

Amundi (previously: Lyxor 1)

Consolidated annual report for the Subfund

Amundi MDAX ESG II UCITS ETF (previously: Lyxor 1 MDAX ESG UCITS ETF),

Amundi DivDAX II UCITS ETF (previously: Lyxor 1 DivDax (DR) UCITS ETF),

Amundi TecDAX UCITS ETF (previously: Lyxor 1 TecDAX (DR) UCITS ETF),

Amundi STOXX Europe 600 ESG II UCITS ETF (previously: Lyxor 1 STOXX Europe 600 ESG (DR) UCITS ETF)
and

Amundi DAX 50 ESG II UCITS ETF (previously: Lyxor 1 DAX 50 ESG (DR) UCITS ETF)

Investment objectives and policy:

The investment objective of the respective Subfund is to achieve an income for investors, based on the performance of the respective underlying index of the Subfund.

Amundi MDAX ESG II UCITS ETF (previously: Lyxor 1 MDAX ESG UCITS ETF) - Performance of the MDAX® ESG+ (NR) EUR (Net Total Return Index)

Amundi DivDAX II UCITS ETF (previously: Lyxor 1 DivDax (DR) UCITS ETF) - Performance of the DivDAX® Index (Performance-Index)

Amundi DivDAX II UCITS ETF (previously: Lyxor 1 TecDAX (DR) UCITS ETF) - Performance of the TecDAX® (Performance-Index)

Amundi STOXX Europe 600 ESG II UCITS ETF (previously: Lyxor 1 STOXX Europe 600 ESG (DR) UCITS ETF) - Performance of the STOXX® Europe 600 ESG Broad Market EUR Net Return Index

Amundi DAX 50 ESG II UCITS ETF (previously: Lyxor 1 DAX 50 ESG (DR) UCITS ETF) - Performance of the DAX® 50 ESG (Performance-Index)

No guarantee can be given that the investment objective of Subfund will in fact be achieved.

By linking performance to the underlying index we expect there to be some tracking error.

A detailed presentation of the investment objectives and policy can be found in the sales prospectus.

Significant trends in the period:

Q3 2022

The MSCI World AC fell by 5.3% in this quarter. From 1 July to 16 August, the index gained over 12%, before giving up those gains. These fairly large moves are partly related to the drop in long-term interest rates in July and the early expectation of an "about-turn" by the Fed. In addition, excellent quarterly results from companies in the second quarter contributed to the summer rally. But the more aggressive tone of the central banks and the turbulence on foreign exchange markets in September caused stock markets to nosedive. Over the quarter, Europe performed best regionally in local currencies (-4.6%), followed by the US (-5.1%) and then emerging markets (-9.1%). Within the region the Eurozone (-4.7%) performed slightly worse than the United Kingdom (-4.1%) and Sweden (-1.3%). Noteworthy is the fact that the Chinese market suffered strongly in this quarter, down 22.3%. In Europe cyclical sectors performed better than defensive sectors. The energy sector (+2.1%) led the way, followed by basic consumer goods (-2.7%). The technology sector, down 2.9%, benefited from the decline in long-term interest rates this summer and positive quarterly results. However, the sharp rise in interest rates in September particularly hit the real estate sector (-17.5%). Communications services (-14.3%) and healthcare (-8.6%) suffered badly on the defensive side. Overall, growth stocks (-3.3%) outperformed value shares (-5.8%).

Q4 2022

Risky investments rebounded this quarter, benefiting from several factors: a more accommodative stance from the Federal Reserve, reassuring quarterly results and a sharp decline in bond yields. The MSCI World AC gained 7.0%. The MSCI EMU led the way in this quarter, up 12.5% and beat the MSCI USA, which was up 6.6%. Markets in the Eurozone outperformed the MSCI Europe (+10.1%) with Sweden, up 10.6%, the largest contributor in this quarter, followed by the United Kingdom (+7.9%) and Switzerland (+3.8%). Among developed countries, Japan still performed worse than its counterparts, but remained in positive territory (+3.0%). The MSCI Emerging Markets index was in the green this quarter (+6.1%), reflecting the dollar's sharp correction in November. At the sector level all European sectors were in positive territory. Cyclical sectors beat the so-called defensive sectors. The leaders were banks (+17.6%), followed by insurance (+16.7%) and finance (+15.5%). The communications services sector finished the quarter with a mixed, but positive, performance of 1.6%. In this quarter value shares (+12.4%) exceeded growth shares (+7.8%).

Q1 2023

Stock markets rose in the first quarter thanks to a good January. There was a strong rebound in this month, with shares buoyed by falling interest rates and encouraging economic data. Declines in February: Rising interest rates this time around had a negative impact on shares, even triggering a US bank failure in March — SVB — which was large enough to warrant coordinated and reassuring support from the Fed, the Finance Ministry and the FDIC (Federal Deposit Insurance Corp). Overall, the MSCI World AC increased a further 6.5% in the first quarter. At the regional level, the Eurozone (+12.0%) led the way, supported by quite good earnings releases for the fourth quarter of 2022. There were good performances from most of the countries in the Eurozone: The Netherlands (+14.5 %), Spain (+13.4 %), Germany (+12.4 %), France (+12.4 %), Italy (+12.0 %). Portugal remained below expectations at 1.6%. The rest of Europe also fell short of expectations, particularly Switzerland (+4.5%) and the United Kingdom (+2.1%). But overall Europe was up 8%. The two weakest regions in the quarter were the US (+7.3%) and emerging markets (+3.4%), but China gained 5.0%. Nearly all European sectors showed positive gains. Technology (+20.4 %), cyclical consumer goods (+19.3 %), communications services (+15.2 %) and industry (+12.6 %) all recorded strong growth. Real estate (-7.4%) and energy (-2.6%) closed the gap. Value shares (+4.8%) are now performing worse than growth shares (11.2%).

Q2 2023

Stock markets rallied strongly in this quarter as investors speculated on the resilience of the economy and the various monetary policy decisions made by central banks. In addition, strong quarterly corporate results supported equity markets. The MSCI World AC rose another +6 %. Regionally the USA (+8.3%) significantly outperformed Europe (+0.4%), which consolidated excellent performance since the beginning of the year. Within the Eurozone (+1 %) Italy (+5.3 %) clearly performed better, followed by Spain (+3.6 %) and the Netherlands (+2.9 %). Outside the Eurozone the British market fell 1.6%. Sweden (+1.8 %) and Switzerland (+0.8 %) were both in positive territory in this quarter. Japan (+15.4%) also benefited from the decline in the yen, an improving economy and encouraging corporate governance reforms. Finally, the MSCI Emerging Markets index showed a positive result (+0.7%) despite the substantial underperformance of the Chinese market (-9.9%). In European sectors, banking was in pole position, up 6.2%, followed by IT (+4.4%) and manufacturing at a positive 2.5%. Communications services was down 7.6%, materials down by 4.1% and real estate (-3.9%), all three showing the largest losses. In addition, value shares (-0.5%) performed worse than growth shares (+1.3%).

Performance of well-known share indices:

MSCI World Price Index (in USD):	16.52 %
EuroStoxx 50 Price Index (in EUR):	27.33 %
DAX Performance-Index (in EUR):	26.32 %
Topix Price Index (in JPY):	22.33 %
S&P 500 Price Index (in USD):	17.57 %

Performance of significant commodities in USD:

Crude oil (Brent):	-31.30 %
Copper:	+ 0.71 %
Gold:	+ 6.48 %

In the period, the Euro appreciated against the US dollar by 4.11%, which in turn led to investments in US dollars losing value to the same extent. The Euro appreciated even more against the Japanese yen, up 10.67%.

As of 30 June 2022, the yield on 10-year German government bonds was 1.34%. The yield on these long-term debt securities from the Federal Republic of Germany rose significantly during the period under review by 105 basis points to 2.39% as of 30 June 2023.

Performance of selected indices in connection with the Subfund:

MDAX ESG+ (NR) EUR (Net Total Return Index):	9.97 %
DivDax Performance index:	25.05 %
TecDAX Performance index:	11.01 %
DAX 50 ESG Performance index:	22.83 %
STOXX Europe 600 ESG Broad Market EUR Net Return Index:	16.69 %

Performance of the individual Subfunds

Amundi MDAX ESG II UCITS ETF (previously: Lyxor 1 MDAX ESG UCITS ETF):	7.66 %
Amundi DivDAX II UCITS ETF (previously: Lyxor 1 DivDax (DR) UCITS ETF):	23.48 %
Amundi DivDAX II UCITS ETF (previously: Lyxor 1 TecDAX (DR) UCITS ETF):	10.37 %
Amundi DAX 50 ESG II UCITS ETF (previously: Lyxor 1 DAX 50 ESG (DR) UCITS ETF):	21.89 %
Amundi STOXX Europe 600 ESG II UCITS ETF (previously: Lyxor 1 STOXX Europe 600 ESG (DR) UCITS ETF):	16.89 %

Data source: Bloomberg

Significant risks to the Subfund in the period:

Alongside the general risks of a fund investment in addition to the risks of investing in a UCITS securities fund (index risk), there were the following significant risks for the Subfunds during the period:

Change in portfolio value risks:

The assets items in which the company invests for the account of the respective Subfund are subject to risks. For example, losses can occur if the market value of the asset falls compared to the cost price, or the spot and forward prices develop differently.

Capital market risk:

The rate or market value trends of financial products depend in particular on the performance of the capital markets, which in turn are influenced by the general situation of the global economy and the economic and political conditions in the respective country. In particular, irrational factors such as feelings, beliefs and rumours can also have an influence on the general performance of an index on a stock exchange. Fluctuations in the price and market value can also be attributable to changes in interest rates, exchange rates or the creditworthiness of issuers.

Counterparty risks (excluding central bank contract arrangers):

An issuer default (hereinafter "issuer"), or counterparty entitlements outstanding against the fund, may result in losses for the respective Subfund. Issuer risk describes the impact of the particular developments of the respective issuer, which, in addition to the general tendencies of the capital markets, affect the price of a security. Even careful selection of securities does not exclude the possibility that losses can arise from asset defaults by issuers. The party to a contract concluded for the account of the respective Subfund may be partially or wholly cancelled (counterparty risk). This applies to all contracts concluded for the account of the respective Subfund.

Share price fluctuation risk:

Shares are traditionally subject to strong price fluctuations and thus also to the risk of price declines. These are particularly influenced by profit performance of the issuing company, industry sector performance and overall macroeconomic performance. Market participants' confidence in the respective company can also influence the price performance of the respective company. This particularly applies to companies whose shares have only been listed on a stock exchange or another organised market for a short period; with these, slight changes in forecasts can lead to significant price fluctuations. If the share of freely tradeable shares held by many shareholders (the so-called free float) is low, smaller purchase and sales orders can have a strong impact on the market price and thus lead to higher price fluctuations.

Negative credit interest rate risk:

The company deposits the respective Subfund's liquid assets with a custodian or other banks for the account of the Subfund. For this cash-at-bank an interest rate is sometimes agreed that corresponds to the European Interbank Offered Rate (Euribor) minus a certain margin. If the Euribor sinks below the agreed margin it leads to negative interest on the corresponding account. Consequently, the short- medium- and long-term cash-at-bank can realise negative interest, depending on how the interest rate policy of the European Central Bank performs.

Sustainability risk:

Pursuant to Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector (the "Disclosure Regulation"), the Management Company is required to report on the manner in which Sustainability Risks (as defined below) are incorporated into its investment decisions and the results when assessing the likely impact of sustainability risks on the return of the Subfund. The impacts after a sustainability risk occurs can be numerous and vary depending on a specific other risk, region and/or asset class. In general, the occurrence of a sustainability risk has negative impacts for an asset's value and potential total loss of its value, and thus a negative impact on the Net Asset Value (NAV) of the Subfund concerned. An assessment of the probable impacts must therefore be carried out on each Subfund. Further details and specific information is contained in the special section of the respective Subfund.

Sustainability factors mean environmental, social and employee concerns, respect for human rights and the fight against corruption and bribery.

Sustainability risk means an event or condition regarding environmental, social or corporate governance (ESG) that, if it occurs, can have a real or potentially significant negative impact on the value of the investment in the Subfund concerned. Sustainability risks can represent a risk in itself or impact other risks and considerably amplify these. Examples include, but are not limited to, market risks, operational risks, liquidity risks or counterparty risks. Assessing sustainability risk is complex and can be based on ESG data that are difficult to obtain, may be incomplete, estimated, out of date and/or otherwise inaccurate in material respects. Even if these data are identified, there is no guarantee that they are correctly evaluated.

A detailed presentation of all the risks associated with the fund can be found in the sales prospectus.

Risk management:

The utilisation of the upper limit for market risk potential has been determined for this particular Subfund according to the Derivatives Regulation using the simple approach.

Significant changes during and after the period under review:

As of 1 July 2022, the capital management company of the Subfund changed from Lyxor Funds Solutions SA to Amundi Luxembourg SA.

BNP Paribas Securities Services SCA was merged with BNP Paribas SA on 1 October 2022. Thus, the custodian function of the Subfund was transferred from BNP Paribas Securities Services SCA, Frankfurt branch, to BNP Paribas SA, Germany branch.

The Subfunds (the "Subfunds") of the umbrella structure under German law "Lyxor 1" (the "Fund") managed by the Company have been renamed "Amundi". The changes came into force on 5 October 2023.

Fund/Subfund name – old	Fund/Subfund name – new	ISIN
Lyxor 1	Amundi	
Lyxor 1 MDAX ESG UCITS ETF	Amundi MDAX ESG II UCITS ETF	DE000ETF9033
Lyxor 1 DivDax (DR) UCITS ETF	Amundi DivDax II UCITS ETF	DE000ETF9074
Lyxor 1 TecDAX (DR) UCITS ETF	Amundi TecDAX UCITS ETF	DE000ETF9082
Lyxor 1 STOXX Europe ESG (DR) UCITS ETF	Amundi STOXX Europe 600 ESG II UCITS ETF	DE000ETF9603
Lyxor 1 DAX 50 ESG (DR) UCITS ETF	Amundi DAX 50 ESG II UCITS ETF	DE000ETF9090

The following Subfunds were dissolved with effect from 13 September 2022:

Lyxor 1 STOXX Europe 50 (DR) UCITS ETF:

Lyxor 1 SDAX (DR) UCITS ETF

On 22 November 2022, there was an index change and as a result the name of the Subfund Lyxor 1 MDAX (DR) UCITS ETF changed to Lyxor 1 MDAX ESG UCITS ETF. The MDAX® index on which the Subfund was previously based was replaced by the MDAX® ESG+ (NR) EUR. The background to the index change is the company's expansion of its range of sustainability funds. Since the date of entry into force of the index change, the Subfund has been promoting environmental and/or social aspects within the meaning of Article 8 of Regulation (EU) 2019/2088 of the European Parliament and of the Council of November 27 2019 on sustainability-related disclosure obligations in the financial services sector. As a consequence of the index change and the classification as an "Article 8 fund" pursuant to the disclosure regulation, the previous name of the Subfund Lyxor 1 MDAX (DR) UCITS ETF became Lyxor 1 MDAX ESG UCITS ETF and the previous description of the unit class Lyxor 1 MDAX (DR) UCITS ETF (I) changed to Lyxor 1 MDAX ESG UCITS ETF Dist.

As of 6 December 2022, the portfolio management function of all Amundi Germany GmbH Subfunds changed to Amundi Asset Management SAS.

Ukraine/Russia conflict:

In February 2022 several countries (including the USA, the United Kingdom and the EU) imposed sanctions on certain organisations, companies and persons in Russia, due to the official recognition of the People's Republics of Donetsk and Lugansk by the Russian Federation. Further sanctions were imposed following military operations against Ukraine launched by Russia on 24 February 2022.

This situation, together with the increasing fluctuations in commodities prices and exchange rates, led to a major increase in volatility on the markets. The Board of Directors of the Management Company does not foresee any resulting need to adjust the annual financial statements.

During the period under review there have been no direct investments in companies in Russia or the Ukraine.

ARUG II:

ARUG II came into force on 1 January 2020.

The information pursuant to Section 134c para. 4 of the Companies Act that is not stated in the activity report or appendix can be found on the homepage of Amundi Luxembourg SA, which can be accessed at the following link:

(<https://www.amundi.lu/retail/Local-Content/Footer/Quick-Links/Regulatory-information/Amundi>)

Significant profits and losses

Amundi DivDAX II UCITS ETF (previously: Lyxor 1 DivDax (DR) UCITS ETF):

Substantial profits came from the sale of domestic shares (biggest position, RWE AG).

Substantial losses came from the sale of domestic shares (biggest position, Covestro AG).

Amundi MDAX ESG II UCITS ETF (previously: Lyxor 1 MDAX ESG UCITS ETF)

Substantial profits came from the sale of domestic shares (biggest position, Commerzbank AG).

Substantial losses came from the sale of domestic shares (biggest position, Aaroundtown SA).

Amundi TecDAX UCITS ETF (previously: Lyxor 1 TecDAX (DR) UCITS ETF):

Substantial profits came from the sale of domestic shares (biggest position, Infineon Technologies AG).

Substantial losses came from the sale of foreign shares (biggest position, Varta AG).

Amundi STOXX Europe 600 ESG II UCITS ETF (previously: Lyxor 1 STOXX Europe 600 ESG (DR) UCITS ETF):

Substantial profits came from the sale of domestic shares (biggest position, Linde AG).

Substantial losses came from the sale of domestic shares (biggest position, Credit Suisse Group AG)

Amundi DAX 50 ESG II UCITS ETF (previously: Lyxor 1 DAX 50 ESG (DR) UCITS ETF):

Substantial profits came from the sale of domestic shares (biggest position, Linde Plc).
Substantial losses came from the sale of domestic shares (biggest position, Aroundtown SA

Board of Directors

Luxembourg, 14 November 2023

Note: The information in this report is based on historic data and cannot be relied upon for the future development of the company.

Amundi DivDAX II UCITS ETF (previously: Lyxor 1 DivDax (DR) UCITS ETF)

Assets overview to 30 June 2023

	Market value in EUR	Market value in EUR	% of Subfund assets
I. Asset items		61,880,515.20	100.16
1. Shares		61,783,710.53	100.00
- Construction and Construction Materials	1,479,936.00		2.40
- Chemicals Industry	5,670,325.23		9.18
- Retail	1,704,174.12		2.76
- Energy Suppliers	3,333,799.04		5.40
- Engineering and Vehicle Manufacture	16,906,075.24		27.36
- Pharmaceuticals Industry / Biotech	5,939,334.72		9.61
- Real Estate	1,737,586.61		2.81
- Telecommunications	6,450,390.23		10.44
- Transportation	5,995,519.74		9.70
- Insurance	12,566,569.60		20.34
2. Cash at bank		96,804.67	0.16
II. Liabilities		-96,408.98	-0.16
III. Subfund		61,784,106.22	100.00¹⁾

¹⁾ Minor differences may arise as a result of rounding percentage shares in the calculation.

Amundi DivDAX II UCITS ETF (previously: Lyxor 1 DivDax (DR) UCITS ETF)

Portfolio investments to 30 June 2023

ISIN	Denomination	Market	Quantity or shares or Ccy. in 1,000	Quantity 30/06/2023	Purchases/ Additions in the period	Sales/ Disposals in the period	Price	Market value in EUR	% of Subfund Assets
Stock Exchange-traded securities									
Shares									
Domestic									
DE0008404005	Allianz SE		Qty.	29,150	10,933	6,160	EUR 213.200	6,214,780.00	10.06
DE000BASF111	BASF SE		Qty.	127,509	50,405	19,818	EUR 44.470	5,670,325.23	9.18
DE000BAY0017	Bayer AG		Qty.	117,216	54,584	8,858	EUR 50.670	5,939,334.72	9.61
DE0005190003	Bayerische Motoren Werke AG		Qty.	42,727	16,194	7,891	EUR 112.520	4,807,642.04	7.78
DE0005439004	Continental AG		Qty.	15,431	16,562	1,131	EUR 69.100	1,066,282.10	1.73
DE0005552004	Deutsche Post AG		Qty.	134,038	47,926	17,885	EUR 44.730	5,995,519.74	9.70
DE0005557508	Deutsche Telekom AG		Qty.	322,907	123,439	47,642	EUR 19.976	6,450,390.23	10.44
DE000ENAG999	E.ON SE		Qty.	285,428	104,388	42,438	EUR 11.680	3,333,799.04	5.40
DE0006047004	HeidelbergCement AG		Qty.	19,680	6,940	2,475	EUR 75.200	1,479,936.00	2.40
DE0006048432	Henkel AG & Co. KGaA		Qty.	23,262	24,972	1,710	EUR 73.260	1,704,174.12	2.76
DE0007100000	Mercedes-Benz Group AG		Qty.	83,416	102,105	18,689	EUR 73.670	6,145,256.72	9.95
DE0008430026	Münchener Rückvers.-Ges. AG		Qty.	18,486	6,223	2,787	EUR 343.600	6,351,789.60	10.28
DE000PAH0038	Porsche Automobil Holding SE		Qty.	22,937	8,501	2,014	EUR 55.160	1,265,204.92	2.05
DE0007664039	Volkswagen AG		Qty.	29,459	14,621	7,314	EUR 122.940	3,621,689.46	5.86
DE000A1ML7J1	Vonovia SE		Qty.	97,099	34,871	14,829	EUR 17.895	1,737,586.61	2.81
Total of securities assets							EUR	61,783,710.53	100.00
Cash at bank, non-vested money market instruments and money market funds							EUR	96,804.67	0.16
EUR credit at:							%	100.000	0.16
Custodian			EUR	96,804.67				96,804.67	0.16
Other Liabilities							EUR	-96,408.98	-0.16
Liabilities from securities transactions			EUR	-58,530.61				-58,530.61	-0.09
Liabilities - Administration fees			EUR	-37,878.37				-37,878.37	-0.06
Value of Subfund							EUR	61,784,106.22	100.00¹⁾
Share price							EUR	189.14	
Shares in issue							Qty.	326.650	

Footnotes:

¹⁾ Minor differences may arise as a result of rounding percentage shares in the calculation.

Price of securities or market rate

The asset items of the Subfund's net assets are valued on the basis of the following rates/market rates:

All asset prices: Prices as at 30/06/2023

No foreign currency rates

Transactions concluded during the reporting period, insofar as they no longer appear in the asset portfolio:

Purchases and sales in securities, investments funds and promissory notes (market allocation as of the reporting date):

ISIN	Denomination	Quantity or shares or Ccy. in 1,000	Purchases/ Additions	Sales/ Disposals	Volume in 1.000
Stock Exchange-traded securities					
Shares					
Domestic					
DE0006062144	Covestro AG	Qty.	8,569	29,041	
DE0007037129	RWE AG	Qty.	8,839	81,483	
DE0007236101	Siemens AG	Qty.	5,251	48,406	
DE000A2GSYQ9	Vonovia SE - rights	Qty.	101,354	101,354	

Distribution and expense calculation including income equalisation
For the period from 01/07/2022 to 30/06/2023

	Total EUR	Total EUR	Per share ¹⁾ EUR
I. Income			
1. Dividend domestic issuer (before corporate tax)		3,787,711.04	11,596
2. Interest on domestic liquid assets		851.23	0,003
3. Deduction of domestic corporate tax		-525,477.86	-1,609
4. Other Income		600.74	0,002
Of which: Other	600.74		0,002
Income total		3,263,685.15	9,991
II. Expenses			
1. Administration fees		-139,190.13	-0,426
2. Other Expenses		-95.69	0,000
Of which: Bank fees	-94.76		0,000
Of which: Other	-0.93		0,000
Expenses total		-139,285.82	-0,426
III. Total net income		3,124,399.33	9,565
IV. Sales transactions			
1. Realised profit		2,072,290.55	6,344
2. Realised loss		-1,618,315.96	-4,954
Result from sales transactions		453,974.59	1,390
V. Realised result for the financial year		3,578,373.92	10,955
1. Net change in unrealised profits		7,141,275.64	21,862
2. Net change in unrealised profits		820,309.63	2,511
VI. Non-realised result for the financial year		7,961,585.27	24,373
VII. Result for the financial year		11,539,959.19	35,328

Development of the Subfund's net assets

	2022/2023
	EUR
I. Value of the Subfund's net assets at the beginning of the financial year	42,874,805.30
1. Distribution/tax for the previous year	-1,687,122.00
2. Inflow (net)	9,081,082.05
a) Cash inflows from unit sales	10,538,687.47
b) Cash outflows from unit redemptions	-1,457,605.42
3. Income equalisation/cost compensation	-24,618.32
4. Result for the financial year	11,539,959.19
of which: Net change in non-realised profit	7,141,275.64
of which: Net change in non-realised loss	820,309.63
II. Value of the Subfund's net assets at the end of the financial year	61,784,106.22

Use of the Income of the Subfund's net assets

	Total EUR	Total EUR	Per share ¹⁾ EUR
I. Available for distribution		11,398,058.53	34,894
1. Previous year's report		7,819,684.61	23,939
2. Realised result for the financial year		3,578,373.92	10,955
II. Not used for distribution		8,307,949.53	25,434
1. Reinvestments made		0.00	0.00
2. Report on new account		8,307,949.53	25,434
III. Overall distribution		3,090,109.00	9,460
1. Final distribution		3,090,109.00	9,460

1) Rounding in the calculations can lead to de minimis differences.

