SAINT GOBAIN SA	EUR	1 301 707
Equity	THALES	EUR	517 451
Equity	GAZTRANSPORT ET TECHNIGAZ SA	EUR	412 944
Equity	AMUNDI SA	EUR	321 612
Equity	RUBIS SCA	EUR	211 469
Equity	CREDIT AGRICOLE SA	EUR	99 478
Equity	BNP PARIBAS SA	EUR	82 187
Equity	PERNOD RICARD SA	EUR	73 087
Equity	TOTAL SA	EUR	72 951
Equity	NEOPOST SA	EUR	65 606
			6 166 355

Notes to the financial statements (continued)

Lyxor Index Fund – Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	COMPAGNIE DE SAINT GOBAIN SA	EUR	924 138
Equity	MAISONS DU MONDE SA	EUR	415 140
Equity	RUBIS SCA	EUR	264 321
Equity	UBISOFT ENTERTAINMENT	EUR	83 064
Equity	ICHIGO	JPY	63 776
Equity	BP PLC	GBP	60 741
Equity	HERMES INTERNATIONAL SA	EUR	60 010
Equity	CREDIT AGRICOLE SA	EUR	55 045
Equity	BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	EUR	52 739
Equity	AIR LIQUIDE SA	EUR	51 108
Equity	NEOPOST SA	EUR	44 429
			2 074 511

10 - Dividends distribution

By the Circular Resolution dated December 11, 2017, the Board of Directors of the Company decided to pay an interim dividend to the Shareholders of the Sub-Fund of the Company as provided below. The dividend has been paid out of the income and capital attributable to the following Sub-Funds as of December 13, 2017 with a record date of December 12, 2017.

Sub-Funds	ISIN Code	Currency	Amount of the dividend per Share
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) - UCITS ETF Monthly Hedged to EUR - Dist	LU1574142243	EUR	0.53
Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) - UCITS ETF - Dist	LU0908501132	EUR	0.59
Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF - UCITS ETF Dist	LU1285959703	USD	1.74
Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF - Monthly Hedged to EUR - Dist	LU1285960032	EUR	1.59
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to EUR - Dist	LU1571052130	EUR	0.30
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to GBP - Dist	LU1571052304	GBP	0.30
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to CHF - Dist	LU1571052569	CHF	0.30
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF - Dist	LU1598690169	EUR	0.46
Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF - Dist	LU1662633525	JPY	85.00
Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF - Dist	LU1603457992	GBP	1.83
Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF - Dist	LU1633261679	USD	1.07
Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF - Dist	LU1633262487	EUR	0.82

11 - Exchange rates

The following exchange rates have been used for the preparation of these financial statements:

1 USD =	1.32474	AUD	1 USD =	0.98994	CHF
1 USD =	21.14344	CZK	1 USD =	6.16665	DKK
1 USD =	0.82768	EUR	1 USD =	0.72604	GBP
1 USD =	259.47690	HUF	1 USD =	3.59791	ILS
1 USD =	109.42501	JPY	1 USD =	8.01109	NOK
1 USD =	8.74296	SEK	1 USD =	1.32408	SGD

Notes to the financial statements (continued)

12 - Tracking error

Calculation methodology: Tracking error has been calculated starting October 31, 2017 till April 30, 2018.