**Comparison overview of the last three financial years/
Financial year**

	Partial special assets at the end of the financial year EUR	Share price EUR
2022/2023	61,784,106.22	189.14
2021/2022	42,874,805.30	159.59
2020/2021	46,522,692.09	195.10
2019/2020	34,557,898.72	155.81

Amundi DivDAX II UCITS ETF (previously: Lyxor 1 DivDax (DR) UCITS ETF)

Appendix pursuant to § 7 No. 9 KARBV

Information according to the German Derivatives Regulation ("Derivateverordnung")

No derivatives transactions were concluded in the financial year

Other information

Amundi DivDAX II UCITS ETF (previously: Lyxor 1 DivDax (DR) UCITS ETF)

International Security Identification Number (ISIN)

Share price	EUR	DE000ETF9033	189.14
Shares in issue	Qty.		326.650
Investor		Private Investor	
Current front-end load	%		5.00
Current redemption fee	%		5.00
Minimum denomination	Share		1.00
Administration fees p.a.	%		0.25
Use of income		distributing	
Quantity of securities in Subfund (in %)			100.00
Quantity of derivatives in Subfund (in %)			0.00

Information on the procedure for valuation of the asset items

The assets were valued during the financial year and at the reporting date, 30/06/2023 using, in principle, the last traded stock exchange or market price, which ensures a reliable valuation.

Asset items which are neither admitted to trading on stock exchanges nor are admitted to or included in any other organised market or for which no tradeable price is available, are valued at the current market value, with due consideration of suitable valuation models, taking into account current market conditions.

In the financial year and as at the reporting date of 30/06/2023, the following asset items were not valued at the last traded stock exchange or market price:

Cash-at-bank and other assets	to nominal value
Liabilities	to redemption amount

Information on transparency as well as on the total cost ratio according to § 16 (1) No. 3 of the KARBV

Significant other income and other expenses (before income equalisation):

The other income received in the last financial year consisted of:

credit for paid CSDR fees	EUR	563.51
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The other Expenses received in the last financial year consisted of:

Negative deposit rate	EUR	-85.87
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Total cost ratio (in %) pursuant to § 101 (2) No. 1 KAGB [German Code of Investment]

The total cost ratio expresses all costs and payments (without transaction costs) borne by the Subfund in the course of the year in relation to the average net asset value of the Subfund net assets.

All-in fees pursuant to § 101 (2) No. 2 KAGB [German Code of Investment]

The company receives a cost-sharing fee (the "all-in fee") from the respective Subfund, described in the special section, which may be different for the various share classes. Details of the remuneration and reimbursement expenses charged to the particular specialised Subfund may be found in the Special Section of the Prospectus, as well as the AAB and BAB. The all-in fee is calculated on the basis of the average daily net asset value of the unit class of the respective Subfund assets and is payable monthly or quarterly in arrears. The all-in fee covers all services provided by the company and third parties (such as the custodian, the auditor, etc.), unless otherwise specified in the following.

All-in fees paid to the management company or third parties before income equalisation

All-in fees pursuant to § 101 (2) No. 2 KAGB [German Code of Investment] (Amount)	EUR	134,558.47
Of which, for the capital management company	%	60.47
of which for the custodian	%	23.69
of which for third parties	%	15.84

Transaction Costs

Total of the ancillary costs of the acquisition (incidental acquisition costs) and the costs of the sale of the assets.
The transaction costs incurred in the past reporting year were borne by the EU management company, Amundi Luxembourg SA. For this reason, no transaction costs are incurred in the individual Subfunds and are covered by the all-in fee.
The share of the securities transactions carried out in the period for the account of the Subfund's assets by way of brokerage, which are closely linked enterprises and persons, was 0.00%. They amounted to a total of EUR 0.00 EUR.

Information on the costs

The EU Management Company will not receive any reimbursements of the remunerations and expenses paid by the Subfund to the custodian and to third parties.
The EU Management Company will not pay any remuneration to intermediaries.

Information on Index funds

Tracking error at the end of the period (annualised)	0.44%
Annual tracking difference	-1.56%

The tracking error realised in the 2022/2023 financial year is within the range of the forecast tracking error. The forecast tracking error was derived from the average tracking error realised in previous financial years taking into account a range of +/-50% around the mean. The range is a maximum of 40 basis points.

Notes on distribution and expenditure

The net change in non-realised profit and loss is determined every year by comparing the value of the asset items in the share price with the respective historical cost, the amount of the positive differences goes into the sum of the non-realised profit, and the amount of the negative differences into the sum of the non-realised losses. Net changes are determined from the comparison of the total positions at the end of the financial year with the total positions at the beginning of the financial year.

Information on securities lending transactions pursuant to Regulation (EU) No 2015/2365

There were no securities lending transactions concluded or total return swaps in the financial year within the meaning of EU Regulation No. 2015/23645.

Information on Voting Rights Policy

The current Voting Rights Policy of Amundi Luxembourg SA only applies to Luxembourg and French funds. There is currently no proxy voting for German funds. This service should also be implemented in the future for German Subfunds.

Declaration pursuant to Article 7 of EU Regulation 2020/852 of 18 June 2020 (Taxonomy):

The investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Information on remuneration pursuant to Section 101 (4) 1.-5. KAGB:**REMUNERATION GUIDELINES AND PRACTICE**

The remuneration guidelines of Amundi Luxembourg SA comply with the requirements of the European Regulation 2014/91/EU that came into force on 18 March 2016, which was transferred to Luxembourg law on 10 May 2016.

The remuneration guideline is based on the framework arrangement for remuneration in the Amundi Group and is reviewed and approved annually by the Board of Directors of Amundi Luxembourg SA. The guideline is subject to an annual independent review by Amundi's internal compliance department, which is always carried out in the fourth quarter. A significant development in 2022 was that the remuneration policy was linked to the "Amundi Ambition 2025" strategy and as a consequence ESG criteria and sustainability risks were added to it. There were no other significant changes to the remuneration policy of the previous year. 2022's applicable remuneration policy was approved by the Board of Directors of Amundi Luxembourg on 22 June 2022.

The Amundi Group Remuneration Committee reviews the Group Remuneration Policy annually. 2022's review took place on 1 February 2022.

The targets of the remuneration guideline and practice comply with a well-founded and effective risk management and support this, insofar as the remuneration is aimed at long-term results and risks, to avoid conflicts of interest. Fixed remuneration is related to the tasks undertaken, the professional services provided and the area of responsibility. It also reflects the level of academic training, market salary levels, the experience and skills required for individual positions and the level of performance demonstrated. Variable remuneration should promote a sustainable, long-term development of the management company and a solid and effective system for managing risk. When awarding variable remuneration, an employee's performance, their business area and the entire Amundi Group are taken into account and it is based both on financial and non-financial criteria. Amundi Luxembourg SA and the Amundi group of companies, have defined all identified personnel who have authority over, or can influence the funds managed by Amundi, and who are therefore likely to have an impact on the performance or the risk profile of our funds.

AMOUNT OF REMUNERATION AWARDED

Since 31 December 2022, Amundi Luxembourg SA has been the management company or alternative investment fund administrator of various comprehensive UCITS and alternative investment funds. On 1 July 2022, Amundi Luxembourg SA became the management company of the UCITS Amundi (previously: Lyxor 1) .

During the 2022 calendar year Amundi Luxembourg SA paid its employees the following overall remuneration in Euros:

	Number of beneficiaries	Fixed remuneration	Variable remuneration	Total
Employees	97	8,867,445	1,732,476	10,599,921
Of which:				
- Identified employees	12	1,976,045	695,120	2,671,164
- All other employees	85	6,891,400	1,037,357	7,928,757

The above total remuneration figures relate to activities related to all managed funds. Employees of Amundi Luxembourg SA and the Amundi group of companies who are appointed to the Board of Directors of the management company, waive any claims to remuneration with respect to all the managed funds.

Employees of the management company do not receive any payments directly from the UCITS or AIF, nor do they receive any share of profits and performance fees.

REMUNERATION OF THE OUTSOURCING COMPANIES

From 1 July 2022 to 5 December 2022: Amundi Germany GmbH was the investment manager for the Amundi UCITS (previously: Lyxor 1).

The share of the total remuneration of employees (147) attributable to the management of this fund was EUR 542,035, of which EUR 311,838 was fixed remuneration and EUR 230,198 was variable remuneration. The pro rata total remuneration for managing directors (6) for managing the Amundi UCITS (previously Lyxor 1) was EUR 55,233; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022. The pro rata total remuneration for managing directors (6) for managing this fund was EUR 19,301; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022. The pro rata total remuneration for employees with control functions (3) was EUR 8,214; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022.

From 6 December 2022 to 30 June 2023: Amundi Assets was the investment manager for the Amundi UCITS (previously: Lyxor 1).

The share of the total remuneration of the identified employees resulting from the administration of this fund was EUR 22,233, of which EUR 9,493 was fixed remuneration and EUR 12,740 was variable remuneration. The share of the total remuneration of employees for managing the Amundi UCITS (previously Lyxor 1) was EUR 125,090, of which EUR 83,215 was fixed remuneration and EUR 41,875 was variable remuneration. In 2022 Amundi Asset Management employed a total of 1,673 people, of which 81 were identified staff (*).

(*) The company's management, employees whose activities have a significant influence on the overall risk profile of the management company and the special funds it manages, as well as certain other employees ("risk-relevant employees" or "risk takers")

Luxembourg, 14 November 2023

Amundi Luxembourg S.A

Amundi MDAX ESG II UCITS ETF (previously: Lyxor 1 MDAX ESG UCITS ETF)

Assets overview to 30 June 2023

	Market value in EUR	Market value in EUR	% of Percentage of Subfund Assets
I. Asset items		129,254,985.47	100.08
1. Shares		129,145,169.22	100.00
- Audiovisual Industry	1,273,168.02		0.99
- Construction and Construction Materials	1,886,142.58		1.46
- Mining	6,274,379.80		4.86
- Office Equipment and Supplies	3,163,689.92		2.45
- Chemicals Industry	11,632,385.48		9.01
- Retail	4,424,820.54		3.43
- Electrics / Electronics	5,957,899.99		4.61
- Energy Suppliers	3,410,225.31		2.64
- Engineering and Vehicle Manufacture	16,738,865.78		12.96
- Paper and Packaging	3,359,410.40		2.60
- Pharmaceuticals Industry / Biotech	16,359,574.60		12.67
- Real Estate	5,767,613.52		4.47
- Software	8,306,578.10		6.43
- Other Services	1,332,765.00		1.03
- Other Industrial Assets	4,921,833.36		3.81
- Telecommunications	9,898,106.89		7.66
- Textiles and Clothing	5,907,320.64		4.57
- Transportation	10,138,370.74		7.85
- Entertainment	1,470,013.00		1.14
- Consumer Goods	3,927,654.00		3.04
- Insurance	2,994,351.55		2.32
2. Receivables		44,436.60	0.03
3. Cash at bank		65,379.65	0.05
II. Liabilities		-103,435.91	-0.08
III. Subfund		129,151,549.56	100.00¹⁾

¹⁾ Minor differences may arise as a result of rounding percentage shares in the calculation.

Amundi MDAX ESG II UCITS ETF (previously: Lyxor 1 MDAX ESG UCITS ETF)

Portfolio investments as of 30 June 2023

ISIN	Denomination	Market	Quantity or shares or Ccy. in 1,000	Quantity 30/06/2023	Purchases/ Additions in the period	Sales/ Disposals	Price	Market value in EUR	% of Subfund Assets	
Stock Exchange-traded securities										
Shares										
Domestic										
DE000A0WMPJ6	AIXTRON SE		Qty.	119,671	67,272	28,733	EUR 31.090	3,720,571.39	2.88	
DE0006766504	Aurubis AG		Qty.	32,093	18,303	8,028	EUR 78.540	2,520,584.22	1.95	
DE0005158703	Bechtle AG		Qty.	87,106	49,706	21,799	EUR 36.320	3,163,689.92	2.45	
DE0005313704	Carl Zeiss Meditec AG		Qty.	38,881	22,725	10,268	EUR 99.040	3,850,774.24	2.98	
DE0008232125	Deutsche Lufthansa AG		Qty.	1,080,965	633,911	208,415	EUR 9.379	10,138,370.74	7.85	
DE0005565204	Dürr AG		Qty.	51,750	66,228	49,669	EUR 29.640	1,533,870.00	1.19	
DE0006095003	ENCAVIS AG		Qty.	128,437	71,163	29,665	EUR 15.025	1,929,765.93	1.49	
DE000EVNK013	Evonik Industries AG		Qty.	218,141	181,760	111,873	EUR 17.430	3,802,197.63	2.94	
DE0005664809	Evotec SE		Qty.	157,253	240,343	189,771	EUR 20.610	3,240,984.33	2.51	
DE0005773303	Fraport AG Ffm.Airport.Ser.AG		Qty.	38,603	21,517	9,290	EUR 48.860	1,886,142.58	1.46	
DE000A0Z2Z25	freenet AG		Qty.	126,498	79,670	39,108	EUR 22.980	2,906,924.04	2.25	
DE0005785802	Fresenius Medical Care KGaA		Qty.	211,739	233,491	21,752	EUR 43.770	9,267,816.03	7.18	
DE0006602006	GEA Group AG		Qty.	155,118	122,670	76,445	EUR 38.310	5,942,570.58	4.60	
DE000A0LD6E6	Gerresheimer AG		Qty.	32,584	18,160	5,144	EUR 103.100	3,359,410.40	2.60	
DE000A13SX22	HELLA GmbH & Co. KGaA		Qty.	21,763	27,262	5,499	EUR 72.100	1,569,112.30	1.21	
DE000A161408	HelloFresh SE		Qty.	173,790	340,502	166,712	EUR 22.600	3,927,654.00	3.04	
DE000A1PHFF7	HUGO BOSS AG		Qty.	61,851	35,037	15,206	EUR 71.540	4,424,820.54	3.43	
DE0006219934	Jungheinrich AG		Qty.	51,067	29,734	13,373	EUR 33.540	1,712,787.18	1.33	
DE000KSAG888	K+S Aktiengesellschaft		Qty.	203,630	211,150	145,911	EUR 15.955	3,248,916.65	2.52	
DE000KGX8881	KION GROUP AG		Qty.	74,537	43,238	20,572	EUR 36.860	2,747,433.82	2.13	
DE000KBX1006	Knorr-Bremse AG		Qty.	70,332	43,910	21,377	EUR 69.980	4,921,833.36	3.81	
DE0006335003	KRONES AG		Qty.	16,080	16,080	0	EUR 111.100	1,786,488.00	1.38	
DE0005470405	LANXESS AG		Qty.	82,337	82,064	58,838	EUR 27.600	2,272,501.20	1.76	
DE000LEG1110	LEG Immobilien SE		Qty.	78,845	57,447	31,269	EUR 52.640	4,150,400.80	3.21	
DE0006452907	Nemetschek SE		Qty.	66,785	39,092	12,752	EUR 68,640	4,584,122.40	3.55	
DE000A0D6554	Nordex SE		Qty.	133,075	143,980	10,905	EUR 11.125	1,480,459.38	1.15	
DE000PSM7770	ProSiebenSat.1 Media SE		Qty.	149,048	101,014	74,730	EUR 8.542	1,273,168.02	0.99	
DE0006969603	PUMA SE		Qty.	107,172	126,232	19,060	EUR 55.120	5,907,320.64	4.57	
DE000A12DM80	Scout24 AG		Qty.	79,090	47,512	21,824	EUR 58.080	4,593,547.20	3.56	
DE000A0DJ6J9	SMA Solar Technology AG		Qty.	19,994	19,994	0	EUR 111.900	2,237,328.60	1.73	
DE000A2GS401	Software AG		Qty.	50,268	77,746	64,349	EUR 31.860	1,601,538.48	1.24	
DE000STAB1L8	Stabilus SE		Qty.	26,278	32,592	6,314	EUR 55.050	1,446,603.90	1.12	
DE0007493991	Ströer SE & Co. KGaA		Qty.	33,034	19,234	11,369	EUR 44.500	1,470,013.00	1.14	
DE0008303504	TAG Immobilien AG		Qty.	186,702	138,789	58,013	EUR 8.662	1,617,212.72	1.25	
DE000TLX1005	Talanx AG		Qty.	56,981	35,851	17,411	EUR 52.550	2,994,351.55	2.32	
DE000A2YN900	TeamViewer AG		Qty.	144,182	82,979	45,458	EUR 14.710	2,120,917.22	1.64	
DE000A1J5RX9	Telefónica Germany Hldg AG		Qty.	930,398	604,964	321,510	EUR 2.577	2,397,635.65	1.86	
DE0007500001	thyssenKrupp AG		Qty.	523,688	761,453	593,675	EUR 7.168	3,753,795.58	2.91	
DE000WCH8881	Wacker Chemie AG		Qty.	18,360	11,465	3,950	EUR 125,750	2,308,770.00	1.79	
							EUR	127,812,404.22	98.96	
Foreign										
LU1704650164	BEFESA S.A.		Qty.	38,079	23,695	11,495	EUR 35.000	1,332,765.00	1.03	
							EUR	1,332,765.00	1.03	
Total of securities assets								EUR	129,145,169.22	100.00
Cash at bank, non-vested money market instruments and money market funds								EUR	65,379.65	0.05
EUR credit at:										
Custodian		EUR		65,070.39			% 100.000	65,070.39	0.05	
Credit balances in non-EU/EEA Currencies										
Custodian		USD		336.74			% 100.000	309.26	0.00	
Other Assets								EUR	44,436.60	0.03
Receivables Shares		EUR		43,702.75				43,702.75	0.03	
Withholding tax refund claims		EUR		733.85				733.85	0.00	
Other Liabilities								EUR	-103,435.91	-0.08
Liabilities from securities transactions		EUR		-5,441.79				-5,441.79	0.00	
Liabilities - Administration fees		EUR		-97,994.12				-97,994.12	-0.08	
Value of Subfund								EUR	129,151,549.56	100.00 ¹⁾
Share price								EUR	143.32	
Shares in issue								Qty.	901,123	

Footnotes:

¹⁾ Minor differences may arise as a result of rounding percentage shares in the calculation.

Price of securities or market rate

The asset items of the Subfund's net assets are valued on the basis of the following rates/market rates:

All asset prices: Prices as at 30/06/2023

Foreign exchange rates (indirect quote) 30/06/2023

US Dollar (USD) 1.08885 = 1 EUR

Transactions concluded during the reporting period, insofar as they no longer appear in the asset portfolio:

Purchases and sales in securities, investments funds and promissory notes (market allocation as of the reporting date):

ISIN	Denomination	Quantity or shares or Ccy. in 1,000	Purchases/ Additions	Sales/ Disposals	Volume in 1,000
Stock Exchange-traded securities					
Shares					
Domestic					
DE0005419105	CANCOM SE	Qty.	1,112	27,531	
DE000CBK1001	Commerzbank AG	Qty.	434,785	1,199,039	
DE0005470306	CTS Eventim AG & Co. KGaA	Qty.	2,305	44,730	
DE000A2E4K43	Delivery Hero SE	Qty.	27,523	147,582	
DE000A0HN5C6	Deutsche Wohnen SE	Qty.	59,372	94,943	
DE000A3E5D64	Fuchs Petrolub SE	Qty.	2,728	52,980	
DE0007010803	RATIONAL AG	Qty.	1,597	5,284	
DE0007030009	Rheinmetall AG	Qty.	33,069	43,585	
DE000ENER6Y0	Siemens Energy AG	Qty.	295,284	627,967	
DE000WAF3001	Siltronic AG	Qty.	10,509	22,548	
DE0007231326	Sixt SE	Qty.	490	9,648	
DE000A31C3C0	TAG Immobilien AG - Rights	Qty.	106,364	106,364	
DE000UNSE018	Uniper SE	Qty.	5,174	63,493	
DE0005089031	United Internet AG	Qty.	53,603	117,020	
DE000A3H3LL2	Vantage Towers AG	Qty.	0	66,778	
DE000A0TGJ55	VARTA AG	Qty.	2,131	15,534	
DE000A0JL9W6	VERBIO Vereinigt.BioEnergie AG	Qty.	23,420	23,420	
Foreign					
US00486H1059	ADTRAN Holdings Inc.	Qty.	53,130	53,130	
LU1673108939	Aroundtown SA	Qty.	506,257	1,219,931	
LU2489901806	Aroundtown SA - Rights	Qty.	0	713,674	
LU0775917882	Grand City Properties S.A.	Qty.	2,480	61,429	
LU2489676689	Grand City Properties S.A. - Rights	Qty.	0	58,949	
LU0061462528	RTL Group S.A.	Qty.	24,866	51,405	

Distribution and expense calculation including income equalisation
For the period from 01/07/2022 to 30/06/2023

	Total EUR	Total EUR	Per share ¹⁾ EUR
I. Income			
1. Dividend domestic issuer (before corporate tax)		2,529,952.71	2.808
2. Dividend foreign issuer (before withholding tax)		272,301.84	0.302
3. Interest on domestic liquid assets		2,598.03	0.003
4. Deduction of domestic corporate tax		-298,094.08	-0.331
5. Deduction of foreign withholding tax		-41,616.66	-0.046
6. Other Income		2,131.30	0.002
Income total		2,467,273.14	2.738
II. Expenses			
1. Administration fees		-370,087.41	-0.411
2. Other Expenses		-574.67	-0.001
Of which: Bank fees	-574.67		-0.001
Expenses total		-370,662.08	-0.411
III. Total net income		2,096,611.06	2.327
IV. Sales transactions			
1. Realised profit		9,351,600.73	10.378
2. Realised loss		-30,104,796.89	-33.408
Result from sales transactions		-20,753,196.16	-23.030
V. Realised result for the financial year		-18,656,585.10	-20.704
1. Net change in unrealised profits		4,790,740.78	5.316
2. Net change in unrealised profits		19,561,305.41	21.708
VI. Non-realised result for the financial year		24,352,046.19	27.024
VII. Result for the financial year		5,695,461.09	6.320

Development of the Subfund's net assets

		2022/2023
	EUR	EUR
I. Value of the Subfund's net assets at the beginning of the financial year		102,396,533.53
1. Distribution/tax for the previous year		-1,723,224.00
2. Inflow (net)		20,863,909.55
a) Cash inflows from unit sales	24,409,750.93	
b) Cash outflows from unit redemptions	-3,545,841.38	
3. Income equalisation/cost compensation		1,918,869.39
4. Result for the financial year		5,695,461.09
of which: Net change in non-realised profit	4,790,740.78	
of which: Net change in non-realised loss	19,561,305.41	
II. Value of the Subfund's net assets at the end of the financial year		129,151,549.56

Use of the Income of the Subfund's net assets

	Total EUR	Total EUR	Per share ¹⁾ EUR
I. Available for distribution		2,315,886.11	2.570
1. Previous year's report		18,312,755.64	20.322
2. Realised result for the financial year		-18,656,585.10	-20.704
3. Allocation from the Subfund assets		2,659,715.57	2.952
II. Not used for distribution		0.00	11.381
1. Reinvestments made		0.00	0.000
2. Report on new account		0.00	11.381
III. Overall distribution		2,315,886.11	2.570
1. Final distribution		2,315,886.11	2.570

1) Rounding in the calculations can lead to de minimis differences.

2) The allocation from the Subfund's assets shall be used to offset losses realised during the financial year.

This allocation is not taken into account in the calculation of the dividends distributed; as a result, it could lead to a substantial distribution in terms of investment law in the current or future financial years.

Comparison overview of the last three financial years/

Financial year	Partial special assets at the end of the financial year EUR	Share price EUR
2022/2023	129,151,549.56	143.32
2021/2022	102,396,533.53	135.48
2020/2021	227,873,639.99	180.69
2019/2020	107,645,218.05	139.02

Amundi MDAX ESG II UCITS ETF (previously: Lyxor 1 MDAX ESG UCITS ETF)

Appendix pursuant to § 7 No. 9 KARBV

Information according to the German Derivatives Regulation ("Derivateverordnung")
No derivatives transactions were concluded in the financial year

Other information

Amundi MDAX ESG II UCITS ETF (previously: Lyxor 1 MDAX ESG UCITS ETF)

International Security Identification Number (ISIN)

Share price

Shares in issue

Investor

Current front-end load

Current redemption fee

Minimum denomination

Administration fees p.a.