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

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

Sub-Fund	Classes of shares	TE 1 Year
Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR)	Class SE	0.05805%
	Class SE-W	0.05826%
	Class UCITS ETF Acc	0.05632%
	Class Monthly Hedged to EUR - Dist	0.08435%
Lyxor Index Fund - Lyxor Core EURO STOXX 300 (DR)	Class IE	0.33304%
	Class OE	0.33465%
	Class SE	0.33391%
	Class UCITS ETF Acc	0.33354%
	Class UCITS ETF Dist	0.33355%
	Class UCITS ETF Monthly Hedged to GBP - Acc	0.38147%
Lyxor Index Fund - Lyxor EURO STOXX 50 (DR)	Class IE	-
	Class SE	0.16523%
	Class UCITS ETF Acc	0.16213%
Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF	Class Dist	0.00144%
	Class Monthly Hedged to EUR - Dist	0.01388%
Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF	Class Dist	0.00760%
	Class Monthly Hedged to EUR - Dist	0.00923%
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	Class Monthly Hedged to GBP - Dist	0.00158%
	Class Dist	0.00299%
	Class Monthly Hedged to EUR - Dist	0.00252%
	Class Monthly Hedged to CHF - Dist	0.02150%
Lyxor Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	Class Acc	0.00286%
Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	Class Acc	0.02466%
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Class Dist	0.08765%
Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF	Class Dist	0.06314%
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	0.13008%
Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF	Class Dist	0.00215%
	Class Monthly Hedged to EUR - Dist	0.01437%
Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Class Dist	0.00028%
Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF	Class Dist	0.01246%
Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	-*
	Class Monthly Hedged to EUR - Acc	-*
Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF	Class Acc	0.01738%
Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF	Class Acc	0.01560%
Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF	Class Acc	0.02139%
Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF	Class Dist	0.13382%
Lyxor Index Fund - Lyxor Smart Cash	Class IE	-
	Class IG	-
	Class IU	-
	Class UCITS ETF C-EUR	-
	Class UCITS ETF C-GBP	-
	Class UCITS ETF C-USD	-
Lyxor Index Fund - Lyxor Alpha Plus Fund	Class IE-D	-
Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF	Class Acc	0.00733%

* There is no Tracking error computed because this Share Class has been launched less than one year ago.

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF	Class Acc	0.00476%
Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF	Class Acc	0.00396%
Lyxor Index Fund - Crystal Europe Equity	Class IE	-
	Class OE	-
Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF	Class Dist	0.03239%
Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF	Class Dist	0.00882%
Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF	Class Acc	-

13 - Subsequent event

By Circular Resolutions dated May 4, 2018, the Board of Directors approve the change of name of the following Sub-Funds:

Old name of the sub-fund until May 9, 2018	New Name of the sub-fund as from May 10, 2018
Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF	Lyxor Index Fund - Lyxor 10Y US Treasury Daily (-1X) Inverse UCITS ETF
Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF	Lyxor Index Fund - Lyxor BTP Daily (-1X) Inverse UCITS ETF
Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF	Lyxor Index Fund - Lyxor Bund Daily (-1X) Inverse UCITS ETF
Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF	Lyxor Index Fund - Lyxor FTSE Developed Europe Infrastructure UCITS ETF
Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF	Lyxor Index Fund - Lyxor FTSE USA Infrastructure UCITS ETF

SFT Regulation

1 - Securities lending

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, please find below details about securities lending transactions for the period ending April 30, 2018:

	Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	See Note 8	See Note 8
Proportion of lendable assets*	2.70%	10.60%
Proportion of AUM	2.68%	10.58%

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

Less than one day	-	-
One day to one week	-	-
One week to one month	-	-
One month to three months	-	-
Three months to one year	-	-
Above one year	-	-
Open maturity	1 112 127	24 764 988
Total	1 112 127	24 764 988

Counterparty

Name of the counterparty	See Note 8	See Note 8
Country of domicile of the counterparty	See Note 8	See Note 8
Gross volume of the outstanding transactions	See Note 8	See Note 8

Data on Collateral

Type of collateral

Cash	-	-
Securities	See Note 8	See Note 8

Quality of collateral

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	1 580 084	26 752 828
Total	1 580 084	26 752 828

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

Name of custodian		
Securities	See Note 8	See Note 8
Cash	-	-

Data on returns and costs for securities lending

	See Note Efficient Portfolio Management Techniques	See Note Efficient Portfolio Management Techniques
--	--	--

All transactions are bilateral transactions.

The collateral on securities lending is not reused.

* The proportion of total lendable assets represents the market value of the securities lent (see note 8)/ market value of the portfolio of the Sub-Fund.