Use of income

EUR

Qty.

DE000ETF9074

143.32

901,123

Private Investor

5.00

5.00

1.00

0.30

distributing

Quantity of securities in Subfund (in %)

100.00

Quantity of derivatives in Subfund (in %)

0.00

Information on the procedure for valuation of the asset items

The assets were valued during the financial year and at the reporting date, 30/06/2023 using, in principle, the last traded stock exchange or market price, which ensures a reliable valuation.

Asset items which are neither admitted to trading on stock exchanges nor are admitted to or included in any other organised market or for which no tradeable price is available, are valued at the current market value, with due consideration of suitable valuation models, taking into account current market conditions.

In the financial year and as at the reporting date of 30/06/2023, the following asset items were not valued at the last traded stock exchange or market price:

Cash-at-bank and other assets

to nominal value

Liabilities

to redemption amount

Foreign currency conversion

based on the closing spot price from WM Company / Reuters

Information on transparency as well as on the total cost ratio according to § 16 (1) No. 3 of the KARBV

Significant other income and other expenses (before income equalisation):

The other income received in the last financial year consisted of:

credit for paid CSDR fees

EUR

1,993.76

The other Expenses received in the last financial year consisted of:

Negative deposit rate

EUR

496.84

Total cost ratio (in %) pursuant to § 101 (2) No. 1 KAGB [German Code of Investment]

0.30

The total cost ratio expresses all costs and payments (without transaction costs) borne by the Subfund in the course of the year in relation to the average net asset value of the Subfund net assets.

All-in fees pursuant to § 101 (2) No. 2 KAGB [German Code of Investment]

The company receives a cost-sharing fee (the "all-in fee") from the respective Subfund, described in the special section, which may be different for the various share classes. Details of the remuneration and reimbursement expenses charged to the particular specialised Subfund may be found in the Special Section of the Prospectus, as well as the AAB and BAB. The all-in fee is calculated on the basis of the average daily net asset value of the unit class of the respective Subfund assets and is payable monthly or quarterly in arrears.

The all-in fee covers all services provided by the company and third parties (such as the custodian, the auditor, etc.), unless otherwise specified in the following.

All-in fees paid to the management company or third parties before income equalisation

All-in fees pursuant to § 101 (2) No. 2 KAGB [German Code of Investment] (Amount)

EUR

346,381.48

Of which, for the capital management company

%

68.88

of which for the custodian

%

17.92

of which for third parties

%

13.2

Transaction Costs

EUR

13,415.68

Total of the ancillary costs of the acquisition (incidental acquisition costs) and the costs of the sale of the assets.

The transaction costs incurred in the past reporting year were borne by the EU management company, Amundi Luxembourg SA. For this reason, no transaction costs are incurred in the individual Subfunds and are covered by the all-in fee.

The share of the securities transactions carried out in the period for the account of the Subfund's assets by way of brokerage, which are closely linked enterprises and persons, was 0.00 %. They amounted to a total of EUR 0.00 EUR.

Information on the costs

The EU Management Company will not receive any reimbursements of the remunerations and expenses paid by the Subfund to the custodian and to third parties.

The EU Management Company will not pay any remuneration to intermediaries.

Information on Index funds

Tracking error at the end of the period (annualised)

0.29%

Annual tracking difference

0.26%

The tracking error realised in the 2022/2023 financial year is within the range of the forecast tracking error. The forecast tracking error was derived from the average tracking error realised in previous financial years taking into account a range of +/-50% around the mean. The range is a maximum of 40 basis points.

Notes on distribution and expenditure

The net change in non-realised profit and loss is determined every year by comparing the value of the asset items in the share price with the respective historical cost, the amount of the positive differences goes into the sum of the non-realised profit, and the amount of the negative differences into the sum of the non-realised losses. Net changes are determined from the comparison of the total positions at the end of the financial year with the total positions at the beginning of the financial year.

Information on securities lending transactions pursuant to Regulation (EU) No 2015/2365

There were no securities lending transactions concluded or total return swaps in the financial year within the meaning of EU Regulation No. 2015/23645.

Information on Voting Rights Policy

The current Voting Rights Policy of Amundi Luxembourg SA only applies to Luxembourg and French funds. There is currently no proxy voting for German funds. This service should also be implemented in the future for German Subfunds.

Regular information on the financial products referred to in Article 8 para. 1, 2 and 2a of the EU Regulation 2019/2088 and Article 6 para. 1 of the EU Regulation 2020/852

Product name: Amundi MDAX ESG II UCITS ETF (previously: Lyxor 1 MDAX ESG UCITS ETF)

Legal entity identifier: 5299000BIU0CW91UOG52

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Ecological and/or social characteristics

Does this financial product have a sustainable investment objective?

Yes

No

It will make a minimum of sustainable investments with an environmental objective: ____%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It will make a minimum of sustainable investments with a social objective: ____

It promotes Environmental/Social (E/S) characteristics and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 62.25 % of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Subfund promoted environmental and/or social characteristics through the use of the MDAX® ESG+ (NR) EUR (Net Total Return Index) (the "Index"). The Subfund promotes ecological and/or social characteristics, including through using environmental, social and governance ratings (ESG) from the ESG section of the data provider Sustainalytics. The MDAX® ESG+ (NR) EUR tracks the performance of the MDAX® index, using ESG exclusion filters and Sustainalytics ESG evaluation methods, to exclude at least 20 per cent of the companies from the MDAX®.

On 22 November 2022, the Subfund was reclassified from a product pursuant to Article 6 of the Disclosure Regulation to a product pursuant to Article 8 of the Disclosure Regulation.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

The Subfund continuously replicates the MDAX® ESG+ (NR) EUR (Net Total Return Index), whose ESG rating from the data provide Sustainalytics also represents the ESG rating of the portfolio. Sustainalytics’ ESG score for the MDAX® ESG+ (NR) EUR (Net Total Return Index) at the end of the period under review was:

	Sustainalytics ESG score	Sustainalytics data coverage
MDAX ESG+	69.76	100%

● **... and compared to previous periods?**

The sustainability indicators were not compared with previous periods as the provisions of the Disclosure Regulation were not in force in those previous periods.

● **What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?**

The objectives of sustainable investments are to invest in companies that meet two criteria:

- 1) using the best environmental and social practices and
- 2) that do not manufacture products or provide services that damage the environment and society.

In order for the company in which the investment is made to be considered to contribute to the above-mentioned objectives, it must be one of the "best performers" in its field of activity in at least one of its key environmental or social factors.

The definition of the term “best performer” is based on Amundi Group’s own ESG methodology, which aims to measure the ESG performance of a company in which it invests. To be classified as a best performer a company in which an investment is made must achieve the top three ratings (A, B or C on a scale of A to G) in at least one environmental or social factor in its sector. Material environmental and social factors are identified at industry level. The identification of material factors is based on the Amundi Group ESG analysis process, which combines extra-financial data and a qualitative analysis of related industry and sustainability issues. Factors identified as material give a rating of more than 10% to the overall ESG score. For the energy sector, for example, the following factors are material: Emissions and energy, biological diversity and environmental pollution, health and safety, local communities and human rights. A complete overview of the sectors and factors can be found in the Amundi Group’s declaration on taking into account sustainability risk, which can be found at www.amundi.lu.

In order to contribute to the above objectives, the company in which investment is made should not be involved in any activities worth mentioning (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide production, production of single-use plastic) that are not compatible with these criteria.

The sustainable nature of an investment is assessed at the level of the company in which it is invested.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?***

To ensure that sustainable investments do not significantly harm (“DNSH”) environmental or social objectives, the Amundi Group has two filters in place:

The first DNSH filter supports monitoring of the mandatory indicators for the principal adverse impacts in Appendix 1, table 1 of the Delegated Regulation EU 2022/1288 where robust data are available (e.g. greenhouse gas intensity of companies invested in), namely through a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the carbon intensity of the company invested in is not in the bottom decile of the sector).

Amundi Group already takes into account certain key adverse impacts within its exclusion policy as part of Amundi Group's Sustainable Investing Principles. These exclusions, which apply in addition to the tests above, cover the following topics: Exclusions for controversial weapons, violations of the principles of the UN Global Compact, coal and tobacco.

In addition to the specific sustainability factors covered by the first filter, Amundi Group has defined a second filter, which does not take into account the above-mentioned mandatory indicators of the principal adverse impacts in order to verify that the company does not perform poorly in environmental or social terms compared to other companies in its sector. This would correspond to an environmental or social score of E or higher using Amundi Group's ESG rating.

— ***How have the indicators for adverse impacts on sustainability factors been taken into account?***

The indicators for adverse impacts are taken into account as described in the first DNSH filter (do not significantly harm):

The first DNSH filter supports monitoring of the mandatory main indicators for the principal adverse impacts in Appendix 1, table 1 of the Delegated EU Regulation 2022/1288 when reliable data are available through the combination of the following indicators and specific thresholds or rules which include monitoring the following PAIs:

- a CO2 intensity that is not in the bottom decile when compared to other companies in its sector (only applies to sectors with a high intensity) and
- the diversity of the Board of Directors is not in the bottom decile compared to other companies in the sector and
- there is no controversy regarding working conditions and human rights.
- no controversy regarding biological diversity and environmental pollution.

Amundi Group already takes into account certain principal adverse impacts as part of its investment exclusion policy which is part of Amundi Group's sustainable investing principles. These exclusions, which apply in addition to the tests above, cover the following topics: Exclusions for controversial weapons, violations of the principles of the UN Global Compact, coal and tobacco.

— ***How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

The OECD guidelines for multinational companies and the UN guiding principles on business and human rights have been integrated into our ESG evaluation methodology. Our company's proprietary ESG rating tool evaluates issuers based on data available from our data providers. For example, the model has a special criterion with the description "Community Involvement & Human Rights", that is used for all sectors. In addition, there are other human rights-related criteria such as socially responsible supply chains, working conditions and work relationships. Moreover, we carry out controversy monitoring at least quarterly. This includes companies in which human rights violations have been identified. When controversies arose, analysts evaluated the situation and applied a score to the controversy (using our proprietary evaluation methodology) and determined the best course of action. Evaluations of the controversies are updated on a quarterly basis, to track the trend and remedial actions.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Subfund took into account all associated principal adverse impacts in accordance with Appendix 1, table 1 of the Delegated EU Regulation 2022/1288, that applies to the fund strategy. It supported a combination of exclusion principles (normative and sector-related), integration of ESG ratings into the investment process, engagement and voting approaches.

- **Exclusion:** Amundi Group has defined normative, activity and sector-based exclusion rules, which cover some of the principal adverse impact indicators that are listed in the Disclosure Regulation.
- **Engagement:** Engagement is a continuous, targeted process which aims to influence the activities or behaviour of companies invested in. The objective of engagement activities can be divided into two categories: to encourage an issuer to improve the way it integrates the ecological and social dimension, to encourage an issuer to consider the impact it has on environmental, social and human rights issues or other sustainability issues that are important for society and the global economy.
- **Voting:** Amundi Group's voting policy is based on a holistic analysis of all long-term topics, that may affect value creation, including material ESG issues. More information can be found in Amundi Group's voting policy.
- **Monitoring of controversies:** Amundi Group has developed a system for tracking controversies which is supported by three external data providers. It systematically tracks controversies and their severity. This quantitative approach is then extended by detailed

evaluation of each severe controversy by ESG analysts and regular review of how it develops. This approach applies to all Amundi Group funds. Information on how the mandatory indicators for significant negative impacts are used, can be found in Amundi Group's declaration on oversight of sustainability risks, at www.amundi.lu.



What are the top investments for this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: From 22/11/2022 to 30/06/2023 the fund was classified under Article 8

Largest investments	Sector	% Assets	Country
DEUTSCHE LUFTHANSA	Industrials	7.85 %	GER
FRESEN MED CARE AG	Healthcare	7.18 %	GER
GEA Group AG	Industrials	4.60 %	GER
PUMA SE	Cyclical consumer goods	4.57 %	GER
KNORR-BREME AG	Industrials	3.81 %	GER
SCOUT24 AG	Communications services	3.56 %	GER
NEMETSCHEK AG	IT	3.55 %	GER
HUGO BOSS AG ORD	Cyclical consumer goods	3.43 %	GER
LEG IMMOBILIEN AG	Real estate	3.21 %	GER
HELLOFRESH AG	Non-cyclical consumer goods	3.04 %	GER
CARL ZEISS MEDITEC	Healthcare	2.98 %	GER
EVONIK INDUSTRIES AG	Basic materials	2.94 %	GER
THYSSEN KRUPP AG	Basic materials	2.91 %	GER
AIXTRON AG	IT	2.88 %	GER
GERRESHEIMER AG (XETRA)	Healthcare	2.60 %	GER

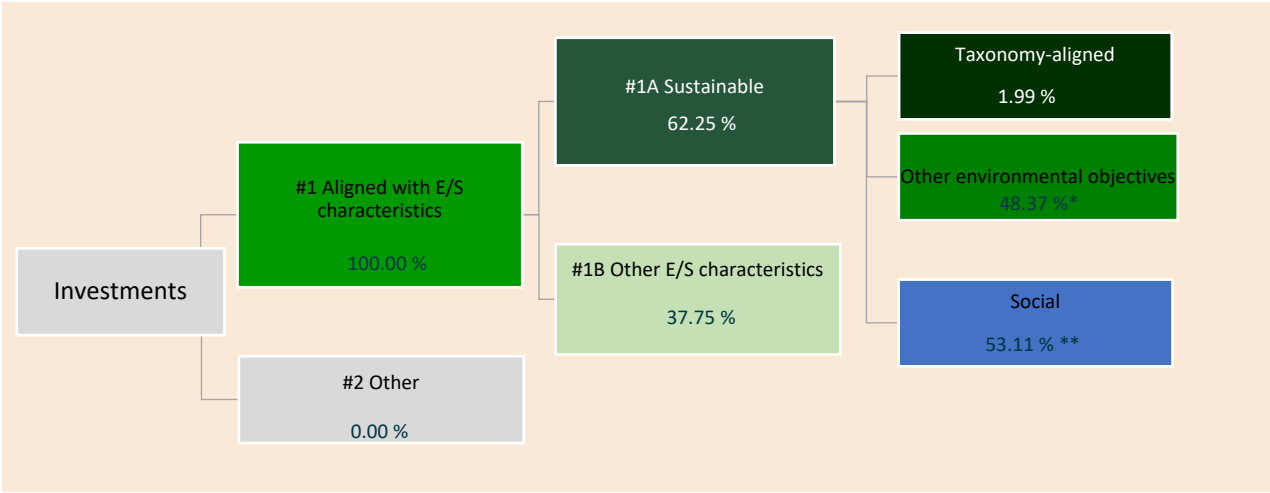
The data in the table above are based on a single portfolio observation point as of the reporting date 30 June 2023.



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

<i>Sector</i>	<i>% Assets</i>
<i>Industrials</i>	<i>27.05 %</i>
<i>Healthcare</i>	<i>15.27 %</i>
<i>Basic materials</i>	<i>13.86 %</i>
<i>IT</i>	<i>13.49 %</i>
<i>Communications services</i>	<i>9.79 %</i>
<i>Cyclical consumer goods</i>	<i>9.21 %</i>
<i>Real estate</i>	<i>4.47 %</i>

<i>Non-cyclical consumer goods</i>	3.04 %
<i>Finance</i>	2.32 %
<i>Public services</i>	1.49 %
<i>Liquid assets</i>	0.00 %



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The fund promotes both ecological and social characteristics. The fund does not commit to making investments that comply with the EU taxonomy. However, during the period under review the fund made 1.99% in sustainable investments that comply with EU taxonomy. These investments contributed to the objectives of EU taxonomy in relation to the climate commitment or climate action.

The compliance of the companies invested in with the above-mentioned objectives of the EU taxonomy is measured using sales or earnings figures and/or data on green "Use of Proceeds" bonds.

Does the financial product invest in fossil gas and/or nuclear energy¹ related activities that comply with the EU Taxonomy?

☐

Yes:

☐

In fossil gas

☐

In nuclear energy

☒

No

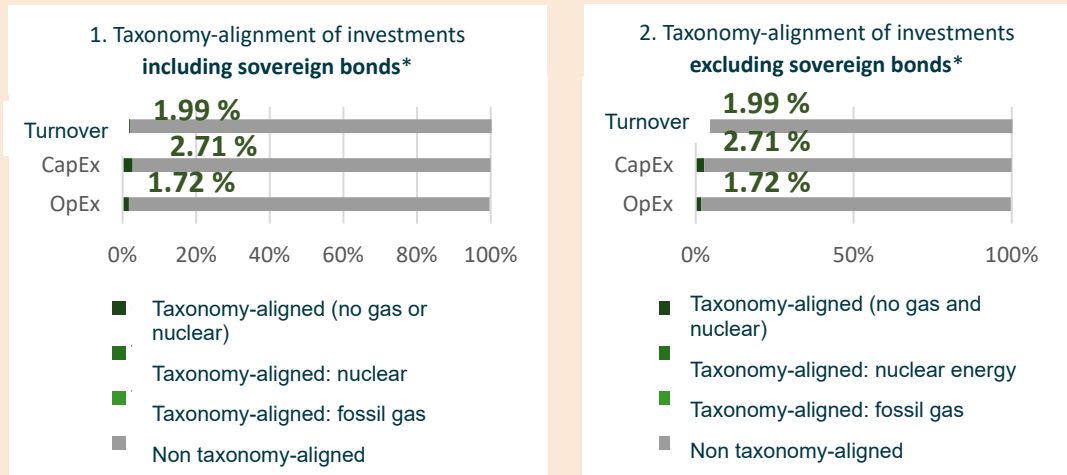
Reliable data on alignment with the EU taxonomy for fossil gas and nuclear energy was not available in the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

In the charts below the percentage of investments that have been brought into line with the EU taxonomy can be seen in green. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments made in transitional and enabling activities?**

As of 30/06/2023 the share of the fund in transitional activities based on sale or revenue figures and/or data on green "Use of Proceeds" bonds as an indicator, was 0% and the share of investments in enabling activities was 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The sustainability indicators were not compared with previous periods as the Regulation was not in force in those previous periods.

 are sustainable investments with an environmental objective that **do not take into account the**



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The proportion of sustainable investments with environmental objectives not aligned with the taxonomy as **48.37%** at the end of the reporting period. *A proportion of these investments also contributed to a social objective.

criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.

The share of **48.37%** is due to the fact that some issuers of the asset items held in the Subfund are (can) be considered sustainable investments within the meaning of the Disclosure Regulation, but some of their activities cannot be brought into line with the EU taxonomy standards or for which no data is yet available to carry out an EU taxonomy assessment.



What was the share of socially sustainable investments?

The proportion of socially sustainable investments was **53.11%** at the end of the period. ****A** proportion of these investments also contributed to an environmental objective.



What investments are included under “Other”, what is their purpose and are there any minimum environmental or social safeguards?

The “Other” investments included cash and instruments for the purposes of liquidity and portfolio risk management.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

This product was passively managed. Its investment strategy is to recreate the index and at the same time minimise the associated tracking error. Mandatory elements in the index methodology ensure that the ecological and/or social characteristics are met at every point in the rebalancing. In particular, the MDAX® ESG+ (NR) EUR tracks the performance of the MDAX® index, using ESG exclusion filters and Sustainalytics ESG evaluation methods, to exclude at least 20 per cent of the companies from the MDAX®. This product strategy is based on a targeted exclusion policy (normative and sectoral), as described in detail in Amundi Group’s “Principles for sustainable investment”: <https://www.amundi.lu>



How did this financial product perform compared with the reference benchmark?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- *How does the designated index differ from a relevant broad market index?*

The MDAX® ESG+ (NR) EUR is a share index based on the MDAX®, which includes medium-sized companies, so-called Midcaps, from classic industries such as media, chemicals, industry and financial services, as well as technology. The MDAX® ESG+ (NR) EUR differs from the MDAX®, in that it uses ESG exclusion filters and evaluation methodology from the ESG area of the data provider International Shareholder Services Inc., to exclude at least 20 per cent of the companies in the MDAX®.

	Sustainalytics ESG score	Sustainalytics data coverage
MDAX ESG+	69.76	100%
MDAX Index	68.01	100%

- ***How did this financial product perform in relation to the sustainability indicators used to determine the benchmark's alignment with each of the environmental or social characteristics being promoted?***

This product is passively managed. Its investment strategy is to recreate the index and minimise the associated tracking error. The sustainability indicators of the product correspond completely to those of the index.

	Sustainalytics ESG score	Sustainalytics data coverage
MDAX ESG+	69.76	100.00%

- ***How has this financial product performed compared with the reference benchmark?***

This product is passively managed. Its investment strategy is to recreate the index and minimise the associated tracking error. See comparison of the financial product performance with the reference benchmark.

	1 year
	30/06/2023
Amundi MDAX ESG II UCITS ETF (previously: Lyxor 1 MDAX ESG UCITS ETF)	7.66%
MDAX ESG+	9.97%
Spread	-2.31%

- ***How did this financial product perform compared with the broad market index?***

This product is passively managed. Its investment strategy is to recreate the index and at the same time minimise the associated tracking error. Below is the comparison of the performance of the financial product with the broad market index.

	1 year
	30/06/2023
Amundi MDAX ESG II UCITS ETF (previously: Lyxor 1 MDAX ESG UCITS ETF)	7.66%
MDAX Index	6.92%
Spread	0.74%

Information on remuneration pursuant to Section 101 (4) 1.-5. KAGB:**REMUNERATION GUIDELINES AND PRACTICE**

The remuneration guidelines of Amundi Luxembourg SA comply with the requirements of the European Regulation 2014/91/EU that came into force on 18 March 2016, which was transferred to Luxembourg law on 10 May 2016.

The remuneration guideline is based on the framework arrangement for remuneration in the Amundi Group and is reviewed and approved annually by the Board of Directors of Amundi Luxembourg SA. The guideline is subject to an annual independent review by Amundi's internal compliance department, which is always carried out in the fourth quarter. A significant development in 2022 was that the remuneration policy was linked to the "Amundi Ambition 2025" strategy and as a consequence ESG criteria and sustainability risks were added to it. There were no other significant changes to the remuneration policy of the previous year. 2022's applicable remuneration policy was approved by the Board of Directors of Amundi Luxembourg on 22 June 2022.

The Amundi Group Remuneration Committee reviews the Group Remuneration Policy annually. 2022's review took place on 1 February 2022.

The targets of the remuneration guideline and practice comply with a well-founded and effective risk management and support this, insofar as the remuneration is aimed at long-term results and risks, to avoid conflicts of interest. Fixed remuneration is related to the tasks undertaken, the professional services provided and the area of responsibility. It also reflects the level of academic training, market salary levels, the experience and skills required for individual positions and the level of performance demonstrated. Variable remuneration should promote a sustainable, long-term development of the management company and a solid and effective system for managing risk. When awarding variable remuneration, an employee's performance, their business area and the entire Amundi Group are taken into account and it is based both on financial and non-financial criteria. Amundi Luxembourg SA and the Amundi group of companies, have defined all identified personnel who have authority over, or can influence the funds managed by Amundi, and who are therefore likely to have an impact on the performance or the risk profile of our funds.

AMOUNT OF REMUNERATION AWARDED

Since 31 December 2022, Amundi Luxembourg SA has been the management company or alternative investment fund administrator of various comprehensive UCITS and alternative investment funds. On 1 July 2022, Amundi Luxembourg SA became the management company of the UCITS Amundi (previously: Lyxor 1).

During the 2022 calendar year Amundi Luxembourg SA paid its employees the following overall remuneration in Euros:

	Number of beneficiaries	Fixed remuneration	Variable remuneration	Total
Employees	97	8,867,445	1,732,476	10,599,921
Of which:				
- Identified employees	12	1,976,045	695,120	2,671,164
- All other employees	85	6,891,400	1,037,357	7,928,757

The above total remuneration figures relate to activities related to all managed funds. Employees of Amundi Luxembourg SA and the Amundi group of companies who are appointed to the Board of Directors of the management company, waive any claims to remuneration with respect to all the managed funds.

Employees of the management company do not receive any payments directly from the UCITS or AIF, nor do they receive any share of profits and performance fees.

REMUNERATION OF THE OUTSOURCING COMPANIES

From 1 July 2022 to 5 December 2022: Amundi Germany GmbH was the investment manager for the Amundi UCITS (previously: Lyxor 1).

The share of the total remuneration of employees (147) attributable to the management of this fund was EUR 542,035, of which EUR 311,838 was fixed remuneration and EUR 230,198 was variable remuneration. The pro rata total remuneration for managing directors (6) for managing the Amundi UCITS (previously Lyxor 1) was EUR 55,233; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022. The pro rata total remuneration for managing directors (6) for managing this fund was EUR 19,301; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022. The pro rata total remuneration for employees with control functions (3) was EUR 8,214; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022.

From 6 December 2022 to 30 June 2023: Amundi Assets was the investment manager for the Amundi UCITS (previously: Lyxor 1).

The share of the total remuneration of the identified employees resulting from the administration of this fund was EUR 22,233, of which EUR 9,493 was fixed remuneration and EUR 12,740 was variable remuneration. The share of the total remuneration of employees for managing the Amundi UCITS (previously Lyxor 1) was EUR 125,090, of which EUR 83,215 was fixed remuneration and EUR 41,875 was variable remuneration. In 2022 Amundi Asset Management employed a total of 1,673 people, of which 81 were identified staff (*).

(*) The company's management, employees whose activities have a significant influence on the overall risk profile of the management company and the special funds it manages, as well as certain other employees ("risk-relevant employees" or "risk takers")

Luxembourg, 14 November 2023

Amundi Luxembourg S.A

Amundi TecDAX UCITS ETF (previously: Lyxor 1 TecDAX (DR) UCITS ETF): Assets overview to 30 June 2023

		Market value in EUR	Market value in EUR	% of Subfund Assets
I.	Asset items		92,871,121.92	100.10
1.	Shares		92,778,088.11	100.00
	- Office Equipment and Supplies	6,439,023.85		6.94
	- Electrics / Electronics	24,522,942.37		26.43
	- Energy Suppliers	1,933,261.20		2.08
	- Pharmaceuticals Industry / Biotech	25,371,530.06		27.35
	- Software	18,460,262.53		19.90
	- Telecommunications	16,051,068.10		17.30
2.	Receivables		4,409.25	0.00
3.	Cash at bank		88,624.56	0.10
II.	Liabilities		-93,977.04	-0.10
III.	Subfund		92,777,144.88	100.00 ¹⁾

¹⁾ Minor differences may arise as a result of rounding percentage shares in the calculation.

Amundi TecDAX UCITS ETF (previously: Lyxor 1 TecDAX (DR) UCITS ETF):

Portfolio investments to 30 June 2023

ISIN	Denomination	Markt	Quantity or shares or Ccy. in 1,000	Quantity 30/06/2023	Purchases/ Additions in the period	Sales/ Disposals in the period	Price	Market value in EUR	% of Subfund Assets
Stock Exchange-traded securities									
Shares									
Domestic									
DE000A0WMPJ6	AIXTRON SE		Qty.	104,120	17,411	6,054	EUR 31.090	3,237,090.80	3.49
DE0005104400	ATOSS Software AG		Qty.	3,678	3,678	0	EUR 207.500	763,185.00	0.82
DE0005158703	Bechtle AG		Qty.	75,789	12,572	4,469	EUR 36.320	2,752,656.48	2.97
DE0005419105	CANCOM SE		Qty.	35,957	8,667	2,917	EUR 27.740	997,447.18	1.08
DE0005313704	Carl Zeiss Meditec AG		Qty.	33,818	5,583	1,977	EUR 99.040	3,349,334.72	3.61
DE000A288904	CompuGroup Medical SE & Co.KGaA		Qty.	23,446	3,818	1,348	EUR 45.080	1,056,945.68	1.14
DE0005557508	Deutsche Telekom AG		Qty.	493,088	74,028	32,184	EUR 19.976	9,849,925.89	10.62
DE0005659700	Eckert & Ziegler Str.-u.Med.AG		Qty.	13,155	13,486	331	EUR 36.380	478,578.90	0.52
DE0005664809	Evotec SE		Qty.	136,778	153,999	139,196	EUR 20.610	2,818,994.58	3.04
DE000A0Z2ZZ5	freenet AG		Qty.	110,067	24,228	12,418	EUR 22.980	2,529,339.66	2.73
DE000HAG0005	HENSOLDT AG		Qty.	48,369	7,922	2,781	EUR 30.080	1,454,939.52	1.57
DE0006231004	Infineon Technologies AG		Qty.	253,737	25,381	115,681	EUR 37.785	9,587,452.55	10.33
DE000A2NB601	JENOPTIK AG		Qty.	47,133	7,729	2,710	EUR 31.440	1,481,861.52	1.60
DE0006632003	MorphoSys AG		Qty.	31,608	5,155	1,782	EUR 27.230	860,685.84	0.93
DE000A3H2200	Nagarro SE		Qty.	7,052	976	408	EUR 79.750	562,397.00	0.61
DE0006452907	Nemetschek SE		Qty.	58,103	15,039	3,179	EUR 68.640	3,988,189.92	4.30
DE000A0D6554	Nordex SE		Qty.	115,704	118,566	2,862	EUR 11.125	1,287,207.00	1.39
DE0007164600	SAP SE		Qty.	75,239	16,057	32,547	EUR 125.140	9,415,408.46	10.15
DE0007165631	Sartorius AG		Qty.	22,769	3,777	1,346	EUR 317.100	7,220,049.90	7.78
DE000SHL1006	Siemens Healthineers AG		Qty.	177,048	24,786	29,400	EUR 51.860	9,181,709.28	9.90
DE000WAF3001	Siltronic AG		Qty.	15,402	3,029	1,392	EUR 70.000	1,078,140.00	1.16
DE000A0DJ6J9	SMA Solar Technology AG		Qty.	17,384	2,846	999	EUR 111.900	1,945,269.60	2.10
DE000A2GS401	Software AG		Qty.	43,706	7,014	5,465	EUR 31.860	1,392,473.16	1.50
DE000A2YN900	TeamViewer AG		Qty.	125,361	17,017	13,608	EUR 14.710	1,844,060.31	1.99
DE000A1J5RX9	Telefónica Germany Hldg AG		Qty.	808,948	159,479	90,223	EUR 2.577	2,084,659.00	2.25
DE0005089031	United Internet AG		Qty.	72,942	12,085	11,651	EUR 12.900	940,951.80	1.01
DE000A0JL9W6	VERBIO Vereinigt.BioEnergie AG		Qty.	17,532	2,409	1,132	EUR 36.850	646,054.20	0.70
							EUR	82,805,007.95	89.26
Foreign									
US00486H1059	ADTRAN Holdings Inc.		Qty.	66,949	68,513	1,564	EUR 9.652	646,191.75	0.70
AT000A0E9W5	Kontron AG		Qty.	35,597	36,686	36,370	EUR 18.110	644,661.67	0.69
NL0012169213	Qiagen N.V.		Qty.	211,041	35,211	12,212	EUR 41.140	8,682,226.74	9.36
							EUR	9,973,080.16	10.75
Total of securities assets								EUR	92,778,088.11
Cash at bank, non-vested money market instruments and money market funds								EUR	88,624.56
EUR credit at:									
Custodian		EUR		80,388.40			% 100.000	80,388.40	0.09
Credit balances in non-EU/EEA Currencies									
Custodian		USD		8,967.94			% 100.000	8,236.16	0.01
Other Assets								EUR	4,409.25
Withholding tax refund claims		EUR		4,409.25				4,409.25	0.00
Other Liabilities								EUR	-93,977.04
Liabilities - Administration fees		EUR		-93,977.04				-93,977.04	-0.10
Value of Subfund								EUR	92,777,144.88
Share price								EUR	24.22
Shares in issue								Qty.	3,830,000

Footnotes:

¹⁾ Minor differences may arise as a result of rounding percentage shares in the calculation.

Price of securities or market rate

The asset items of the Subfund's net assets are valued on the basis of the following rates/market rates:
All asset prices: Prices as at 30/06/2023

No foreign currency rates

Transactions concluded during the reporting period, insofar as they no longer appear in the asset portfolio:

Purchases and sales in securities, investments funds and promissory notes (market allocation as of the reporting date):

ISIN	Denomination	Quantity or shares or Ccy. in 1,000	Purchases/ Additions	Sales/ Disposals	Volume in 1,000
Stock Exchange-traded securities					
Shares					
Domestic					
DE0005545503	1&1 AG	Qty.	374	31,676	
DE000A3H3LL2	Vantage Towers AG	Qty.	0	76,351	
DE000A0TGJ55	VARTA AG	Qty.	1,563	16,887	
Foreign					
LU2333210958	SUSE S.A.	Qty.	4,412	37,483	

Distribution and expense calculation including income equalisation
For the period from 01/07/2022 to 30/06/2023

	Total EUR	Total EUR	Per share ¹⁾ EUR
I. Income			
1. Dividend domestic issuer (before corporate tax)		1,490,381.00	0.389
2. Dividend foreign issuer (before withholding tax)		50,991.66	0.013
3. Interest on domestic liquid assets		1,138.66	0.000
4. Deduction of domestic corporate tax		-113,177.92	-0.030
5. Deduction of foreign withholding tax		-10,006.40	-0.003
6. Other Income		481.18	0.000
Income total		1,419,808.18	0.371
II. Expenses			
1. Administration fees		-358,811.63	-0.094
2. Other Expenses		-91.06	0.000
Of which: Bank fees	-91.06		0.000
Expenses total		-358,902.69	-0.094
III. Total net income		1,060,905.49	0.277
IV. Sales transactions			
1. Realised profit		2,570,556.81	0.671
2. Realised loss		-4,722,362.70	-1.233
Result from sales transactions		-2,151,805.89	-0.562
V. Realised result for the financial year		-1,090,900.40	-0.285
1. Net change in unrealised profits		6,613,023.18	1.727
2. Net change in unrealised profits		3,391,509.02	0.886
VI. Non-realised result for the financial year		10,004,532.20	2.612
VII. Result for the financial year		8,913,631.80	2.327

Development of the Subfund's net assets

	2022/2023	
	EUR	EUR
I. Value of the Subfund's net assets at the beginning of the financial year		83,457,957.79
1. Distribution/tax for the previous year		-902,880.00
2. Inflow (net)		1,307,359.46
a) Cash inflows from unit sales	3,284,033.77	
b) Cash outflows from unit redemptions	-1,976,674.31	
3. Income equalisation/cost compensation		1,075.83
4. Result for the financial year		8,913,631.80
of which: Net change in non-realised profit	6,613,023.18	
of which: Net change in non-realised loss	3,391,509.02	
II. Value of the Subfund's net assets at the end of the financial year		92,777,144.88

Use of the Income of the Subfund's net assets

	Total EUR	Total EUR	Per share ¹⁾ EUR
I. Available for distribution		17,285,338.27	4.513
1. Previous year's report		18,376,238.67	4.798
2. Realised result for the financial year		-1,090,900.40	-0.285
II. Not used for distribution		15,676,738.27	4.093
1. Reinvestments made		1,760,166.54	0.460
2. Report on new account		13,916,571.73	3.634
III. Overall distribution		1,608,600.00	0.420
1. Final distribution		1,608,600.00	0.420

1) Rounding in the calculations can lead to de minimis differences.

**Comparison overview of the last three financial years/
Financial year**

	Partial special assets at the end of the financial year EUR	Share price EUR
2022/2023	92,777,144.88	24.22
2021/2022	83,457,957.79	22.18
2020/2021	95,674,210.48	27.69
2019/2020	81,729,503.55	23.21

Amundi TecDAX UCITS ETF (previously: Lyxor 1 TecDAX (DR) UCITS ETF): Appendix pursuant to § 7 No. 9 KARBV

Information according to the German Derivatives Regulation ("Derivateverordnung")

No derivatives transactions were concluded in the financial year

Other information

Amundi TecDAX UCITS ETF (previously: Lyxor 1 TecDAX (DR) UCITS ETF):
International Security Identification Number (ISIN)

Share price	EUR	DE000ETF9082
Shares in issue	Qty.	24.22
Investor		3,830,000
Current front-end load	%	Private Investor
Current redemption fee	%	5.00
Minimum denomination	Share	5.00
Administration fees p.a.	%	1.00
Use of income		0.40
		distributing
Quantity of securities in Subfund (in %)		100.01
Quantity of derivatives in Subfund (in %)		0.00

Information on the procedure for valuation of the asset items

The assets were valued during the financial year and at the reporting date, 30/06/2023 using, in principle, the last traded stock exchange or market price, which ensures a reliable valuation.

Asset items which are neither admitted to trading on stock exchanges nor are included in any other organised market or for which no tradeable price is available, are valued at the current market value, with due consideration of suitable valuation models, taking into account current market conditions.

In the financial year and as at the reporting date of 30/06/2023, the following asset items were not valued at the last traded stock exchange or market price:

Cash-at-bank and other assets	to nominal value
Liabilities	to redemption amount

Information on transparency as well as on the total cost ratio according to § 16 (1) No. 3 of the KARBV

Significant other income and other expenses (before income equalisation):

The other income received in the last financial year consisted of:

credit for paid CSDR fees	EUR	483.62
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The other Expenses received in the last financial year consisted of:

Negative deposit rate	EUR	89.53
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Total cost ratio (in %) pursuant to § 101 (2) No. 1 KAGB [German Code of Investment]

The total cost ratio expresses all costs and payments (without transaction costs) borne by the Subfund in the course of the year in relation to the average net asset value of the Subfund net assets.

All-in fees pursuant to § 101 (2) No. 2 KAGB [German Code of Investment]

The company receives a cost-sharing fee (the "all-in fee") from the respective Subfund, described in the special section, which may be different for the various share classes. Details of the remuneration and reimbursement expenses charged to the particular specialised Subfund may be found in the Special Section of the Prospectus, as well as the AAB and BAB. The all-in fee is calculated on the basis of the average daily net asset value of the unit class of the respective Subfund assets and is payable monthly or quarterly in arrears. The all-in fee covers all services provided by the company and third parties (such as the custodian, the auditor, etc.), unless otherwise specified in the following.

All-in fees paid to the management company or third parties before income equalisation

All-in fees pursuant to § 101 (2) No. 2 KAGB [German Code of Investment] (Amount)	EUR	360,497.26
Of which, for the capital management company	%	76.89
of which for the custodian	%	13.2
of which for third parties	%	9.91

Transaction Costs

Total of the ancillary costs of the acquisition (incidental acquisition costs) and the costs of the sale of the assets.
The transaction costs incurred in the past reporting year were borne by the EU management company, Amundi Luxembourg SA. For this reason, no transaction costs are incurred in the individual Subfunds and are covered by the all-in fee.
The share of the securities transactions carried out in the period for the account of the specialised Subfund's assets by way of brokerage, which are closely linked enterprises and persons, was 100.00 %. They amounted to a total of EUR 0.00 EUR.

Information on the costs

The EU Management Company will not receive any reimbursements of the remunerations and expenses paid by the Subfund to the custodian and to third parties.
The EU Management Company will not pay any remuneration to intermediaries.

Information on Index funds

Tracking error at the end of the period (annualised)	0.07%
Annual tracking difference	-0.64%

The tracking error realised in the 2022/2023 financial year is within the range of the forecast tracking error. The forecast tracking error was derived from the average tracking error realised in previous financial years taking into account a range of +/-50% around the mean. The range is a maximum of 40 basis points.

Notes on distribution and expenditure

The net change in non-realised profit and loss is determined every year by comparing the value of the asset items in the share price with the respective historical cost, the amount of the positive differences goes into the sum of the non-realised profit, and the amount of the negative differences into the sum of the non-realised losses. Net changes are determined from the comparison of the total positions at the end of the financial year with the total positions at the beginning of the financial year.

Information on securities lending transactions pursuant to Regulation (EU) No 2015/2365

There were no securities lending transactions concluded or total return swaps in the financial year within the meaning of EU Regulation No. 2015/23645.

Information on Voting Rights Policy

The current Voting Rights Policy of Amundi Luxembourg SA only applies to Luxembourg and French funds. There is currently no proxy voting for German funds. This service should also be implemented in the future for German Subfunds.

Declaration pursuant to Article 7 of EU Regulation 2020/852 of 18 June 2020 (Taxonomy):

The investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Information on remuneration pursuant to Section 101 (4) 1.-5. KAGB:**REMUNERATION GUIDELINES AND PRACTICE**

The remuneration guidelines of Amundi Luxembourg SA comply with the requirements of the European Regulation 2014/91/EU that came into force on 18 March 2016, which was transferred to Luxembourg law on 10 May 2016.

The remuneration guideline is based on the framework arrangement for remuneration in the Amundi Group and is reviewed and approved annually by the Board of Directors of Amundi Luxembourg SA. The guideline is subject to an annual independent review by Amundi's internal compliance department, which is always carried out in the fourth quarter. A significant development in 2022 was that the remuneration policy was linked to the "Amundi Ambition 2025" strategy and as a consequence ESG criteria and sustainability risks were added to it. There were no other significant changes to the remuneration policy of the previous year. 2022's applicable remuneration policy was approved by the Board of Directors of Amundi Luxembourg on 22 June 2022.

The Amundi Group Remuneration Committee reviews the Group Remuneration Policy annually. 2022's review took place on 1 February 2022.

The targets of the remuneration guideline and practice comply with a well-founded and effective risk management and support this, insofar as the remuneration is aimed at long-term results and risks, to avoid conflicts of interest. Fixed remuneration is related to the tasks undertaken, the professional services provided and the area of responsibility. It also reflects the level of academic training, market salary levels, the experience and skills required for individual positions and the level of performance demonstrated. Variable remuneration should promote a sustainable, long-term development of the management company and a solid and effective system for managing risk. When awarding variable remuneration, an employee's performance, their business area and the entire Amundi Group are taken into account and it is based both on financial and non-financial criteria. Amundi Luxembourg SA and the Amundi group of companies, have defined all identified personnel who have authority over, or can influence the funds managed by Amundi, and who are therefore likely to have an impact on the performance or the risk profile of our funds.

AMOUNT OF REMUNERATION AWARDED

Since 31 December 2022, Amundi Luxembourg SA has been the management company or alternative investment fund administrator of various comprehensive UCITS and alternative investment funds. On 1 July 2022, Amundi Luxembourg SA became the management company of the UCITS Amundi (previously: Lyxor 1) .

During the 2022 calendar year Amundi Luxembourg SA paid its employees the following overall remuneration in Euros:

	Number of beneficiaries	Fixed remuneration	Variable remuneration	Total
Employees	97	8,867,445	1,732,476	10,599,921
Of which:				
- Identified employees	12	1,976,045	695.120	2,671,164
- All other employees	85	6,891,400	1,037,357	7,928,757

The above total remuneration figures relate to activities related to all managed funds. Employees of Amundi Luxembourg SA and the Amundi group of companies who are appointed to the Board of Directors of the management company, waive any claims to remuneration with respect to all the managed funds.

Employees of the management company do not receive any payments directly from the UCITS or AIF, nor do they receive any share of profits and performance fees.

REMUNERATION OF THE OUTSOURCING COMPANIES

From 1 July 2022 to 5 December 2022: Amundi Germany GmbH was the investment manager for the Amundi UCITS (previously: Lyxor 1).

The share of the total remuneration of employees (147) attributable to the management of this fund was EUR 542,035, of which EUR 311,838 was fixed remuneration and EUR 230,198 was variable remuneration. The pro rata total remuneration for managing directors (6) for managing the Amundi UCITS (previously Lyxor 1) was EUR 55,233; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022. The pro rata total remuneration for managing directors (6) for managing this fund was EUR 19,301; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022. The pro rata total remuneration for employees with control functions (3) was EUR 8,214; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022.

From 6 December 2022 to 30 June 2023: Amundi Assets was the investment manager for the Amundi UCITS (previously: Lyxor 1).

The share of the total remuneration of the identified employees resulting from the administration of this fund was EUR 22,233, of which EUR 9,493 was fixed remuneration and EUR 12,740 was variable remuneration. The share of the total remuneration of employees for managing the Amundi UCITS (previously Lyxor 1) was EUR 125,090, of which EUR 83,215 was fixed remuneration and EUR 41,875 was variable remuneration. In 2022 Amundi Asset Management employed a total of 1,673 people, of which 81 were identified staff (*).

(*) The company's management, employees whose activities have a significant influence on the overall risk profile of the management company and the special funds it manages, as well as certain other employees ("risk-relevant employees" or "risk takers")

Luxembourg, 14 November 2023

Amundi Luxembourg S.A

Amundi STOXX Europe 600 ESG II UCITS ETF

(previously: Lyxor 1 STOXX Europe 600 ESG (DR) UCITS ETF)

Portfolio investments as of 30 June 2023

	Market value in EUR	Market value in EUR	% of Subfund Assets
I. Asset items		53,061,881.20	100.05
1. Shares		52,783,268.96	99.52
- Aeronautics and Space	80,003.80		0.15
- Audiovisual Industry	380,886.27		0.72
- Banks	5,772,388.29		10.88
- Construction and Construction Materials	2,395,427.34		4.52
- Mining	497,130.14		0.94
- Office Equipment and Supplies	359,805.17		0.68
- Chemicals Industry	1,761,009.97		3.32
- Retail	1,315,178.53		2.48
- Electrics / Electronics	3,939,270.79		7.43
- Energy Suppliers	4,037,159.22		7.61
- Leisure/Tourism	154,153.58		0.29
- Holding Companies	286,506.60		0.54
- Engineering and Vehicle Manufacture	3,151,502.61		5.94
- Paper and other Base Products	205,933.01		0.39
- Paper and Packaging	227,403.78		0.43
- Pharmaceuticals Industry / Biotech	10,112,604.51		19.07
- Real Estate	571,013.96		1.08
- Software	1,171,072.63		2.21
- Other Services	1,419,363.26		2.68
- Other Financial Services	731,846.31		1.38
- Other Industrial Assets	1,072,605.63		2.02
- Telecommunications	1,765,615.95		3.33
- Textiles and Clothing	2,368,391.67		4.47
- Transportation	862,912.19		1.63
- Entertainment	283,630.25		0.53
- Consumer Goods	4,804,704.34		9.06
- Insurance	3,055,749.16		5.76
2. Receivables		251,066.54	0.47
3. Cash at bank		27,545.70	0.05
II. Liabilities		-24,977.08	-0.05
III. Subfund		53,036,904.12	100.00¹⁾

¹⁾ Minor differences may arise as a result of rounding percentage shares in the calculation.