SFT Regulation (continued)

2 - Total return swaps

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, please find below details about total return swaps for the period ending April 30, 2018:

	Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF	Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF	Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF	Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	585 608 380	538 551 965	702 238 518	646 478 554	227 650 632
Proportion of AUM	196.08%	196.07%	196.11%	198.97%	195.71%
Maturity tenor of total return swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	585 608 380	538 551 965	702 238 518	646 478 554	227 650 632
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	23 853 675	25 114 316	26 922 854	7 799 744	7 064 840
<i>Quality of collateral</i>					
Rating	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	23 853 675	25 114 316	26 922 854	-	7 064 840
Open maturity	-	-	-	7 799 744	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	Societe Generale	Societe Generale	Societe Generale	Societe Generale	Societe Generale
Securities	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	Lyxor Index Fund – Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Lyxor Index Fund – Lyxor SG Japan Quality Income UCITS ETF	Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF	Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF	Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	245 324 910	16 859 937 543	36 065	84 664	417 186 283
Proportion of AUM	198.27%	197.99%	0.04%	0.31%	195.76%
Maturity tenor of total return swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	245 324 910	16 859 937 543	36 065	84 664	417 186 283
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	3 723 926	267 648 084	-	-	19 420 208
<i>Quality of collateral</i>					
Rating	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	3 723 926	-	-	-	-
Open maturity	-	267 648 084	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	Société Générale	Société Générale	-	-	Société Générale
Securities	see Note 9	see Note 9	-	-	see Note 9
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	Lyxor Index Fund - Lyxor Smart Cash	Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF	Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF	Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF	Lyxor Index Fund - Crystal Europe Equity
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	1 600 773 177	720 800 713	378 201 858	38 085 704	55 078 096
Proportion of AUM	201.95%	198.09%	198.05%	196.03%	198.34%
Maturity tenor of total return swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	1 600 773 177	720 800 713	378 201 858	38 085 704	55 078 096
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	104 583 682	10 594 915	5 995 513	1 168 067	870 455
<i>Quality of collateral</i>					
Rating	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	3 115 425	-	238 546	-
Above one year	-	7 479 490	5 995 513	929 521	-
Open maturity	104 583 682	-	-	-	870 455
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Securities	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	Lyxor Index Fund – Lyxor FTSE USA Core Infrastructure Capped UCITS ETF	Lyxor Index Fund – Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	118 230 694	100 975 865
Proportion of AUM	196.21%	197.97%
Maturity tenor of total return swaps broken down in the following maturity buckets		
Less than one day	-	-
One day to one week	-	-
One week to one month	-	-
One month to three months	-	-
Three months to one year	-	-
Above one year	-	-
Open maturity	-	-
Total	118 230 694	100 975 865
Counterparty		
Name of the counterparty	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9
Data on Collateral		
<i>Type of collateral</i>		
Cash	-	-
Securities	6 166 355	2 074 512
<i>Quality of collateral</i>		
Rating	see Note 9	see Note 9
Maturity tenor of the collateral broken down in the following maturity buckets		
Less than one day	-	-
One day to one week	-	-
One week to one month	-	-
One month to three months	-	-
Three months to one year	-	-
Above one year	-	-
Open maturity	6 166 355	2 074 512
Safekeeping of collateral received by the fund as part of Total Return Swap		
Name of custodian	Société Générale	Société Générale
Securities	see Note 9	see Note 9
Cash	-	-
Proportion of collateral granted	-	-

Returns and costs incurred from total return swaps transactions during the period ended April 30, 2018, are included in the valuation of the swaps.

All transactions are bilateral transactions.

The collateral on total return swaps is not reused.