Amundi STOXX Europe 600 ESG II UCITS ETF

(previously: Lyxor 1 STOXX Europe 600 ESG (DR) UCITS ETF)

Portfolio investments as of 30 June 2023

ISIN	Denomination	Market	Quantity or shares or Ccy. in 1,000	Quantity 30/06/2023	Purchases/ Additions in the period	Sales/ Disposals	Price	Market value in EUR	% of Subfund Assets
Stock Exchange-traded securities									
Shares									
Domestic									
DE000A1EWWW0	adidas AG		Qty.	1,028	261	339	EUR 177.780	182,757.84	0.34
DE000A0WMPJ6	AIXTRON SE		Qty.	858	463	318	EUR 31.090	26,675.22	0.05
DE0008404005	Allianz SE		Qty.	2,523	589	662	EUR 213.200	537,903.60	1.01
DE0006766504	Aurubis AG		Qty.	188	17	340	EUR 78.540	14,765.52	0.03
DE000BASF111	BASF SE		Qty.	5,694	6,647	6,641	EUR 44.470	253,212.18	0.48
DE0005190003	Bayerische Motoren Werke AG		Qty.	1,998	531	608	EUR 112.520	224,814.96	0.42
DE0005200000	Beiersdorf AG		Qty.	654	247	204	EUR 121.250	79,297.50	0.15
DE000A1DAH00	Brenntag SE		Qty.	876	286	349	EUR 71.400	62,546.40	0.12
DE0005313704	Carl Zeiss Meditec AG		Qty.	195	96	88	EUR 99.040	19,312.80	0.04
DE000CBK1001	Commerzbank AG		Qty.	6,196	2,557	2,949	EUR 10.150	62,889.40	0.12
DE0005439004	Continental AG		Qty.	748	349	258	EUR 69.100	51,686.80	0.10
DE0006062144	Covestro AG		Qty.	1,316	378	237	EUR 47.580	62,615.28	0.12
DE000DTR0CK8	Daimler Truck Holding AG		Qty.	3,424	3,433	9	EUR 33.000	112,992.00	0.21
DE0005140008	Deutsche Bank AG		Qty.	12,937	3,269	3,213	EUR 9.618	124,428.07	0.23
DE0005810055	Deutsche Stock Exchange AG		Qty.	1,166	304	318	EUR 169.100	197,170.60	0.37
DE0008232125	Deutsche Lufthansa AG		Qty.	4,224	2,899	2,046	EUR 9.379	39,616.90	0.07
DE0005552004	Deutsche Post AG		Qty.	6,123	1,669	1,650	EUR 44.730	273,881.79	0.52
DE0005557508	Deutsche Telekom AG		Qty.	21,639	5,826	6,226	EUR 19.976	432,260.66	0.82
DE000PAG9113	Dr. Ing. h.c. F. Porsche AG		Qty.	731	731	0	EUR 113.750	83,151.25	0.16
DE0006095003	ENCAVIS AG		Qty.	593	593	0	EUR 15.025	8,909.83	0.02
DE000EVNK013	Evonik Industries AG		Qty.	1,221	0	0	EUR 17.430	21,282.03	0.04
DE0005664809	Evotec SE		Qty.	1,131	1,156	25	EUR 20.610	23,309.91	0.04
DE0005785802	Fresenius Medical Care KGaA		Qty.	1,321	615	502	EUR 43.770	57,820.17	0.11
DE0005785604	Fresenius SE & Co. KGaA		Qty.	2,671	1,025	935	EUR 25.370	67,763.27	0.13
DE0006602006	GEA Group AG		Qty.	872	180	289	EUR 38.310	33,406.32	0.06
DE000A0LD6E6	Gerresheimer AG		Qty.	239	240	1	EUR 103.100	24,640.90	0.05
DE0008402215	Hannover Rück SE		Qty.	391	92	66	EUR 194.350	75,990.85	0.14
DE0006047004	HeidelbergCement AG		Qty.	903	477	479	EUR 75.200	67,905.60	0.13
DE0006048432	Henkel AG & Co. KGaA		Qty.	977	420	526	EUR 73.260	71,575.02	0.13
DE000A1PHFF7	HUGO BOSS AG		Qty.	348	233	157	EUR 71.540	24,895.92	0.05
DE0006231004	Infineon Technologies AG		Qty.	8,089	1,713	1,723	EUR 37.785	305,642.87	0.58
DE000KGX8881	KION GROUP AG		Qty.	437	0	0	EUR 36.860	16,107.82	0.03
DE000KBX1006	Knorr-Bremse AG		Qty.	387	205	153	EUR 69.980	27,082.26	0.05
DE0005470405	LANXESS AG		Qty.	497	0	0	EUR 27.600	13,717.20	0.03
DE000LEG1110	LEG Immobilien SE		Qty.	420	0	23	EUR 52.640	22,108.80	0.04
DE0007100000	Mercedes-Benz Group AG		Qty.	4,991	1,336	1,359	EUR 73.670	367,686.97	0.69
DE0006599905	Merck KGaA		Qty.	802	180	219	EUR 151.550	121,543.10	0.23
DE000A0D9PT0	MTU Aero Engines AG		Qty.	337	337	0	EUR 237.400	80,003.80	0.15
DE0008430026	Münchener Rückvers.-Ges. AG		Qty.	863	211	218	EUR 343.600	296,526.80	0.56
DE000PAH0038	Porsche Automobil Holding SE		Qty.	769	155	217	EUR 55.160	47,934.04	0.09
DE0006969603	PUMA SE		Qty.	824	390	231	EUR 55.120	39,906.88	0.08
DE0007164600	SAP SE		Qty.	6,770	1,919	2,064	EUR 125.140	847,197.80	1.60
DE0007165631	Sartorius AG		Qty.	168	49	31	EUR 317.100	53,272.80	0.10
DE000A12DM80	Scout24 AG		Qty.	398	67	149	EUR 58.080	23,115.84	0.04
DE0007236101	Siemens AG		Qty.	4,685	1,302	1,388	EUR 152.540	714,649.90	1.35
DE000ENER6Y0	Siemens Energy AG		Qty.	3,396	2,681	1,949	EUR 16.180	54,947.28	0.10
DE000SHL1006	Siemens Healthineers AG		Qty.	1,764	508	597	EUR 51.860	91,481.04	0.17
DE000SYM9999	Symrise AG		Qty.	779	148	203	EUR 96.020	74,799.58	0.14
DE000TLX1005	Talanx AG		Qty.	320	320	0	EUR 52.550	16,816.00	0.03
DE000A1J5RX9	Telefónica Germany Hldg AG		Qty.	6,985	3,427	2,058	EUR 2.577	18,000.35	0.03
DE0007500001	thyssenkrupp AG		Qty.	2,918	0	0	EUR 7.168	20,916.22	0.04
DE0007664039	Volkswagen AG		Qty.	1,273	382	292	EUR 122.940	156,502.62	0.30
DE000A1ML7J1	Vonovia SE		Qty.	4,069	674	1,086	EUR 17.895	72,814.76	0.14
DE000WCH8881	Wacker Chemie AG		Qty.	102	122	130	EUR 125.750	12,826.50	0.02
DE000ZAL1111	Zalando SE		Qty.	1,387	659	595	EUR 26.360	36,561.32	0.07
							EUR	6,851,641.14	12.92
Foreign									
GB00B1YW4409	3i Group PLC		Qty.	5,900	1,186	1,406	GBP 19.485	133,964.34	0.25
DK0010244508	A.P.Møller-Mærsk A/S		Qty.	30	8	14	DKK 11,975.00	48,247.71	0.09
IT0001233417	A2A S.p.A.		Qty.	9,525	0	0	EUR 1.673	15,935.33	0.03
SE0011337708	AAK AB		Qty.	1,083	804	507	SEK 202.800	18,637.79	0.04
NL0000852564	Aalberts N.V.		Qty.	504	123	244	EUR 38.530	19,419.12	0.04
NL0015001C01	Aalberts N.V. - Rights		Qty.	504	504	0	EUR 0.000	0.00	0.00
CH0012221716	ABB Ltd.		Qty.	9,966	2,817	2,713	CHF 35.180	359,206.88	0.68
NL0011540547	ABN AMRO Bank N.V.		Qty.	2,628	1,453	1,306	EUR 14.230	37,396.44	0.07
ES0125220311	Acciona S.A.		Qty.	140	32	42	EUR 155.400	21,756.00	0.04
FR0000120404	ACCOR S.A.		Qty.	1,106	0	0	EUR 34.020	37,626.12	0.07
BE0003764785	Ackermans & van Haaren N.V.		Qty.	167	351	184	EUR 150.800	25,183.60	0.05
ES0167050915	ACS, Act.de Constr.y Serv. SA		Qty.	1,305	355	511	EUR 32.170	41,981.85	0.08
SE0014781795	Addtech AB		Qty.	1,524	1,005	1,108	SEK 234.800	30,365.55	0.06
CH0012138605	Adecco Group AG		Qty.	1,165	421	279	CHF 29.230	34,888.53	0.07
BE0003851681	Aedifica S.A.		Qty.	302	149	77	EUR 58.700	17,727.40	0.03
BE0970183860	Aedifica S.A. - Rights		Qty.	302	302	0	EUR 0.420	126.84	0.00
BE6344703309	Aedifica S.A. - Rights		Qty.	302	302	0	EUR 0.000	0.00	0.00
NL0000303709	AEGON N.V.		Qty.	9,690	4,675	6,023	EUR 4.630	44,864.70	0.08
ES0105046009	Aena SME S.A.		Qty.	431	37	53	EUR 148.000	63,788.00	0.12
FR0010340141	Aéroports de Paris S.A.		Qty.	170	0	0	EUR 131.500	22,355.00	0.04
BE0974264930	AGEAS SA/NV		Qty.	1,008	346	337	EUR 37.110	37,406.88	0.07
NL0011794037	Ahold Delhaize N.V., Konkinkl.		Qty.	6,209	1,544	1,834	EUR 31.260	194,093.34	0.37
IE00BF0L3536	AIB Group PLC		Qty.	6,735	6,735	0	EUR 3.850	25,929.75	0.05
FR0000031122	Air France-KLM S.A.		Qty.	11,264	11,264	0	EUR 1.723	19,407.87	0.04
FR0000120073	Air Liquide-SA Ét.Expl.P.G.Cl.		Qty.	3,276	3,335	59	EUR 164.200	537,919.20	1.01
NO0010345853	Aker BP ASA		Qty.	1,874	1,454	371	NOK 251.800	40,370.72	0.08

NL0013267909	Akzo Nobel N.V.	Qty.	1,030	289	398	EUR	74.720	76,961.60	0.15
CH0432492467	Alcon AG	Qty.	3,190	829	717	CHF	74.100	242,179.19	0.46
SE0000695876	Alfa Laval AB	Qty.	1,823	411	396	SEK	393.000	60,796.32	0.11
DK0061802139	ALK-Abelló AS	Qty.	755	614	424	DKK	74.450	7,549.04	0.01
LU2237380790	Allegro.eu	Qty.	2,511	2,511	0	PLN	32.000	18,127.31	0.03
FR0010220475	Alstom S.A.	Qty.	1,816	393	453	EUR	27.320	49,613.12	0.09
FR0000071946	Alten S.A.	Qty.	178	0	0	EUR	144.300	25,685.40	0.05
ES0109067019	Amadeus IT Group S.A.	Qty.	2,818	628	582	EUR	69.700	196,414.60	0.37
DK0060946788	Ambu A/S	Qty.	983	1,116	1,215	DKK	111.650	14,739.82	0.03
AT0000A18XM4	ams AG	Qty.	2,525	1,661	371	CHF	6.442	16,665.18	0.03
FR0004125920	Amundi S.A.	Qty.	323	37	91	EUR	54.050	17,458.15	0.03
AT0000730007	Andritz AG	Qty.	425	440	463	EUR	51.050	21,696.25	0.04
GB00B1XZS820	Anglo American PLC	Qty.	7,782	3,100	3,852	GBP	22.330	202,496.14	0.38
BE0974293251	Anheuser-Busch InBev S.A./N.V.	Qty.	5,601	1,529	1,607	EUR	51.830	290,299.83	0.55
GB0000456144	Antofagasta PLC	Qty.	2,361	2,963	4,694	GBP	14.610	40,196.01	0.08
NL0006237562	Arcadis N.V.	Qty.	451	0	0	EUR	38.280	17,264.28	0.03
LU1598757687	ArcelorMittal S.A.	Qty.	3,416	1,203	2,350	EUR	24.930	85,160.88	0.16
FR0010313833	Arkema S.A.	Qty.	333	68	136	EUR	86.300	28,737.90	0.05
NL0000334118	ASM International N.V.	Qty.	281	73	86	EUR	388.350	109,126.35	0.21
NL0010273215	ASML Holding N.V.	Qty.	2,516	635	687	EUR	663.000	1,668,108.00	3.15
NL0011872643	ASR Nederland N.V.	Qty.	876	596	559	EUR	41.240	36,126.24	0.07
SE0007100581	Assa-Ablox AB	Qty.	6,261	1,535	1,443	SEK	259.000	137,607.31	0.26
IT0000062072	Assicurazioni Generali S.p.A.	Qty.	6,915	1,579	1,381	EUR	18.620	128,757.30	0.24
GB0009895292	AstraZeneca PLC	Qty.	9,695	2,516	2,612	GBP	112.760	1,273,912.72	2.40
SE0017486889	Atlas Copco AB	Qty.	15,939	3,671	3,744	SEK	155.400	210,189.07	0.40
GB00BPQY8M80	Aviva PLC	Qty.	16,448	1,518	3,646	GBP	3.952	75,747.25	0.14
FR0000120628	AXA S.A.	Qty.	12,129	2,988	3,470	EUR	27.025	327,786.23	0.62
SE0006993770	Axfood AB	Qty.	633	191	238	SEK	228.200	12,257.94	0.02
BE0974400328	Azelis Group N.V.	Qty.	897	897	0	EUR	20.880	18,729.36	0.04
IT0003261697	Azimut Holding S.p.A.	Qty.	922	922	0	EUR	19.755	18,214.11	0.03
FO0000000179	Bakkafrost P/F	Qty.	370	421	282	NOK	642.000	20,322.54	0.04
GB0000961622	Balfour Beatty PLC	Qty.	3,516	5,707	2,191	GBP	3.408	13,963.21	0.03
CH0012410517	Bâloise Holding AG	Qty.	268	141	129	CHF	131.400	36,079.30	0.07
ES0113211835	Banco Bilbao Vizcaya Argent.	Qty.	37,719	9,274	10,445	EUR	7.032	265,240.01	0.50
IT0005218380	Banco BPM S.p.A.	Qty.	8,854	8,854	0	EUR	4.250	37,629.50	0.07
ES0113860A34	Banco de Sabadell S.A.	Qty.	34,215	0	0	EUR	1.054	36,062.61	0.07
ES0113900J37	Banco Santander N.A.	Qty.	102,497	27,065	33,807	EUR	3.385	346,952.35	0.65
IE00BD1RP616	Bank of Ireland Group PLC	Qty.	6,254	880	539	EUR	8.738	54,647.45	0.10
ES0113679I37	Bankinter S.A.	Qty.	3,908	0	0	EUR	5.630	22,002.04	0.04
GB0031348658	Barclays PLC	Qty.	90,298	19,343	30,671	GBP	1.534	161,392.61	0.30
GB0000811801	Barratt Developments PLC	Qty.	6,173	0	962	GBP	4.135	29,744.64	0.06
CH0009002962	Barry Callebaut AG	Qty.	21	6	5	CHF	1,727.000	37,156.91	0.07
NL0012866412	BE Semiconductor Inds N.V.	Qty.	534	209	136	EUR	99.300	53,026.20	0.10
GB00BYQ0JC66	Beazley PLC	Qty.	3,800	1,185	1,213	GBP	5.890	26,081.69	0.05
CH1101098163	BELIMO Holding AG	Qty.	65	42	37	CHF	446.200	29,714.67	0.06
GB0000904986	Bellway PLC	Qty.	815	65	0	GBP	19.880	18,880.38	0.04
GB00BLJNL82	Berkeley Group Holdings PLC	Qty.	668	59	74	GBP	39.230	30,537.37	0.06
GB0002869419	Big Yellow Group PLC	Qty.	1,316	533	647	GBP	10.730	16,454.79	0.03
SE0000862997	BillerudKorsnäs AB	Qty.	1,823	1,091	1,157	SEK	81.960	12,679.05	0.02
FR0013280286	bioMérieux	Qty.	296	0	0	EUR	96.120	28,451.52	0.05
FR0000131104	BNP Paribas S.A.	Qty.	7,326	2,132	2,050	EUR	57.720	422,856.72	0.80
SE0020050417	Boliden AB	Qty.	1,637	1,637	0	SEK	311.550	43,278.73	0.08
FR0000039299	Bolloré S.A.	Qty.	5,463	0	0	EUR	5.710	31,193.73	0.06
FR0000120503	Bouygues S.A.	Qty.	1,611	207	403	EUR	30.760	49,554.36	0.09
GB0007980591	BP PLC	Qty.	109,803	27,302	40,307	GBP	4.584	586,473.29	1.11
IT0000066123	BPER Banca S.p.A.	Qty.	6,268	8,075	1,807	EUR	2.782	17,437.58	0.03
GB0001367019	British Land Co. PLC, The	Qty.	6,072	1,356	1,423	GBP	3.028	21,425.18	0.04
GB00B0N8QD54	Britvic PLC	Qty.	1,866	905	665	GBP	8.560	18,613.25	0.04
GB0030913577	BT Group PLC	Qty.	43,643	13,652	16,178	GBP	1.224	62,223.63	0.12
GB00B0744B38	Bunzl PLC	Qty.	2,117	464	600	GBP	29.990	73,983.37	0.14
GB0031743007	Burberry Group PLC	Qty.	2,298	0	452	GBP	21.200	56,770.49	0.11
FR0006174348	Bureau Veritas SA	Qty.	1,703	309	382	EUR	25.120	42,779.36	0.08
ES0140609019	Caixabank S.A.	Qty.	24,183	5,123	7,774	EUR	3.787	91,581.02	0.17
FR0000125338	Capgemini SE	Qty.	1,087	295	270	EUR	173.550	188,648.85	0.36
FR0000120172	Carrefour S.A.	Qty.	3,388	701	1,031	EUR	17.355	58,798.74	0.11
SE0000379190	Castellum AB	Qty.	3,159	2,586	1,266	SEK	102.950	27,597.77	0.05
ES0105066007	Cellnex Telecom S.A.	Qty.	3,101	676	899	EUR	36.990	114,705.99	0.22
CH0225173167	Cembra Money Bank AG	Qty.	243	306	63	CHF	74.200	18,473.03	0.03
GB00B033F229	Centrica PLC	Qty.	34,334	2,904	9,971	GBP	1.240	49,591.55	0.09
CH0010570767	Chocoladef. Lindt & Sprüngli	Qty.	6	6	0	CHF	11,240.00	69,094.82	0.13
DK0060227585	Christian Hansen Holding AS	Qty.	622	34	122	DKK	473.600	39,562.34	0.07
FR001400AJ45	Cie Génle Étis Michelin SCpA	Qty.	4,456	1,277	1,303	EUR	27.060	120,579.36	0.23
CH0012142631	Clariant AG	Qty.	1,431	847	784	CHF	12.920	18,942.19	0.04
NL0010545661	CNH Industrial N.V.	Qty.	6,240	1,146	1,192	EUR	13.205	82,399.20	0.16
CH0198251305	Coca-Cola HBC AG	Qty.	1,247	753	731	GBP	23.450	34,075.80	0.06
BE0003593044	Cofinimmo S.A.	Qty.	165	9	25	EUR	68.800	11,352.00	0.02
DK0060448595	Coloplast AS	Qty.	747	187	187	DKK	853.200	85,595.58	0.16
FR0000125007	Compagnie de Saint-Gobain S.A.	Qty.	3,236	674	676	EUR	55.730	180,342.28	0.34
GB00BD6K4575	Compass Group PLC	Qty.	11,168	3,094	3,411	GBP	22.020	286,569.20	0.54
GB00BV9FP302	Computacenter PLC	Qty.	379	883	504	GBP	22.900	10,113.73	0.02
GB00BD3VFW73	ConvaTec Group PLC	Qty.	9,492	1,020	3,657	GBP	2.052	22,697.17	0.04
ES0105563003	Corporacion Acciona Energias R	Qty.	482	482	0	EUR	30.620	14,758.84	0.03
FR0000064578	Covivio S.A.	Qty.	309	23	0	EUR	43.180	13,342.62	0.03
FR0000045072	Crédit Agricole S.A.	Qty.	7,696	2,440	3,287	EUR	10.872	83,670.91	0.16
IE0001827041	CRH PLC	Qty.	4,705	1,022	1,339	EUR	50.500	237,602.50	0.45
GB00BJFFLV09	Croda International PLC	Qty.	894	218	283	GBP	56.260	58,610.31	0.11
FR0000120644	Danone S.A.	Qty.	4,011	1,096	1,095	EUR	56.140	225,177.54	0.42
DK0010274414	Danske Bank AS	Qty.	4,255	487	712	DKK	166.000	94,860.96	0.18
FR0014003TT8	Dassault Systemes SE	Qty.	4,506	1,405	1,465	EUR	40.625	183,056.25	0.35
NL0015435975	Davide Campari-Milano N.V.	Qty.	2,971	559	846	EUR	12.690	37,701.99	0.07
IE0002424939	DCC PLC	Qty.	673	143	162	GBP	43.980	34,491.10	0.07
GB0009633180	Dechra Pharmaceuticals PLC	Qty.	684	117	237	GBP	36.860	29,379.76	0.06
DK0060738599	Demant AS	Qty.	587	0	149	DKK	288.500	22,743.84	0.04
GB0002652740	Derwent London PLC	Qty.	690	251	344	GBP	20.500	16,483.13	0.03
GB0002374006	Diageo PLC	Qty.	14,066	3,719	4,170	GBP	33.790	553,854.38	1.04
BE0974259880	D'leteren Group S.A.	Qty.	167	191	171	EUR	161.900	27,037.30	0.05
CH0126673539	DKSH Holding AG	Qty.	210	123	138	CHF	66.550	14,318.43	0.03
NO0010161896	DNB Bank ASA	Qty.	5,732	1,920	1,782	NOK	200.700	98,422.59	0.19

GB0008220112	DS Smith PLC	Qty.	8,481	435	1,781	GBP	2.718	26,861.69	0.05
CH1216478797	DSM-Firmenich AG	Qty.	1,197	1,198	1	EUR	98.620	118,048.14	0.22
DK0060079531	DSV Panalpina A/S	Qty.	1,127	286	402	DKK	1,433.000	216,895.22	0.41
FR0010908533	Edenred S.A.	Qty.	1,545	433	406	EUR	61.340	94,770.30	0.18
ES0127797019	EDP Renováveis S.A.	Qty.	1,721	894	634	EUR	18.295	31,485.70	0.06
FR0000130452	Eiffage S.A.	Qty.	612	190	182	EUR	95.580	58,494.96	0.11
SE0016589188	Electrolux, AB	Qty.	1,831	1,155	371	SEK	147.200	22,871.48	0.04
SE0000163628	Elekta AB	Qty.	2,889	1,876	572	SEK	83.340	20,431.45	0.04
BE0003822393	Elia Group	Qty.	252	144	74	EUR	116.300	29,307.60	0.06
FR0012435121	Elis S.A.	Qty.	1,170	28	0	EUR	17.800	20,826.00	0.04
FI0009007884	Elisa Oyj	Qty.	993	390	248	EUR	48.940	48,597.42	0.09
ES0130960018	Enagas S.A.	Qty.	1,434	0	0	EUR	18.000	25,812.00	0.05
GB00BG12Y042	Energiean PLC	Qty.	1,061	1,130	69	GBP	10.240	12,660.54	0.02
FR0010208488	Engie S.A.	Qty.	11,499	2,689	2,646	EUR	15.228	175,106.77	0.33
IT0003132476	ENI S.p.A.	Qty.	14,275	3,340	4,664	EUR	13.182	188,173.05	0.35
IM00B5VQM65	Entain PLC	Qty.	3,871	1,496	1,495	GBP	12.720	57,378.22	0.11
SE0015658109	Epiroc AB	Qty.	3,934	843	875	SEK	203.900	68,069.04	0.13
SE0012853455	EQT AB	Qty.	5,001	1,880	1,087	SEK	207.400	88,016.41	0.17
NO0010096985	Equinor ASA	Qty.	6,555	1,616	1,930	NOK	312.100	175,028.06	0.33
AT0000652011	Erste Group Bank AG	Qty.	2,140	920	693	EUR	32.090	68,672.60	0.13
FR0000121667	EssilorLuxottica S.A.	Qty.	1,875	429	474	EUR	172.600	323,625.00	0.61
SE0009922164	Essity AB	Qty.	3,611	882	1,074	SEK	287.100	87,974.89	0.17
FR0000121121	Eurazeo SE	Qty.	257	30	88	EUR	64.450	16,563.65	0.03
FR0014000MR3	Eurofins Scientific S.E.	Qty.	772	144	169	EUR	58.160	44,899.52	0.08
NL0006294274	Euronext N.V.	Qty.	593	176	69	EUR	62.300	36,943.90	0.07
GB00B19NLV48	Experian PLC	Qty.	5,749	1,698	1,910	GBP	30.180	202,184.72	0.38
SE0011166974	Fabege AB	Qty.	1,085	576	921	SEK	77.560	7,141.11	0.01
SE0017832488	Fastighets AB Balder	Qty.	2,851	0	1,175	SEK	39.360	9,522.49	0.02
FR0000121147	Faurecia SE	Qty.	1,030	0	0	EUR	21.570	22,217.10	0.04
NL0011585146	Ferrari N.V.	Qty.	739	247	256	EUR	299.500	221,330.50	0.42
NL0015001FS8	Ferrovial SE	Qty.	3,249	6,789	3,540	EUR	28.970	94,123.53	0.18
IT0000072170	Finecobank Banca Fineco S.p.A.	Qty.	3,811	1,359	1,257	EUR	12.315	46,932.47	0.09
CY0200352116	Frontline PLC	Qty.	857	857	0	NOK	154.480	11,326.46	0.02
PTGAL0AM0009	Galp Energia SGPS S.A.	Qty.	3,334	2,402	2,245	EUR	10.720	35,740.48	0.07
FR0011726835	Gaztransport Technigaz	Qty.	185	115	72	EUR	93.250	17,251.25	0.03
CH0030170408	Geberit AG	Qty.	230	56	47	CHF	468.100	110,304.80	0.21
FR0010040865	Gecina S.A.	Qty.	288	0	0	EUR	97.550	28,094.40	0.05
CH1169151003	Georg Fischer AG	Qty.	480	316	336	CHF	67.150	33,022.90	0.06
SE0000202624	Getinge AB	Qty.	1,310	640	654	SEK	188.950	21,004.69	0.04
FR0010533075	Getlink SE	Qty.	2,027	543	1,172	EUR	15.580	31,580.66	0.06
CH0010645932	Givaudan SA	Qty.	48	11	12	CHF	2,695.00	145,812.20	0.27
NO0010582521	Gjensidige Forsikring ASA	Qty.	1,210	62	0	NOK	171.800	17,784.83	0.03
IE0000669501	Glanbia PLC	Qty.	1,150	1,150	1,210	EUR	13.700	15,755.00	0.03
DK0010272632	GN Store Nord AS	Qty.	668	853	983	DKK	170.200	15,269.19	0.03
IE00B00MZ448	Grafton Group PLC	Qty.	1,470	1,169	1,039	GBP	7.817	13,390.42	0.03
GB00B63QSB39	Greggs PLC	Qty.	619	0	0	GBP	25.540	18,422.49	0.03
ES0171996087	Grifols S.A.	Qty.	1,785	0	0	EUR	11.740	20,955.90	0.04
BE0003797140	Grpe Bruxelles Lambert SA(GBL)	Qty.	555	358	403	EUR	72.160	40,048.80	0.08
GB00BN7SWP63	GSK PLC	Qty.	25,616	32,177	6,561	GBP	13.888	414,560.40	0.78
SE0000106270	H & M Hennes & Mauritz AB	Qty.	4,397	1,246	1,490	SEK	185.180	69,095.31	0.13
GB0004052071	Halma PLC	Qty.	2,274	2,490	2,709	GBP	22.770	60,337.91	0.11
GB00BMBVGQ36	Harbour Energy PLC	Qty.	3,636	3,636	0	GBP	2.286	9,685.84	0.02
GB0004161021	Hays PLC	Qty.	10,025	11,956	12,455	GBP	1.022	11,939.11	0.02
NL0000008977	Heineken Holding N.V.	Qty.	769	403	249	EUR	79.650	61,250.85	0.12
NL0000009165	Heineken N.V.	Qty.	1,634	497	414	EUR	94.180	153,890.12	0.29
CH0466642201	Helvetia Holding AG	Qty.	209	210	176	CHF	121.000	25,909.53	0.05
IT0001250932	Hera S.p.A.	Qty.	4,900	0	0	EUR	2.722	13,337.80	0.03
FR0000052292	Hermes International S.C.A.	Qty.	220	53	58	EUR	1,990.000	437,800.00	0.83
SE0015961909	Hexagon AB	Qty.	12,430	2,350	3,163	SEK	132.750	140,024.40	0.26
GB00B0LCW083	Hikma Pharmaceuticals PLC	Qty.	978	131	420	GBP	18.905	21,545.29	0.04
CH0012214059	Holcim Ltd.	Qty.	3,403	804	879	CHF	60.200	209,887.40	0.40
SE0011090018	Holmen AB	Qty.	523	306	1,047	SEK	387.400	17,193.30	0.03
GB0005405286	HSBC Holdings PLC	Qty.	126,811	33,410	35,634	GBP	6.217	918,701.85	1.73
FI0009000459	Huhtamäki Oyj	Qty.	468	195	194	EUR	30.060	14,068.08	0.03
SE0001662230	Husqvarna AB	Qty.	2,442	1,744	1,278	SEK	97.640	20,233.52	0.04
ES0144580Y14	Iberdrola S.A.	Qty.	36,863	9,772	10,402	EUR	11.950	440,512.85	0.83
NL0010801007	IMCD N.V.	Qty.	324	35	58	EUR	131.700	42,670.80	0.08
GB00BGLP8L22	IMI PLC	Qty.	1,629	586	542	GBP	16.400	31,131.62	0.06
ES0148396007	Industria de Diseño Textil SA	Qty.	6,952	1,692	1,957	EUR	35.460	246,517.92	0.46
SE0001515552	Indutrade AB	Qty.	1,625	0	0	SEK	242.900	33,494.92	0.06
GB00BMJ6DW54	Informa PLC	Qty.	8,351	559	2,137	GBP	7.260	70,649.96	0.13
IT0005090300	Infrastrutt. Wireless Italiane	Qty.	2,139	0	0	EUR	12.080	25,839.12	0.05
NL0011821202	ING Groep N.V.	Qty.	22,587	461	2,096	EUR	12.338	278,678.41	0.53
ES0139140174	Inmobiliaria Colonial SOCIMI	Qty.	1,818	0	0	EUR	5.545	10,080.81	0.02
GB00BHJYC057	InterContinental Hotels Group	Qty.	1,090	173	311	GBP	54.340	69,021.27	0.13
GB00BYT1DJ19	Intermediate Capital Grp PLC	Qty.	2,019	875	801	GBP	13.775	32,408.94	0.06
ES0177542018	Internat. Cons. Airl. Group SA	Qty.	14,917	9,472	9,670	GBP	1.619	28,142.66	0.05
IT0001078911	Interpump Group S.p.A.	Qty.	502	0	0	EUR	50.880	25,541.76	0.05
GB0031638363	Intertek Group PLC	Qty.	1,027	181	225	GBP	42.650	51,041.83	0.10
IT0000072618	Intesa Sanpaolo S.p.A.	Qty.	102,557	20,049	29,870	EUR	2.400	246,136.80	0.46
GB00B17BBQ50	Investec PLC	Qty.	4,160	907	1,446	GBP	4.408	21,368.39	0.04
SE0015811963	Investor AB	Qty.	11,653	3,146	2,799	SEK	215.650	213,248.14	0.40
FR0010259150	Ipsen S.A.	Qty.	217	54	65	EUR	110.200	23,913.40	0.05
DK0060542181	ISS AS	Qty.	821	685	767	DKK	144.250	15,905.19	0.03
IT0005211237	Italgas S.P.A.	Qty.	2,781	1,045	1,242	EUR	5.425	15,086.93	0.03
GB0033986497	ITV PLC	Qty.	24,021	0	4,479	GBP	0.683	19,118.27	0.04
GB00BM8Q5M07	JD Sports Fashion PLC	Qty.	16,320	4,460	3,229	GBP	1.460	27,765.78	0.05
NL0014332678	JDE Peet's N.V.	Qty.	682	682	0	EUR	27.260	18,591.32	0.04
PTJMT0AE0001	Jerónimo Martins, SGPS, S.A.	Qty.	1,894	1,200	984	EUR	25.240	47,804.56	0.09
GB00BZ4BQC70	Johnson, Matthey PLC	Qty.	1,308	417	470	GBP	17.460	26,612.69	0.05
CH0102484968	Julius Baer Gruppe AG	Qty.	1,425	1,785	1,749	CHF	56.340	82,254.50	0.16
DK0010307958	Jyske Bank A/S	Qty.	265	265	0	DKK	518.400	18,449.76	0.03
BE0003565737	KBC Groep N.V.	Qty.	1,571	482	546	EUR	63.920	100,418.32	0.19
FR0000121485	Kering S.A.	Qty.	450	104	119	EUR	505.600	227,520.00	0.43
IE0004906560	Kerry Group PLC	Qty.	994	232	202	EUR	89.380	88,843.72	0.17
FI0009000202	Kesko Oyj	Qty.	1,596	688	582	EUR	17.250	27,531.00	0.05
SE0007871645	Kindred Group PLC	Qty.	1,376	659	166	SEK	114.850	13,410.58	0.03
GB0033195214	Kingfisher PLC	Qty.	11,549	2,521	3,671	GBP	2.317	31,182.23	0.06

IE0004927939	Kingspan Group PLC	Qty.	934	95	129	EUR	60.900	56,880.60	0.11
SE0015810247	Kinnevik AB	Qty.	1,448	554	620	SEK	149.400	18,357.66	0.03
FR0000121964	Klépierre S.A.	Qty.	962	176	483	EUR	22.720	21,856.64	0.04
FI4000312251	Kojamo Oyj	Qty.	931	564	548	EUR	8.620	8,025.22	0.02
NL0000009082	Kon. KPN N.V.	Qty.	21,293	5,403	4,936	EUR	3.269	69,606.82	0.13
FI0009013403	KONE Oyj	Qty.	2,547	652	628	EUR	47.830	121,823.01	0.23
NL0000009538	Koninklijke Philips N.V.	Qty.	5,866	1,835	1,472	EUR	19.808	116,193.73	0.22
CH0025238863	Kühne & Nagel Internat. AG	Qty.	341	77	91	CHF	264.700	92,477.54	0.17
FR0013451333	LA FRANCAISE DES JEUX	Qty.	693	0	0	EUR	36.040	24,975.72	0.05
GB00BYW0PQ60	Land Securities Group PLC	Qty.	4,736	1,155	1,182	GBP	5.742	31,689.23	0.06
GB0005603997	Legal & General Group PLC	Qty.	36,689	8,359	10,308	GBP	2.273	97,178.93	0.18
FR0010307819	Legrand S.A.	Qty.	1,669	423	402	EUR	90.800	151,545.20	0.29
GB0008706128	Lloyds Banking Group PLC	Qty.	402,671	78,165	119,950	GBP	0.436	204,538.01	0.39
CH0025751329	Logitech International S.A.	Qty.	1,053	470	470	CHF	53.240	57,437.34	0.11
GB00B0SWJX34	London Stock Exchange Group PLC	Qty.	2,623	933	568	GBP	83.660	255,713.08	0.48
GB00B4WFW713	Londonmetric Property PLC	Qty.	7,730	2,397	1,975	GBP	1.654	14,898.82	0.03
CH0013841017	Lonza Group AG	Qty.	465	132	126	CHF	533.400	254,117.10	0.48
PLLP00000011	LPP S.A.	Qty.	7	0	0	PLN	14,010.00	22,124.46	0.04
FR0000121014	LVMH Moët Henn. L. Vuitton SE	Qty.	1,624	404	440	EUR	863.000	1,401,512.00	2.64
GB00BKFB1C65	M&G PLC	Qty.	14,864	0	3,067	GBP	1.914	33,152.36	0.06
JE00BJ1DLW90	Man Group Ltd.	Qty.	8,749	4,022	3,784	GBP	2.185	22,276.49	0.04
GB0031274896	Marks & Spencer Group PLC	Qty.	11,908	0	0	GBP	1.927	26,739.75	0.05
IT0000062957	Mediobanca - Bca Cred.Fin. SpA	Qty.	3,161	1,694	2,257	EUR	10.960	34,644.56	0.07
ES0105025003	Merlin Properties SOCIMI S.A.	Qty.	2,041	0	0	EUR	7.840	16,001.44	0.03
FI0009014575	Metso Outotec Oyj	Qty.	3,637	1,516	2,015	EUR	11.045	40,170.67	0.08
SE0001174970	Millicom Intl Cellular S.A.	Qty.	830	654	907	SEK	164.850	11,610.88	0.02
IT0004965148	Moncler S.p.A.	Qty.	1,339	473	467	EUR	63.340	84,812.26	0.16
GB00B1CRLC47	Mondi PLC	Qty.	2,675	910	1,333	GBP	11.990	37,374.88	0.07
NO0003054108	Mowi ASA	Qty.	2,674	713	802	NOK	170.200	38,936.97	0.07
GB00BDR05C01	National Grid PLC	Qty.	23,007	6,434	6,546	GBP	10.405	278,958.04	0.53
ES0116870314	Naturgy Energy Group S.A.	Qty.	966	0	222	EUR	27.260	26,333.16	0.05
GB00BM8PJY71	NatWest Group PLC	Qty.	32,242	42,614	10,372	GBP	2.408	90,472.23	0.17
FI0009013296	Neste Oyj	Qty.	2,746	873	776	EUR	35.260	96,823.96	0.18
CH0038863350	Nestlé S.A.	Qty.	16,661	3,953	5,051	CHF	107.600	1,836,712.87	3.46
FR0000044448	Nexans S.A.	Qty.	185	70	0	EUR	79.350	14,679.75	0.03
IT0005366767	Nexi S.p.A.	Qty.	3,791	724	1,198	EUR	7.182	27,226.96	0.05
SE0015988019	NIBE Industrier AB	Qty.	9,209	2,054	1,980	SEK	102.400	80,022.20	0.15
DK0010287663	NKT A/S	Qty.	433	433	0	DKK	413.800	24,063.47	0.05
GB00B7FC0762	NMC HEALTH PLC	Qty.	261	0	0	GBP	0.000	0.00	0.00
NL0010773842	NN Group N.V.	Qty.	1,549	685	872	EUR	33.910	52,526.59	0.10
FI0009000681	Nokia Oyj	Qty.	33,047	9,250	9,770	EUR	3.836	126,751.77	0.24
FI4000297767	Nordea Bank Abp	Qty.	22,202	6,612	8,253	EUR	9.966	221,265.13	0.42
NO0003055501	Nordic Semiconductor ASA	Qty.	740	497	854	NOK	130.450	8,258.80	0.02
NO0005052605	Norsk Hydro ASA	Qty.	8,137	3,923	8,887	NOK	63.800	44,414.65	0.08
CH0012005267	Novartis AG	Qty.	13,005	3,370	5,515	CHF	90.000	1,199,170.12	2.26
DK0060534915	Novo-Nordisk AS	Qty.	10,127	2,429	2,622	DKK	1,099.400	1,495,259.01	2.82
DK0060336014	Novozymes A/S	Qty.	1,322	155	158	DKK	317.900	56,441.93	0.11
GB00B3MBS747	Ocado Group PLC	Qty.	3,547	3,547	0	GBP	5.680	23,477.20	0.04
NL0010558797	OCI N.V.	Qty.	1,016	395	0	EUR	21.970	22,321.52	0.04
AT0000743059	OMV AG	Qty.	1,003	526	456	EUR	38.840	38,956.52	0.07
FR0000133308	Orange S.A.	Qty.	12,820	3,520	3,327	EUR	10.702	137,199.64	0.26
FR0000120321	Oréal S.A., L'	Qty.	1,518	399	422	EUR	427.100	648,337.80	1.22
FI0009014377	Orion Corp.	Qty.	804	469	200	EUR	38.020	30,568.08	0.06
NO0003733800	Orkla ASA	Qty.	5,133	1,788	1,223	NOK	77.100	33,858.43	0.06
DK0060252690	Pandora A/S	Qty.	584	304	372	DKK	609.200	47,780.71	0.09
CH0024608827	Partners Group Holding AG	Qty.	141	40	39	CHF	841.600	121,577.38	0.23
GB0006776081	Pearson PLC	Qty.	4,251	297	1,236	GBP	8.220	40,719.24	0.08
GB00BNNTLN49	Pennon Group PLC	Qty.	1,687	0	371	GBP	7.110	13,977.24	0.03
FR0000120693	Pernod-Ricard S.A.	Qty.	1,267	359	356	EUR	202.400	256,440.80	0.48
GB00BGXQNP29	Phoenix Group Holdings PLC	Qty.	5,057	0	960	GBP	5.318	31,338.50	0.06
IT0003796171	Poste Italiane S.p.A.	Qty.	2,838	0	0	EUR	9.916	28,141.61	0.05
PLPZU0000011	Powszechny Zakład Ubezpieczen	Qty.	4,118	5,081	4,684	PLN	39.410	36,612.50	0.07
NL0013654783	Prosus N.V.	Qty.	4,299	1,045	2,456	EUR	67.110	288,505.89	0.54
GB0007099541	Prudential PLC	Qty.	17,222	4,965	5,477	GBP	11.085	222,462.12	0.42
IT0004176001	Prysmian S.p.A.	Qty.	1,673	522	479	EUR	38.280	64,042.44	0.12
FR0000130577	Publicis Groupe S.A.	Qty.	1,418	285	330	EUR	73.500	104,223.00	0.20
NL0012169213	Qiagen N.V.	Qty.	1,349	551	534	EUR	41.140	55,497.86	0.10
NL0000379121	Randstad N.V.	Qty.	709	132	221	EUR	48.310	34,251.79	0.06
GB00B24CGK77	Reckitt Benckiser Group	Qty.	4,607	1,149	1,246	GBP	59.120	317,387.22	0.60
IT0003828271	Recordati - Ind.Chim.Farm. SpA	Qty.	559	0	73	EUR	43.750	24,456.25	0.05
ES0173093024	Red Electrica Corporacion S.A.	Qty.	2,371	431	600	EUR	15.385	36,477.84	0.07
GB00B2B0DG97	Relx PLC	Qty.	12,113	3,515	3,942	GBP	26.210	369,960.65	0.70
FR0000130395	Rémy Cointreau S.A.	Qty.	138	0	0	EUR	146.950	20,279.10	0.04
FR0000131906	Renault S.A.	Qty.	1,209	181	231	EUR	38.580	46,643.22	0.09
GB00B082RF11	Rentokil Initial PLC	Qty.	15,365	6,325	3,307	GBP	6.150	110,114.49	0.21
IT0005282865	Reply S.p.A.	Qty.	141	0	0	EUR	104.100	14,678.10	0.03
ES0173516115	Repsol S.A.	Qty.	8,238	1,166	1,830	EUR	13.330	109,812.54	0.21
FR0010451203	Rexel S.A.	Qty.	1,435	482	532	EUR	22.610	32,445.35	0.06
DK0010219153	Rockwool International A/S	Qty.	58	27	22	DKK	1,763.000	13,732.83	0.03
GB00BVFNZH21	Rotork PLC	Qty.	5,367	1,527	1,388	GBP	3.048	19,062.66	0.04
GB00BDVZY277	Royal Mail PLC	Qty.	6,171	4,139	2,892	GBP	2.209	15,885.03	0.03
DK0060634707	Royal Unibrew AS	Qty.	255	153	158	DKK	610.000	20,890.55	0.04
GB0003096442	RS Group PLC	Qty.	2,851	155	643	GBP	7.602	25,255.84	0.05
FR0013269123	Rubis S.C.A.	Qty.	589	0	0	EUR	22.240	13,099.36	0.02
IE00BYTBXV33	Ryanair Holdings PLC	Qty.	3,329	704	736	EUR	17.215	57,308.74	0.11
GB00B8C3BL03	Sage Group PLC, The	Qty.	6,407	6,407	0	GBP	9.248	69,046.13	0.13
GB00B019KW72	Sainsbury PLC, J.	Qty.	10,873	3,121	3,036	GBP	2.690	34,083.05	0.06
NO0010310956	Salmar ASA	Qty.	442	442	0	NOK	432.900	16,370.09	0.03
FI0009003305	Sampo OYJ	Qty.	3,063	871	1,053	EUR	41.120	125,950.56	0.24
SE0000667891	Sandvik AB	Qty.	6,753	1,974	1,988	SEK	210.200	120,455.74	0.23
FR0000120578	Sanofi S.A.	Qty.	7,156	1,749	1,808	EUR	98.200	702,719.20	1.32
FR0013154002	Sartorius Stedim Biotech S.A.	Qty.	141	23	29	EUR	228.700	32,246.70	0.06
CH0024638196	Schindler Holding AG	Qty.	231	32	49	CHF	209.700	49,629.32	0.09
FR0000121972	Schneider Electric SE	Qty.	3,572	969	1,022	EUR	166.460	594,595.12	1.12
GB00BP9LHF23	Schroders PLC	Qty.	5,985	5,985	0	GBP	4.373	30,498.64	0.06
FR0010411983	SCOR SE	Qty.	922	625	744	EUR	26.890	24,792.58	0.05
FR0000121709	SEB S.A.	Qty.	149	0	0	EUR	94.650	14,102.85	0.03
SE0000163594	Securitas AB	Qty.	2,944	3,791	2,351	SEK	88.460	22,099.52	0.04