SFT Regulation (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF	USD	UNITED STATES OF AMERICA	14 821 642
		SYNCHRONY BANK	6 788 354
		BK NEDERLANDSE GEMEE	962 318
		AT&T INC	688 592
		BHJP BILLITON FIN USA LTD	291 849
		AMERICAN INTERNATIONAL GROUP INC	148 813
		NORTHROP GRUMMAN CORP	78 034
		DXC TECHNOLOGY CO	49 154
		ASTRAZENCA PLC	14 123
		BIOGEN IDEC INC	9 839
Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF	USD	UNITED STATES OF AMERICA	9 134 029
		SYNCHRONY BANK	6 688 083
		INTEL CORP	6 073 634
		EUROPEAN INVESTMENT BANK (EIB)	686 891
		BANK OF AMERICA CORP	545 495
		BK NEDERLANDSE GEMEE	491 019
		AT&T INC	379 533
		ENLINK MIDSTREAM PARTNERS LP	334 088
		ARCELOR MITTAL	237 742
		CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE	214 927
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	USD	UNITED STATES OF AMERICA	10 878 009
		HSBC HOLDINGS PLC	4 593 669
		DEUTSCHE BANK NY	4 492 296
		COUNCIL OF EUROPE DEVELOPMENT BANK	1 767 230
		MIZUHO FINANCIAL GROUP INC	1 472 473
		INTL AMERICAN DEVEL BANK	1 169 461
		BANK OF AMERICA	668 903
		CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE	650 865
		ING GROUP NV	585 094
		INTERNATIONAL FINANCE CORP	290 945
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	EUR	CREDIT AGRICOLE SA	758 981
		NATIXIS	460 320
		DEUTSCHE TELEKOM AG	228 357
		WEIGHT WATCHERS INTL INC	59 473
		RYANAIR HOLDINGS PLC	45 700
		FIRST DATA CORP- CLASS A	27 253
Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF	EUR	WENDEL SE	1 700 091
		ERAMET SA	1 454 113
		BP PLC	1 222 663
		ROYAL DUTCH SHELL PLC	1 092 257
		GLAXOSMITHKLINE PLC	770 299
		UBISOFT ENTERTAINMENT	673 155
		AMUNDI SA	195 582
		EIFPAGE SA	180 128
		BONDUELLE SA	168 043
		GREEN REIT PLC	118 985
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	EUR	CREDIT AGRICOLE SA	4 481 535
		TOTAL SA	3 332 830
		ALPHABET INC-CL C	2 654 238
		AMAZON.COM INC	2 611 572
		CRH PLC	2 355 594
		ERSTE BANK	2 316 699

SFT Regulation (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
		APPLE INC	1 749 880
		SAFRAN SA	1 421 100
		CELGENE CORP	1 390 692
		AMADEUS IT HOLDING SA-A SHS	1 162 599
Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF	EUR	UNITED STATES OF AMERICA	6 281 770
		SYNCHRONY BANK	266 721
		KFW KREDITANSTALT FUER WIEDERA	221 165
		BANK OF AMERICA CORP	207 686
		MITSUBISHI UFJ FIN GRP	39 357
		INTEL CORP	27 146
		SEMPRA ENERGY	20 996
Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	EUR	SPAIN (KINGDOM)	1 881 425
		KFW KREDITANSTALT FUER WIEDERA	1 050 969
		GERMANY	781 463
		UNITED STATES OF AMERICA	10 068
Lyxor Index Fund – Lyxor SG Japan Quality Income UCITS ETF	EUR	ERAMET SA	176 053 476
		AMUNDI SA	44 138 216
		TOTAL SA	7 046 202
		RUBIS SCA	6 981 967
		DASSAULT AVIATION SA	6 772 732
		AIR LIQUIDE SA	6 746 680
		THALES	6 708 708
		LVMH MOET HENNESSY LOUIS VUITTON SE	6 606 915
		PERNOD RICARD SA	6 554 989
		TULLOW OIL PLC	38 200
Lyxor Index Fund – Lyxor SG Global Value Beta UCITS ETF	EUR	EIFFAGE SA	4 470 617
		ROYAL DUTCH SHELL PLC	2 681 714
		SSE PLC	2 605 425
		UNITED UTILITIES GROUP PLC	2 331 448
		PEUGEOT,S.A.	1 692 083
		VODAFONE GROUP PLC	1 621 711
		CENTRICA PLC	1 540 618
		BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	1 349 791
		DASSAULT AVIATION SA	845 705
		UDG HEALTHCARE PLC	126 053
Lyxor Index Fund – Lyxor Smart Cash	EUR	LYXOR INTL ASSET MANAGEMENT	51 214 424
		ENGIE	27 645 000
		TEMENOS GROUP	16 535 497
		KINGSPAN GROUP PLC	3 634 613
		ALLERGAN PLC	3 224 596
		GLANBIA PLC	1 441 440
		PIRELLI C SPA	588 192
		PERRIGO COMPANY PLC	204 275
		MALINCKRODT PLC	59 302
		CREDIT AGRICOLE SA	28 538
Lyxor Index Fund – Lyxor BTP Daily Short UCITS ETF	EUR	GERMANY	6 301 508
		LB BADEN-WUERTEMERG	2 984 290
		EVONIK FINANCE BV	1 207 904
		CREDIT AGRICOLE S A LONDON BRANCH	100 309
		FRANCE (REPUBLIQUE)	904

SFT Regulation (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Lyxor Index Fund – Lyxor Bund Daily Short UCITS ETF	EUR	DEUTSCHE POST AG	2 936 094
		GERMANY	1 701 701
		KFW KREDITANSTALT FUER WIEDERA	873 003
		SPAIN (KINGDOM)	484 714
Lyxor Index Fund – Lyxor 10Y US Treasury Daily Short UCITS ETF	EUR	UNITED STATES OF AMERICA	701 139
		COUNCIL OF EUROPE DEVELOPMENT BANK	238 546
		BANK OF AMERICA CORP	181 972
		EUROPEAN INVESTMENT BANK (EIB)	32 614
		SEMPRA ENERGY	7 998
		VMWARE INC	5 797
Lyxor Index Fund – Crystal Europe Equity	EUR	WENDEL SE	380 733
		ERAMET SA	195 544
		THALES	95 550
		RUBIS SCA	30 702
		TOTAL SA	29 566
		AIR LIQUIDE SA	28 417
		DASSAULT AVIATION SA	28 135
		LVMH MOET HENNESSY LOUIS VUITTON SE	28 062
		PERNOD RICARD SA	27 785
		NEOPOST SA	25 960
Lyxor Index Fund – Lyxor FTSE USA Core Infrastructure Capped UCITS ETF	EUR	CRH PLC	3 007 861
		COMPAGNIE DE SAINT GOBAIN SA	1 301 707
		THALES	517 451
		GAZTRANSPORT ET TECHNIGAZ SA	412 944
		AMUNDI SA	321 612
		RUBIS SCA	211 469
		CREDIT AGRICOLE SA	99 478
		BNP PARIBAS SA	82 187
		PERNOD RICARD SA	73 087
		TOTAL SA	72 951
Lyxor Index Fund – Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF	EUR	COMPAGNIE DE SAINT GOBAIN SA	924 138
		MAISONS DU MONDE SA	415 140
		RUBIS SCA	264 321
		UBISOFT ENTERTAINMENT	83 064
		ICHIGO	63 776
		BP PLC	60 741
		HERMES INTERNATIONAL SA	60 010
		CREDIT AGRICOLE SA	55 045
		BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	52 739
		AIR LIQUIDE SA	51 108

Efficient Portfolio Management Techniques

For the period ended April 30, 2018, as required by CSSF circular 14/592, the income from securities lending activities made by the Company are as follow:

Sub-Funds	Total gross amount of securities lending income (in the Sub-Fund currency)	Direct and indirect operational costs incurred (in the Sub-Fund currency)	Total net amount of securities lending income (in the Sub-Fund currency)
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	5 665	1 982	3 682
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	47 934	16 776	31 157

The difference between the net amount and the gross amount of securities lending income for the year is explained by the profit sharing which is detailed here below:

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

3 682 for the Sub-Fund;

1 133 for Lyxor

850 for Société Générale Securities Services Liquidity Management

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

31 157 for the Sub-Fund;

9 587 for Lyxor

7 190 for Société Générale Securities Services Liquidity Management