GB00B5ZN1N88	Segro PLC	Qty.	7,763	2,433	2,229	GBP	7.168	64,843.19	0.12
GB00B1FH8J72	Severn Trent PLC	Qty.	1,601	247	369	GBP	25.660	47,872.35	0.09
CH0239229302	SFS Group AG	Qty.	156	156	0	CHF	117.800	18,827.72	0.04
CH1256740924	SGS S.A.	Qty.	912	912	0	CHF	84.560	79,011.03	0.15
CH0435377954	SIG Combibloc Services AG	Qty.	2,075	1,086	1,190	CHF	24.680	52,467.60	0.10
NL0011821392	Signify N.V.	Qty.	853	325	301	EUR	25.670	21,896.51	0.04
CH0418792922	Sika AG	Qty.	911	185	222	CHF	255.700	238,658.57	0.45
DK0060495240	SimCorp A/S	Qty.	215	36	67	DKK	723.000	20,876.45	0.04
SE0000148884	Skandinaviska Enskilda Banken	Qty.	10,160	2,068	2,648	SEK	119.150	102,727.28	0.19
SE0000113250	Skanska AB	Qty.	2,474	300	592	SEK	151.150	31,732.62	0.06
SE0000108227	SKF AB	Qty.	2,017	852	2,967	SEK	187.600	32,109.74	0.06
GB0009223206	Smith & Nephew PLC	Qty.	5,444	1,176	1,603	GBP	12.680	80,440.39	0.15
GB00B1WY2338	Smiths Group PLC	Qty.	2,288	438	557	GBP	16.440	43,832.34	0.08
IE00B1RR8406	Smurfit Kappa Group PLC	Qty.	1,553	242	406	EUR	30.530	47,413.09	0.09
IT0003153415	Snam S.p.A.	Qty.	13,344	3,527	2,688	EUR	4.787	63,877.73	0.12
FR0000130809	Société Générale S.A.	Qty.	5,055	1,134	1,268	EUR	23.800	120,309.00	0.23
FR0000121220	Sodexo S.A.	Qty.	481	84	116	EUR	100.850	48,508.85	0.09
GB00BYZDVK82	Softcat PLC	Qty.	805	1,203	398	GBP	14.160	13,282.99	0.03
FR0013227113	Soitec S.A.	Qty.	153	0	0	EUR	154.950	23,707.35	0.04
BE0003470755	Solvay S.A.	Qty.	461	106	114	EUR	102.300	47,160.30	0.09
CH0012549785	Sonova Holding AG	Qty.	299	58	85	CHF	238.200	72,969.42	0.14
FR0000050809	Sopra Steria Group S.A.	Qty.	97	0	0	EUR	182.800	17,731.60	0.03
GB0003308607	Spectris PLC	Qty.	671	208	240	GBP	35.950	28,109.83	0.05
FR0012757854	Spie S.A.	Qty.	922	0	0	EUR	29.600	27,291.20	0.05
GB00BWFVQGN14	Spirax-Sarco Engineering PLC	Qty.	462	80	108	GBP	103.650	55,801.78	0.11
SE0000120669	SSAB AB	Qty.	3,795	5,698	11,648	SEK	74.700	24,056.39	0.05
GB0007908733	SSE PLC	Qty.	6,843	2,385	2,278	GBP	18.410	146,803.74	0.28
GB00BGBN7C04	SSP Group PLC	Qty.	4,984	4,984	0	GBP	2.508	14,566.07	0.03
GB0007669376	St. James's Place PLC	Qty.	3,123	711	1,228	GBP	10.875	39,576.57	0.07
GB0004082847	Standard Chartered PLC	Qty.	14,794	3,096	4,459	GBP	6.830	117,745.17	0.22
GB00BF8Q6K64	Standard Life Aberdeen PLC	Qty.	12,483	8,824	9,601	GBP	2.182	31,740.27	0.06
NL00150001Q9	Stellantis N.V.	Qty.	14,712	4,268	3,605	EUR	16.090	236,716.08	0.45
NL0000226223	STMicroelectronics N.V.	Qty.	4,246	1,125	949	EUR	45.560	193,447.76	0.36
FI0009005961	Stora Enso Oyj	Qty.	3,915	1,589	2,902	EUR	10.625	41,596.88	0.08
NO0003053605	Storebrand ASA	Qty.	2,758	1,815	2,011	NOK	83.660	19,740.28	0.04
CH1175448666	Straumann Holding AG	Qty.	702	171	189	CHF	145.150	104,395.57	0.20
LU0075646355	Subsea 7 S.A.	Qty.	1,345	1,345	0	NOK	133.650	15,379.15	0.03
SE0000112724	Svenska Cellulosa AB	Qty.	3,333	2,054	4,024	SEK	137.450	38,875.69	0.07
SE0007100599	Svenska Handelsbanken AB	Qty.	10,189	3,330	2,798	SEK	90.340	78,110.55	0.15
CH0012255151	Swatch Group AG, The	Qty.	169	169	0	CHF	261.100	45,208.65	0.09
SE0014960373	Sweco AB	Qty.	1,237	1,589	1,233	SEK	118.700	12,460.01	0.02
SE0000242455	Swedbank AB	Qty.	5,491	877	1,216	SEK	181.850	84,734.99	0.16
SE0000872095	Swedish Orphan Biovitrum AB	Qty.	1,132	292	373	SEK	210.400	20,211.11	0.04
CH0014852781	Swiss Life Holding AG	Qty.	184	32	43	CHF	523.000	98,593.31	0.19
CH0008038389	Swiss Prime Site AG	Qty.	448	185	199	CHF	77.650	35,640.80	0.07
CH0126881561	Swiss Re AG	Qty.	1,808	453	425	CHF	90.040	166,786.87	0.31
CH0008742519	Swisscom AG	Qty.	152	33	36	CHF	557.800	86,866.04	0.16
GB0008782301	Taylor Wimpey PLC	Qty.	21,943	1,236	1,955	GBP	1.028	26,273.30	0.05
CH0012100191	Tecan Group AG	Qty.	76	42	28	CHF	343.200	26,723.22	0.05
SE0005190238	Tele2 AB	Qty.	3,005	632	673	SEK	89.120	22,725.72	0.04
IT0003497168	Telecom Italia S.p.A.	Qty.	61,930	0	0	EUR	0.258	15,965.55	0.03
SE0000108656	Telefonaktiebolaget L.M.Erics.	Qty.	18,380	5,223	5,971	SEK	58.410	91,102.60	0.17
ES0178430E18	Telefónica S.A.	Qty.	35,970	7,846	7,275	EUR	3.716	133,664.52	0.25
FR0000051807	Téléperformance SE	Qty.	378	106	90	EUR	153.450	58,004.10	0.11
SE0000667925	Telia Company AB	Qty.	13,378	1,396	3,063	SEK	23.650	26,848.52	0.05
CH0012453913	Temenos AG	Qty.	492	282	208	CHF	71.140	35,859.72	0.07
LU0156801721	Tenaris S.A.	Qty.	2,921	420	338	EUR	13.715	40,061.52	0.08
IT0003242622	Terna Rete Elettrica Nazio.SpA	Qty.	8,902	2,147	1,819	EUR	7.806	69,489.01	0.13
GB00BLGZ9862	Tesco PLC	Qty.	45,141	9,770	13,753	GBP	2.484	130,665.08	0.25
SE0006422390	Thule Group AB (publ)	Qty.	824	661	321	SEK	317.100	22,172.85	0.04
FI0009000277	TietoEVRY Oyj	Qty.	577	756	179	EUR	25.280	14,586.56	0.03
NO0012470089	Tomra Systems ASA	Qty.	1,491	269	288	NOK	172.500	22,004.32	0.04
DK0060477503	Topdanmark AS	Qty.	264	264	0	DKK	335.200	11,884.69	0.02
FR0000120271	TotalEnergies SE	Qty.	15,577	4,050	4,991	EUR	52.550	818,571.35	1.54
GB00BK9RKT01	Travis Perkins PLC	Qty.	1,370	232	230	GBP	8.124	12,969.62	0.02
SE0000114837	Trelleborg AB	Qty.	1,475	0	0	SEK	261.400	32,718.67	0.06
GB00BG49KP99	Tritax Big Box REIT PLC	Qty.	14,177	5,255	5,030	GBP	1.250	20,650.53	0.04
DK0060636678	Tryg AS	Qty.	2,127	362	536	DKK	147.650	42,177.50	0.08
FR0000054470	Ubisoft Entertainment S.A.	Qty.	581	581	0	EUR	25.880	15,036.28	0.03
CH0244767585	UBS Group AG	Qty.	18,908	4,602	6,769	CHF	18.095	350,535.59	0.66
BE0003739530	UCB S.A.	Qty.	810	209	193	EUR	81.200	65,772.00	0.12
BE0974320526	Umicore S.A.	Qty.	1,263	320	377	EUR	25.590	32,320.17	0.06
FR0013326246	Unibail-Rodamco-Westfield SE	Qty.	533	75	189	EUR	48.150	25,663.95	0.05
IT0005239360	UniCredit S.p.A.	Qty.	12,140	2,761	4,335	EUR	21.265	258,157.10	0.49
GB00B10RZP78	Unilever PLC	Qty.	16,447	4,424	4,638	GBP	40.975	785,312.39	1.48
GB0006928617	Unite Group PLC	Qty.	2,234	734	789	GBP	8.700	22,648.49	0.04
GB00B39J2M42	United Utilities Group PLC	Qty.	4,342	669	863	GBP	9.616	48,654.28	0.09
FI0009005987	UPM Kymmene Corp.	Qty.	3,347	386	1,190	EUR	27.270	91,272.69	0.17
FR0013176526	Valéo S.E.	Qty.	1,231	247	340	EUR	19.630	24,164.53	0.05
FI4000074984	Valmet Oyj	Qty.	972	533	418	EUR	25.480	24,766.56	0.05
FR0000124141	Veolia Environnement S.A.	Qty.	4,192	1,341	1,437	EUR	28.950	121,358.40	0.23
FR0013447729	Verallia SA	Qty.	463	463	0	EUR	34.380	15,917.94	0.03
AT0000746409	Verbund AG	Qty.	474	267	194	EUR	73.450	34,815.30	0.07
DK0061539921	Vestas Wind Systems AS	Qty.	6,219	1,419	1,682	DKK	181.460	151,558.87	0.29
ES0183746314	Vidrala S.A.	Qty.	150	201	51	EUR	86.500	12,975.00	0.02
FR0000125486	VINCI S.A.	Qty.	3,694	1,042	934	EUR	106.380	392,967.72	0.74
GB00BD6GN030	Virgin Money UK PLC	Qty.	8,829	2,239	4,015	GBP	1.496	15,386.32	0.03
ES0184262212	Viscofan S.A.	Qty.	228	228	0	EUR	63.300	14,432.40	0.03
GB0001859296	Vistry Group PLC	Qty.	1,939	1,596	1,009	GBP	6.605	14,924.08	0.03
FR0000127771	Vivendi S.A.	Qty.	4,079	793	1,142	EUR	8.406	34,288.07	0.06
GB00BH4HKS39	Vodafone Group PLC	Qty.	142,111	47,308	89,395	GBP	0.740	122,495.50	0.23
AT0000937503	voestalpine AG	Qty.	664	107	1,232	EUR	32.900	21,845.60	0.04
SE0000115446	Volvo (publ), AB	Qty.	9,912	2,662	2,628	SEK	223.000	187,570.36	0.35
SE0016844831	Volvo Car AB	Qty.	3,040	1,009	846	SEK	42.820	11,046.34	0.02
BE0974349814	Warehouses De Pauw N.V.	Qty.	956	215	73	EUR	25.120	24,014.72	0.05
FI0009003727	Wärtsilä Corp.	Qty.	3,429	1,870	925	EUR	10.315	35,370.14	0.07
GB00BJDQQ870	Watches Of Switzerland Group PLC	Qty.	1,273	1,901	628	GBP	6.105	9,056.31	0.02
GB0009465807	Weir Group PLC, The	Qty.	1,594	78	346	GBP	17.560	32,617.42	0.06

FR0000121204	Wendel SE	Qty.	158	101	109	EUR	94.000	14,852.00	0.03
GB00B2PDGW16	WH Smith PLC	Qty.	819	819	0	GBP	15.480	14,773.78	0.03
GB00B1KJJ408	Whitbread PLC	Qty.	1,204	155	346	GBP	33.860	47,506.19	0.09
AT0000831706	Wienerberger AG	Qty.	832	887	776	EUR	28.040	23,329.28	0.04
SE0018012635	Wihlborgs Fastigheter AB	Qty.	1,633	1,298	715	SEK	78.000	10,808.83	0.02
NL0000395903	Wolters Kluwer N.V.	Qty.	1,590	375	419	EUR	116.300	184,917.00	0.35
FR0011981968	Worldline S.A.	Qty.	1,472	368	323	EUR	33.500	49,312.00	0.09
JE00B8KF9B49	WPP PLC	Qty.	7,225	1,337	1,219	GBP	8.234	69,324.30	0.13
NO0010208051	Yara International ASA	Qty.	1,085	255	286	NOK	379.000	35,181.16	0.07
CH0011075394	Zurich Insurance Group AG	Qty.	939	242	256	CHF	424.900	408,771.17	0.77
							EUR	44,700,100.23	84.28
Other securities									
Foreign									
CH0012032048	Roche Holding AG - Genussscheine	Qty.	4,395	1,118	1,160	CHF	274.650	1,231,527.59	2.32
							EUR	1,231,527.59	2.32
Total of securities assets							EUR	52,783,268.96	99.52
Cash at bank, non-vested money market instruments and money market funds									
EUR credit at:							EUR	27,545.70	0.05
Custodian		EUR	9,765.73			%	100,000	9,765.73	0.02
Credit balances in other EU/EEA -Currencies									
Custodian		CHF	1,761.05			%	100,000	1,804.26	0.00
Custodian		DKK	8,621.02			%	100,000	1,157.81	0.00
Custodian		NOK	83,520.85			%	100,000	7,145.56	0.01
Custodian		PLN	3,803.06			%	100,000	857.97	0.00
Custodian		SEK	41,965.86			%	100,000	3,561.18	0.01
Credit balances in non-EU/EEA currencies									
Custodian		GBP	1,595.60			%	100,000	1,859.35	0.00
Custodian		USD	1,520.68			%	100,000	1,393.84	0.00
Other Assets							EUR	251,066.54	0.47
Dividends receivables shares		EUR	20,532.60					20,532.60	0.04
Dividends receivables shares		GBP	28,750.38					33,502.74	0.06
Dividends receivables shares		SEK	455.70					38.67	0.00
Dividends receivables shares		USD	2,770.15					2,539.09	0.00
Receivables from dividends REITS		EUR	491.73					491.73	0.00
Receivables from dividends REITS		GBP	1,151.72					1,342.10	0.00
Withholding tax refund claims		CHF	164,074.06					168,100.06	0.32
Withholding tax refund claims		DKK	90,927.81					12,211.71	0.02
Withholding tax refund claims		EUR	12,307.84					12,307.84	0.02
Other Liabilities							EUR	-24,977.08	-0.05
Liabilities - Administration fees		EUR	-24,977.08					-24,977.08	-0.05
Value of Subfund							EUR	53,036,904.12	100.00¹⁾
Share price							EUR	47.76	
Shares in issue							Qty.	1,110,400	

Footnotes:

¹⁾ Minor differences may arise as a result of rounding percentage shares in the calculation.

Price of securities or market rate

The asset items of the Subfund's net assets are valued on the basis of the following rates/market rates:

All asset prices: Prices as at 30/06/2023

Foreign exchange rates (indirect quote) 30/06/2023

Pounds Sterling	(GBP)	0.85815 = 1 EUR
Danish Krone	(DKK)	7.44595 = 1 EUR
Norwegian Krone	(NOK)	11.6885 = 1 EUR
Polish Zloty	(PLN)	4.43265 = 1 EUR
Swedish Krone	(SEK)	11.78425 = 1 EUR
Swiss Francs	(CHF)	0.97605 = 1 EUR
US Dollar	(USD)	1.08885 = 1 EUR

Transactions concluded during the reporting period, insofar as they no longer appear in the asset portfolio:

Purchases and sales in securities, investments funds and promissory notes (market allocation as of the reporting date):

ISIN	Denomination	Quantity or shares or Ccy. in 1,000	Purchases/ Additions	Sales/ Disposals	Volume in 1,000
Stock Exchange-traded securities					
Shares					
Domestic					
DE000BAY0017	Bayer AG	Qty.	1,352	7,613	
DE0005158703	Bechtle AG	Qty.	0	498	
DE000A161408	HelloFresh SE	Qty.	164	1,079	
DE000PSM7770	ProSiebenSat.1 Media SE	Qty.	0	637	
DE0008303504	TAG Immobilien AG	Qty.	715	1,606	
DE000A31C3C0	TAG Immobilien AG - Rights	Qty.	65	65	
DE0005089031	United Internet AG	Qty.	309	926	
DE000A2GSYQ9	Vonovia SE - Rights	Qty.	4,069	4,069	
Foreign					
NL0015000W81	Aalberts N.V. - Rights	Qty.	0	625	
NL00150010Z1	ABN AMRO Bank N.V. - Rights	Qty.	3,385	3,385	
NL0015001B69	ABN AMRO Bank N.V. - Rights	Qty.	2,628	2,628	
CH1169360919	Accelleron Industries Ltd.	Qty.	420	420	
ES0167050220	ACS, Act.de Constr.y Serv. SA	Qty.	97	97	

ES06670509M2	ACS, Act.de Constr.y Serv. SA - Rights	Qty.	1,305	1,305
ES06670509L4	ACS, Actividades de Construcción y Servicios S.A. - Rights	Qty.	1,461	1,461
BE6336384530	Aedifica S.A. - Rights	Qty.	0	230
BE6337173668	Aedifica S.A. - Rights	Qty.	302	302
NL0015000SA1	AEGON N.V. - Rights	Qty.	0	11,038
NL00150011D6	AEGON N.V. - Rights	Qty.	11,409	11,409
NL0015001GE6	AEGON N.V. - Rights	Qty.	9,690	9,690
NL0012817175	Alfen N.V.	Qty.	123	123
SE0017615644	Alleima AB	Qty.	1,443	1,443
FR001400AXF0	Alstom S.A. - Rights	Qty.	1,876	1,876
IT0004056880	Amplifon S.p.A.	Qty.	742	742
NL0015001FK5	ArcelorMittal S.A. - Rights	Qty.	3,098	3,098
LU1673108939	Aroundtown SA	Qty.	0	5,662
LU2489901806	Aroundtown SA - Rights	Qty.	0	5,662
GB0000536739	Ashtead Group PLC	Qty.	643	3,609
GB0006731235	Associated British Foods PLC	Qty.	356	2,546
GB00BVBWW93	Assura PLC	Qty.	38,299	38,299
IT0003506190	Atlantia S.p.A.	Qty.	288	3,374
FR0000051732	Atos SE	Qty.	0	673
GB00BVYVFW23	Auto Trader Group PLC	Qty.	1,367	8,089
GB00BDD85M81	Avast Plc.	Qty.	688	5,714
GB00BBG9VN75	AVEVA Group PLC	Qty.	850	850
AT0000BAWAG2	BAWAG Group AG	Qty.	77	525
SE0017768716	Boliden AB	Qty.	0	2,496
SE0020050425	Boliden AB	Qty.	1,637	1,637
CH0002432174	Bucher Industries AG	Qty.	0	29
DK0010181759	Carlsberg AS	Qty.	191	805
SE0020202745	Castellum AB	Qty.	649	649
SE0020202737	Castellum AB - Rights	Qty.	1,298	1,298
CH0010570759	Chocoladef. Lindt & Sprüngli	Qty.	0	1
CH0210483332	Cie Financière Richemont AG	Qty.	739	4,056
BE6343690846	Cofinimmo S.A. - Rights	Qty.	156	156
FR001400HCY0	Covivio S.A. - Rights	Qty.	286	286
CH0012138530	Credit Suisse Group AG	Qty.	13,604	29,113
CH1228538257	Credit Suisse Group AG - Rights	Qty.	17,049	17,049
GB0001826634	Diploma PLC	Qty.	286	1,054
GB00BY9D0Y18	Direct Line Insurance Grp PLC	Qty.	0	9,453
SE0007691613	Dometic Group AB	Qty.	0	1,279
CH0023405456	Dufry AG	Qty.	193	638
ES0127797027	EDP Renováveis S.A.	Qty.	18	18
ES0627797907	EDP Renováveis S.A. - Rights	Qty.	1,363	1,363
FR0010242511	Electricité de France (E.D.F.)	Qty.	510	4,104
FR001400GX90	Elis S.A. - Rights	Qty.	1,142	1,142
FR001400GCH7	EssilorLuxottica S.A. - Rights	Qty.	1,839	1,839
JE00BJVNSS43	Ferguson PLC	Qty.	363	1,757
ES0118900010	Ferrovial S.A.	Qty.	0	3,296
ES0118900192	Ferrovial S.A.	Qty.	53	53
ES06189009K1	Ferrovial S.A. - Rights	Qty.	39	39
ES0137650018	Fluidra S.A.	Qty.	0	591
GB0009252882	GlaxoSmithKline PLC	Qty.	0	32,239
GB00BMX86B70	Haleon PLC	Qty.	34,045	34,045
BMG4593F1389	Hiscox Ltd.	Qty.	2,247	2,247
GB0005576813	Howden Joinery Group PLC	Qty.	884	5,191
ES0144583269	Iberdrola S.A.	Qty.	1,009	1,009
ES064445809P3	Iberdrola S.A. - Rights	Qty.	34,379	34,379
ES064445809O6	Iberdrola S.A. - Rights	Qty.	36,353	36,353
SE0000190126	Industrivärden AB	Qty.	0	1,037
SE0000107203	Industrivärden AB	Qty.	1,020	1,020
NL0000009827	Koninklijke DSM N.V.	Qty.	292	1,369
IE00BZ12WP82	Linde PLC	Qty.	574	3,738
BE0003604155	Lotus Bakeries S.A.	Qty.	2	2
GB00B7T77214	NatWest Group PLC	Qty.	3,468	39,272
SE0005034550	Neobo Fastigheter AB	Qty.	405	405
DK00060952919	Netcompany Group A/S	Qty.	252	525
GB0032089863	NEXT PLC	Qty.	0	884
NL0015001EI2	NN Group N.V. - Rights	Qty.	1,468	1,468
NL00150010L1	NN Group N.V. - Rights	Qty.	2,074	2,074
SE0012116390	Nordic Entertainment Group AB	Qty.	162	380
US6687711084	NortonLifeLock Inc.	Qty.	158	158
PLPKO0000016	Powszechna K.O.(PKO)Bk Polski	Qty.	0	5,215
NL00150011T2	Prosus N.V. - Rights	Qty.	6,034	6,034
BE0003810273	Proximus S.A.	Qty.	795	1,751
AT0000606306	Raiffeisen Bank Intl AG	Qty.	70	480
FR001400BQC9	Rémy Cointreau S.A. - Rights	Qty.	138	138
SE0009554454	Samhallsbyggnadsbol. I Nord AB	Qty.	3,323	8,790
GB0002405495	Schroders PLC	Qty.	235	1,016
SE0018689234	Securitas AB	Qty.	1,200	1,200
SE0018689226	Securitas AB - Rights	Qty.	8,404	8,404
CH0002497458	SGS S.A.	Qty.	0	37
GB00BP6MXD84	Shell PLC	Qty.	83,769	83,769
NL0015001FL3	Shell PLC - Rights	Qty.	41,943	41,943
NL00150016P9	Shell PLC - Rights	Qty.	41,476	41,476
ES0143416115	Siemens Gamesa Renew. En. S.A.	Qty.	0	1,364
GB00BP92CJ43	Tate & Lyle PLC	Qty.	383	2,825
NO0010063308	Telenor ASA	Qty.	4,400	4,400
SE0011205202	Vitrolife AB	Qty.	138	498
SE0017780133	Wallenstam AB	Qty.	3,475	5,293
BE6343317028	Warehouses De Pauw N.V. - Rights	Qty.	930	930
JE00BN574F90	Wizz Air Holdings PLC	Qty.	125	438
NL0015001CV9	Wolters Kluwer N.V. - Rights	Qty.	1,590	1,590
NL00150010J5	Wolters Kluwer N.V. - Rights	Qty.	1,745	1,745

Distribution and expense calculation including income equalisation
For the period from 01/07/2022 to 30/06/2023

	Total EUR	Total EUR	Per share ¹⁾ EUR
I. Income			
1. Dividend domestic issuer (before corporate tax)		237,143.09	0,214
2. Dividend foreign issuer (before withholding tax)		1,470,434.62	1,324
3. Interest on domestic liquid assets		1,135.87	0,001
4. Interest on foreign liquid assets (before withholding tax)		92.35	0,000
Of which: Interest refunded withholding taxes	92.35		0,000
5. Deduction of domestic corporate tax		-32,314.97	-0,029
6. Deduction of foreign withholding tax		-117,168.80	-0,106
7. Other Income		206.67	0,000
Of which: Other	206.67		0,000
Income total		1,559,528.83	1.404
II. Expenses			
1. Interest from borrowing transactions		-18.08	0.000
2. Administration fees		-93,805.92	-0.084
3. Other Expenses		-210.83	0.000
Of which: Bank fees	-178.51		0.000
Of which: Other	-32.32		0.000
Expenses total		-94,034.83	-0.085
III. Total net income		1,465,494.00	1.320
IV. Sales transactions			
1. Realised profit		2,372,660.52	2.137
2. Realised loss		-2,112,927.70	-1.903
Result from sales transactions		259,732.82	0.234
V. Realised result for the financial year		1,725,226.82	1.554
1. Net change in unrealised profits		4,268,570.02	3.844
2. Net change in unrealised profits		1,711,460.53	1.541
VI. Non-realised result for the financial year		5,980,030.55	5.385
VII. Result for the financial year		7,705,257.37	6.939
Development of the Subfund's net assets		2022/2023	
	EUR	EUR	
I. Value of the Subfund's net assets at the beginning of the financial year		49,565,252.55	
1. Distribution/tax for the previous year		-1,333,852.00	
2. Inflow (net)		-2,912,770.06	
a) Cash inflows from unit sales	7,455,330.90		
b) Cash outflows from unit redemptions	-10,368,100.96		
3. Income equalisation/cost compensation		13,016.26	
4. Result for the financial year		7,705,257.37	
of which: Net change in non-realised profit	4,268,570.02		
of which: Net change in non-realised loss	1,711,460.53		
II. Value of the Subfund's net assets at the end of the financial year		53,036,904.12	
Use of the Income of the Subfund's net assets			
	Total EUR	Total EUR	Per share ¹⁾ EUR
I. Available for distribution		7,826,039.71	7.048
1. Previous year's report		6,100,812.89	5.494
2. Realised result for the financial year		1,725,226.82	1.554
II. Not used for distribution		6,349,207.71	7.165
1. Reinvestments made		0.00	0.000
2. Report on new account		6,349,207.71	7.165
III. Overall distribution		1,476,832.00	1.330
1. Final distribution		1,476,832.00	1.330

1) Rounding in the calculations can lead to de minimis differences.

**Comparison overview of the last three financial years/
Financial year**

	Partial special assets at the end of the financial year EUR	Share price EUR
2022/2023	53,036,904.12	47.76
2021/2022	49,565,252.55	41.99
2020/2021	48,961,655.32	46.28
2019/2020	27,459,918.18	36.85

Amundi STOXX Europe 600 ESG II UCITS ETF

(previously: Lyxor 1 STOXX Europe 600 ESG (DR) UCITS ETF)

Appendix pursuant to § 7 No. 9 KARBV

Information according to the German Derivatives Regulation ("Derivateverordnung")
No derivatives transactions were concluded in the financial year

Other information

Amundi STOXX Europe 600 ESG II UCITS ETF (previously: Lyxor 1 STOXX Europe 600 ESG (DR) UCITS ETF)

International Security Identification Number (ISIN)

Share price

Shares in issue

Investor

Current front-end load

Current redemption fee

Minimum denomination

Administration fees p.a.

Use of income

EUR

Qty.

%

%

Share

%

DE000ETF9603

47.76

1,110,400

Private Investor

5.00

5.00

1.00

0.19

distributing

Quantity of securities in Subfund (in %)

99.52

Quantity of derivatives in Subfund (in %)

0.00

Information on the procedure for valuation of the asset items

The assets were valued during the financial year and at the reporting date, 30/06/2023 using, in principle, the last traded stock exchange or market price, which ensures a reliable valuation.

Asset items which are neither admitted to trading on stock exchanges nor are admitted to or included in any other organised market or for which no tradeable price is available, are valued at the current market value, with due consideration of suitable valuation models, taking into account current market conditions.

In the financial year and as at the reporting date of 30/06/2023, the following asset items were not valued at the last traded stock exchange or market price:

Cash-at-bank and other assets

to nominal value

Liabilities

to redemption amount

Foreign currency conversion

based on the closing spot price from WM Company / Reuters

Information on transparency as well as on the total cost ratio according to § 16 (1) No. 3 of the KARBV

Significant other income and other expenses (before income equalisation):

The other income received in the last financial year consisted of:

credit for paid CSDR fees

EUR

139.01

The other Expenses received in the last financial year consisted of:

Negative deposit rate

EUR

61.31

Total cost ratio (in %) pursuant to § 101 (2) No. 1 KAGB [German Code of Investment]

0.19

The total cost ratio expresses all costs and payments (without transaction costs) borne by the Subfund in the course of the year in relation to the average net asset value of the Subfund net assets.

All-in fees pursuant to § 101 (2) No. 2 KAGB [German Code of Investment]

The company receives a cost-sharing fee (the "all-in fee") from the respective Subfund, described in the special section, which may be different for the various share classes. Details of the remuneration and reimbursement expenses charged to the particular specialised Subfund may be found in the Special Section of the Prospectus, as well as the AAB and BAB. The all-in fee is calculated on the basis of the average daily net asset value of the unit class of the respective Subfund assets and is payable monthly or quarterly in arrears. The all-in fee covers all services provided by the company and third parties (such as the custodian, the auditor, etc.), unless otherwise specified in the following.

All-in fees paid to the management company or third parties before income equalisation

All-in fees pursuant to § 101 (2) No. 2 KAGB [German Code of Investment] (Amount)

EUR

95,795.22

Of which, for the capital management company

%

-17.52

of which for the custodian

%

96.65

of which for third parties

%

20.87

Transaction Costs

EUR

28,064.60

Total of the ancillary costs of the acquisition (incidental acquisition costs) and the costs of the sale of the assets.

The transaction costs incurred in the past reporting year were borne by the EU management company, Amundi Luxembourg SA. For this reason, no transaction costs are incurred in the individual Subfunds and are covered by the all-in fee.

The share of the securities transactions carried out in the period for the account of the Subfund's assets by way of brokerage, which are closely linked enterprises and persons, was 0.00%. They amounted to a total of EUR 0.00 EUR.

Information on the costs

The EU Management Company will not receive any reimbursements of the remunerations and expenses paid by the Subfund to the custodian and to third parties.

The EU Management Company will not pay any remuneration to intermediaries.

Information on Index funds

Tracking error at the end of the period (annualised)

0.20%

Annual tracking difference

0.20%

The tracking error realised in the 2022/2023 financial year is within the range of the forecast tracking error. The forecast tracking error was derived from the average tracking error realised in previous financial years taking into account a range of +/-50% around the mean. The range is a maximum of 40 basis points.

Notes on distribution and expenditure

The net change in non-realised profit and loss is determined every year by comparing the value of the asset items in the share price with the respective historical cost, the amount of the positive differences goes into the sum of the non-realised profit, and the amount of the negative differences into the sum of the non-realised losses. Net changes are determined from the comparison of the total positions at the end of the financial year with the total positions at the beginning of the financial year.

Information on securities lending transactions pursuant to Regulation (EU) No 2015/2365

There were no securities lending transactions concluded or total return swaps in the financial year within the meaning of EU Regulation No. 2015/23645.

Information on Voting Rights Policy

The current Voting Rights Policy of Amundi Luxembourg SA only applies to Luxembourg and French funds. There is currently no proxy voting for German funds. This service should also be implemented in the future for German Subfunds.

Regular information on the financial products referred to in Article 8 para. 1, 2 and 2a of the EU Regulation 2019/2088 and Article 6 para. 1 of the EU Regulation 2020/852

Product name: Amundi STOXX Europe 600 ESG II UCITS ETF (previously: Lyxor 1 STOXX Europe 600 ESG (DR) UCITS ETF)

Legal entity identifier: 529900WC5GC9BSS8N059

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Ecological and/or social characteristics

Does this financial product have a sustainable investment objective?

Yes

No

☐

It will make a minimum of sustainable investments with an environmental objective: ____%

☐

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐

It will make a minimum of sustainable investments with a social objective: ____

☒

It promotes Environmental/Social (E/S) characteristics and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 67.98 % of sustainable investments

☒

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒

with a social objective

☐

It promotes E/S characteristics, but **will not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Subfund promoted environmental and/or social characteristics through the use of the STOXX® Europe 600 ESG Broad Market EUR Net Return Index (the "Index"). The Subfund promotes ecological and/or social characteristics, including through using environmental, social and governance ratings (ESG) from the ESG section of the data provider Sustainalytics. The STOXX® Europe 600 ESG Broad Market EUR Net Return Index tracks the performance of the STOXX® Europe 600 Index using a range of compliance, engagement and ESG performance screenings, i.e. the index contains approx. 480 components, whereby the "missing" 120 Shares from the investment universe of the STOXX® Europe 600 Index were not selected due to the ESG criteria. The STOXX® Europe 600 index includes the 600 largest shares selected from European countries.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

The Subfund continuously replicates the STOXX® Europe 600 ESG Broad Market EUR Net Return Index whose ESG rating from the data provider Sustainalytics also represents the ESG rating of the portfolio. At the end of the period the ESG score of the STOXX® Europe 600 ESG Broad Market EUR Net Return Index from the data provider Sustainalytics was:

	Sustainalytics ESG score	Sustainalytics data coverage
STOXX Europe 600 ESG+	75.15	100%

● **... and compared to previous periods?**

The sustainability indicators were not compared with previous periods as the provisions of the Disclosure Regulation were not in force in those previous periods.

● **What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?**

The objectives of sustainable investments are to invest in companies that meet two criteria:

- 1) using the best environmental and social practices and
- 2) that do not manufacture products or provide services that damage the environment and society.

In order for the company in which the investment is made to be considered to contribute to the above-mentioned objectives, it must be one of the "best performers" in its field of activity in at least one of its key environmental or social factors.

The definition of the term "best performer" is based on Amundi Group's own ESG methodology, which aims to measure the ESG performance of a company in which it invests. To be classified as a best performer a company in which an investment is made must achieve the top three ratings (A, B or C on a scale of A to G) in at least one environmental or social factor in its sector. Material environmental and social factors are identified at industry level. The identification of material factors is based on the Amundi Group ESG analysis process, which combines extra-financial data and a qualitative analysis of related industry and sustainability issues. Factors identified as material give a rating of more than 10% to the overall ESG score. For the energy sector, for example, the following factors are material: Emissions and energy, biological diversity and environmental pollution, health and safety, local communities and human rights. A complete overview of the sectors and factors can be found in the Amundi Group's declaration on taking into account sustainability risk, which can be found at www.amundi.lu.

In order to contribute to the above objectives, the company in which investment is made should not be involved in any activities worth mentioning (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide production, production of single-use plastic) that are not compatible with these criteria.

The sustainable nature of an investment is assessed at the level of the company in which it is invested.

● **How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?**

Principal adverse impacts are the most significant negative

impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To ensure that sustainable investments do not significantly harm (“DNSH”) environmental or social objectives, the Amundi Group has two filters in place:

The first DNSH filter supports monitoring of the mandatory indicators for the principal adverse impacts in Appendix 1, table 1 of the Delegated Regulation EU 2022/1288 where robust data are available (e.g. greenhouse gas intensity of companies invested in), namely through a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the carbon intensity of the company invested in is not in the bottom decile of the sector).

Amundi Group already takes into account certain key adverse impacts within its exclusion policy as part of Amundi Group's Sustainable Investing Principles. These exclusions, which apply in addition to the tests above, cover the following topics: Exclusions for controversial weapons, violations of the principles of the UN Global Compact, coal and tobacco.

In addition to the specific sustainability factors covered by the first filter, Amundi Group has defined a second filter, which does not take into account the above-mentioned mandatory indicators of the principal adverse impacts in order to verify that the company does not perform poorly in environmental or social terms compared to other companies in its sector. This would correspond to an environmental or social score of E or higher using Amundi Group's ESG rating.

– ***How have the indicators for adverse impacts on sustainability factors been taken into account?***

The indicators for adverse impacts are taken into account as described in the first DNSH filter (do not significantly harm):

The first DNSH filter supports monitoring of the mandatory main indicators for the principal adverse impacts in Appendix 1, table 1 of the Delegated EU Regulation 2022/1288 when reliable data are available through the combination of the following indicators and specific thresholds or rules which include monitoring the following PAIs:

- a CO2 intensity that is not in the bottom decile when compared to other companies in its sector (only applies to sectors with a high intensity) and
- the diversity of the Board of Directors is not in the bottom decile compared to other companies in the sector and
- there is no controversy regarding working conditions and human rights.
- no controversy regarding biological diversity and environmental pollution.

Amundi Group already takes into account certain principal adverse impacts as part of its investment exclusion policy which is part of Amundi Group's sustainable investing principles. These exclusions, which apply in addition to the tests above, cover the following topics: Exclusions for controversial weapons, violations of the principles of the UN Global Compact, coal and tobacco.

– ***How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights?***
Details:

The OECD guidelines for multinational companies and the UN guiding principles on business and human rights have been integrated into our ESG evaluation methodology. Our company's proprietary ESG rating tool evaluates issuers based on data available from our data providers. For example, the model has a special criterion with the description “Community Involvement & Human Rights”, that is used for all sectors. In addition, there are other human rights-related criteria such as socially responsible supply chains, working conditions and work relationships. Moreover, we

carry out controversy monitoring at least quarterly. This includes companies in which human rights violations have been identified. When controversies arose, analysts evaluated the situation and applied a score to the controversy (using our proprietary evaluation methodology) and determined the best course of action. Evaluations of the controversies are updated on a quarterly basis, to track the trend and remedial actions.

The EU Taxonomy sets out a “do no significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Subfund took into account all associated principal adverse impacts in accordance with Appendix 1, table 1 of the Delegated EU Regulation 2022/1288, that applies to the fund strategy. It supported a combination of exclusion principles (normative and sector-related), integration of ESG ratings into the investment process, engagement and voting approaches.

- **Exclusion:** Amundi Group has defined normative, activity and sector-based exclusion rules, which cover some of the principal adverse impact indicators that are listed in the Disclosure Regulation.
- **Engagement:** Engagement is a continuous, targeted process which aims to influence the activities or behaviour of companies invested in. The objective of engagement activities can be divided into two categories: to encourage an issuer to improve the way it integrates the ecological and social dimension, to encourage an issuer to consider the impact it has on environmental, social and human rights issues or other sustainability issues that are important for society and the global economy.
- **Voting:** Amundi Group's voting policy is based on a holistic analysis of all long-term topics, that may affect value creation, including material ESG issues. More information can be found in Amundi Group's voting policy.
- **Monitoring of controversies:** Amundi Group has developed a system for tracking controversies which is supported by three external data providers. It systematically tracks controversies and their severity. This quantitative approach is then extended by detailed evaluation of each severe controversy by ESG analysts and regular review of how it develops. This approach applies to all Amundi Group funds.

Information on how the mandatory indicators for significant negative impacts are used, can be found in Amundi Group's declaration on oversight of sustainability risks, at www.amundi.lu.



What are the top investments for this financial product?

The list includes the following investments, which accounted for the **largest share of the investments** made in the financial product in the reference period: **from 01/07/2022 to 30/06/2023**

Largest investments	Sector	% Asset	Country
NESTLE SA-REG	Non-cyclical consumer goods	3.48 %	USA
ASML HOLDING NV	IT	3.16 %	NLD
NOVO NORDISK A/S-B	Healthcare	2.83 %	DNK
LVMH MOET HENNESSY LOUIS VUI	Cyclical consumer goods	2.65 %	FRA
ASTRAZENECA GBP	Healthcare	2.41 %	GBR
ROCHE HLDG AG-GENUSS	Healthcare	2.33 %	USA
NOVARTIS	Healthcare	2.27 %	CHE
HSBC HOLDING PLC GBP	Financials	1.74 %	GBR
SAP SE / XETRA	IT	1.60 %	GER
TOTALENERGIES SE PARIS	Energy	1.55 %	FRA
UNILEVER PLC (GBP)	Non-cyclical consumer goods	1.49 %	GBR
SIEMENS AG-REG	Industrials	1.35 %	GER
SANOFI	Healthcare	1.33 %	USA
L OREAL	Non-cyclical consumer goods	1.23 %	FRA
SCHNEIDER ELECT SE	Industrials	1.13 %	USA

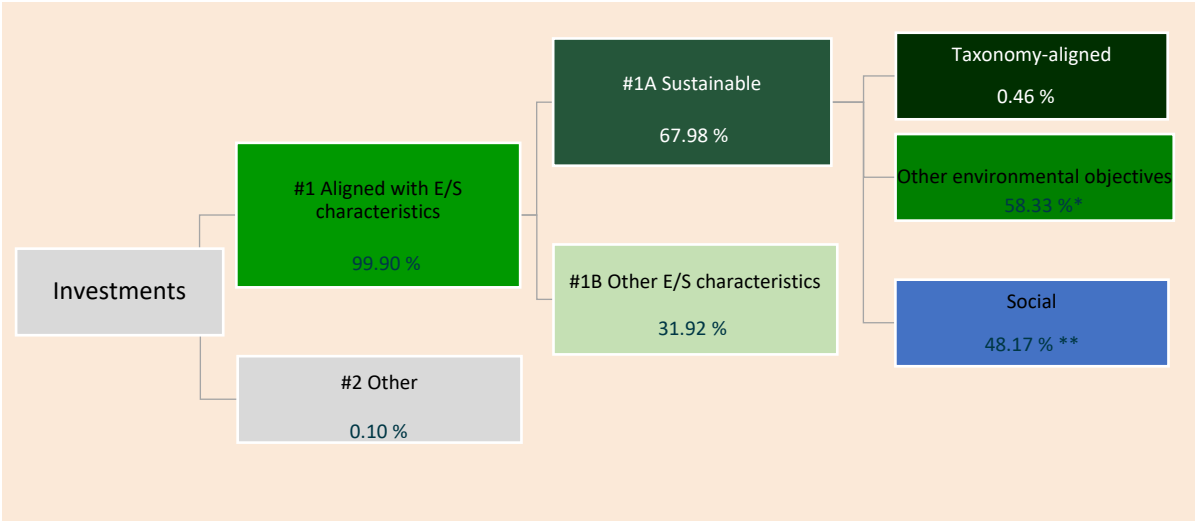
The data in the table above are based on a single portfolio observation point as of the reporting date 30 June 2023.



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

<i>Sector</i>	<i>% of Assets</i>
<i>Financials</i>	<i>19.01 %</i>
<i>Healthcare</i>	<i>16.26 %</i>
<i>Industrials</i>	<i>14.75 %</i>
<i>Non-cyclical consumer goods</i>	<i>12.16 %</i>
<i>Cyclical consumer goods</i>	<i>11.36 %</i>
<i>IT</i>	<i>8.23 %</i>
<i>Basic materials</i>	<i>6.37 %</i>
<i>Energy</i>	<i>4.16 %</i>
<i>Public services</i>	<i>3.30 %</i>
<i>Communications services</i>	<i>3.21 %</i>
<i>Real estate</i>	<i>1.09 %</i>

<i>Liquid assets</i>	<i>0.09 %</i>
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Taxonomy-compliant activities, expressed by the proportion of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The fund promotes both ecological and social characteristics. The fund does not commit to making investments that comply with the EU taxonomy. However, during the period under review the fund made 0.46% in sustainable investments that comply with EU taxonomy. These investments contributed to the objectives of EU taxonomy in relation to the climate commitment or climate action.

The compliance of the companies invested in with the above-mentioned objectives of the EU taxonomy is measured using sales or earnings figures and/or data on green “Use of Proceeds” bonds.

Does the financial product invest in fossil gas and/or nuclear energy¹ related activities that comply with the EU Taxonomy?

☐

Yes:

☐

In fossil gas

☐

In nuclear energy

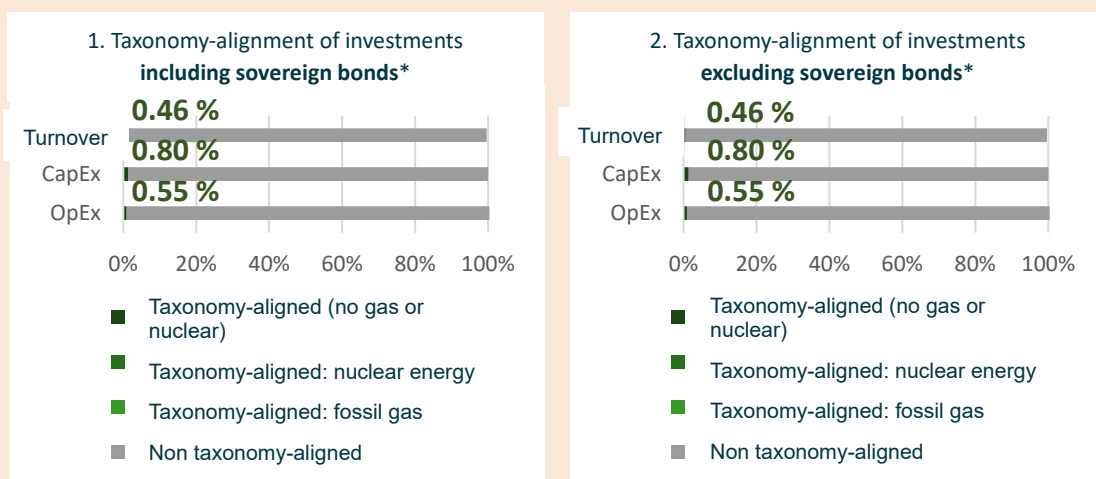
☒

No

Reliable data on alignment with the EU taxonomy for fossil gas and nuclear energy was not available in the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

In the charts below the percentage of investments that have been brought into line with the EU taxonomy can be seen in green. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments made in transitional and enabling activities?**

As of 30/06/2023 the share of the fund in transitional activities based on sale or revenue figures and/or data on green "Use of Proceeds" bonds as an indicator, was 0% and the share of investments in enabling activities was 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The sustainability indicators were not compared with previous periods as the Regulation was not in force in those previous periods.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The proportion of sustainable investments with environmental objectives not aligned with the taxonomy was **58.33%** at the end of the reporting period. *A proportion of these investments also contributed to a social objective.

The share of **58.33%** is due to the fact that some issuers of the asset items held in the Subfund are (can) be considered sustainable investments within the meaning of the Disclosure Regulation, but some of their activities cannot be brought into line with the EU taxonomy standards or for which no data is yet available to carry out an EU taxonomy assessment.



What was the share of socially sustainable investments?

The proportion of socially sustainable investments was **48.17%** at the end of the period. **A proportion of these investments also contributed to an environmental objective.



What investments are included under “Other”, what is their purpose and are there any minimum environmental or social safeguards?

The “Other” investments included cash and instruments for the purposes of liquidity and portfolio risk management.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

This product is passively managed. Its investment strategy is to recreate the index and at the same time minimise the associated tracking error. Mandatory elements in the index methodology ensure that the ecological and/or social characteristics are met at every point in the rebalancing. The STOXX® Europe 600 ESG Broad Market EUR Net Return Index tracks the performance of the STOXX® Europe 600 Index using a range of compliance, engagement and ESG performance screenings, i.e. the index contains approx. 480 components, whereby the "missing" 120 Shares from the investment universe of the STOXX® Europe 600 Index were not selected due to the ESG criteria. The STOXX® Europe 600 index includes the 600 largest shares selected from European countries. This product strategy is based on a targeted exclusion policy (normative and sectoral), as described in detail in Amundi Group’s “Principles for sustainable investment”: <https://www.amundi.lu>



How did this financial product perform compared with the reference benchmark?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How does the designated index differ from a relevant broad market index?***

The STOXX® Europe 600 ESG Broad Market EUR Net Return Index tracks the performance of the STOXX® Europe 600 Index using a range of compliance, engagement and ESG performance screenings, i.e. the index contains approx. 480 components, whereby the "missing" 120 Shares from the investment universe of the STOXX® Europe 600 Index were not selected due to the ESG criteria. The STOXX® Europe 600 index includes the 600 largest shares selected from European countries.

	Sustainalytics ESG score	Sustainalytics data coverage
STOXX Europe 600 ESG+	75.15	100%
STOXX® Europe 600 Index	74.37	100%

- ***How did this financial product perform in relation to the sustainability indicators used to determine the benchmark's alignment with each of the environmental or social characteristics being promoted?***

This product is passively managed. Its investment strategy is to recreate the index and minimise the associated tracking error. The sustainability indicators of the product correspond completely to those of the index.

	Sustainalytics ESG score	Sustainalytics data coverage
STOXX Europe 600 ESG+	75.15	100.00%

- ***How did this financial product perform compared with the reference benchmark?***

This product is passively managed. Its investment strategy is to recreate the index and minimise the associated tracking error. See comparison of the financial product performance with the reference benchmark.

	1 year
	30/06/2023

Amundi STOXX Europe 600 ESG II UCITS ETF (previously: Lyxor 1 STOXX Europe 600 ESG (DR) UCITS ETF)	16.89%
STOXX Europe 600 ESG+	16.69%
Spread	0.20%

● ***How did this financial product perform compared with the broad market index?***

This product is passively managed. Its investment strategy is to recreate the index and at the same time minimise the associated tracking error.

	1 year
	30/06/2023
Amundi STOXX Europe 600 ESG II UCITS ETF (previously: Lyxor 1 STOXX Europe 600 ESG (DR) UCITS ETF)	16.89%
STOXX Europe 600	13.44%
Spread	3.45%

Information on remuneration pursuant to Section 101 (4) 1.-5. KAGB:**REMUNERATION GUIDELINES AND PRACTICE**

The remuneration guidelines of Amundi Luxembourg SA comply with the requirements of the European Regulation 2014/91/EU that came into force on 18 March 2016, which was transferred to Luxembourg law on 10 May 2016.

The remuneration guideline is based on the framework arrangement for remuneration in the Amundi Group and is reviewed and approved annually by the Board of Directors of Amundi Luxembourg SA. The guideline is subject to an annual independent review by Amundi's internal compliance department, which is always carried out in the fourth quarter. A significant development in 2022 was that the remuneration policy was linked to the "Amundi Ambition 2025" strategy and as a consequence ESG criteria and sustainability risks were added to it. There were no other significant changes to the remuneration policy of the previous year. 2022's applicable remuneration policy was approved by the Board of Directors of Amundi Luxembourg on 22 June 2022.

The Amundi Group Remuneration Committee reviews the Group Remuneration Policy annually. 2022's review took place on 1 February 2022.

The targets of the remuneration guideline and practice comply with a well-founded and effective risk management and support this, insofar as the remuneration is aimed at long-term results and risks, to avoid conflicts of interest. Fixed remuneration is related to the tasks undertaken, the professional services provided and the area of responsibility. It also reflects the level of academic training, market salary levels, the experience and skills required for individual positions and the level of performance demonstrated. Variable remuneration should promote a sustainable, long-term development of the management company and a solid and effective system for managing risk. When awarding variable remuneration, an employee's performance, their business area and the entire Amundi Group are taken into account and it is based both on financial and non-financial criteria. Amundi Luxembourg SA and the Amundi group of companies, have defined all identified personnel who have authority over, or can influence the funds managed by Amundi, and who are therefore likely to have an impact on the performance or the risk profile of our funds.

AMOUNT OF REMUNERATION AWARDED

Since 31 December 2022, Amundi Luxembourg SA has been the management company or alternative investment fund administrator of various comprehensive UCITS and alternative investment funds. On 1 July 2022, Amundi Luxembourg SA became the management company of the UCITS Amundi (previously: Lyxor 1) .

During the 2022 calendar year Amundi Luxembourg SA paid its employees the following overall remuneration in Euros:

	Number of beneficiaries	Fixed remuneration	Variable remuneration	Total
Employees	97	8,867,445	1,732,476	10,599,921
Of which:				
- Identified employees	12	1,976,045	695.120	2,671,164
- All other employees	85	6,891,400	1,037,357	7,928,757

The above total remuneration figures relate to activities related to all managed funds. Employees of Amundi Luxembourg SA and the Amundi group of companies who are appointed to the Board of Directors of the management company, waive any claims to remuneration with respect to all the managed funds.

Employees of the management company do not receive any payments directly from the UCITS or AIF, nor do they receive any share of profits and performance fees.

REMUNERATION OF THE OUTSOURCING COMPANIES

From 1 July 2022 to 5 December 2022: Amundi Germany GmbH was the investment manager for the Amundi UCITS (previously: Lyxor 1).

The share of the total remuneration of employees (147) attributable to the management of this fund was EUR 542,035, of which EUR 311,838 was fixed remuneration and EUR 230,198 was variable remuneration. The pro rata total remuneration for managing directors (6) for managing the Amundi UCITS (previously Lyxor 1) was EUR 55,233; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022. The pro rata total remuneration for managing directors (6) for managing this fund was EUR 19,301; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022. The pro rata total remuneration for employees with control functions (3) was EUR 8,214; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022.

From 6 December 2022 to 30 June 2023: Amundi Assets was the investment manager for the Amundi UCITS (previously: Lyxor 1).

The share of the total remuneration of the identified employees resulting from the administration of this fund was EUR 22,233, of which EUR 9,493 was fixed remuneration and EUR 12,740 was variable remuneration. The share of the total remuneration of employees for managing the Amundi UCITS (previously Lyxor 1) was EUR 125,090, of which EUR 83,215 was fixed remuneration and EUR 41,875 was variable remuneration. In 2022 Amundi Asset Management employed a total of 1,673 people, of which 81 were identified staff (*).

(*) The company's management, employees whose activities have a significant influence on the overall risk profile of the management company and the special funds it manages, as well as certain other employees ("risk-relevant employees" or "risk takers")

Luxembourg, 14 November 2023

Amundi Luxembourg S.A

Amundi DAX 50 ESG II UCITS ETF (previously: Lyxor 1 DAX 50 ESG (DR) UCITS ETF)

Assets overview as of 30 June 2023

	Market value in EUR	Market value in EUR	% of Subfund Assets
I. Asset items		267,937,521.42	101.29
1. Shares		264,526,481.76	100.00
- Banks	8,175,906.69		3.09
- Construction and Construction Materials	2,790,972.80		1.06
- Mining	1,588,921.91		0.60
- Chemicals Industry	20,690,756.64		7.82
- Retail	5,993,340.56		2.27
- Electrics / Electronics	15,359,135.04		5.81
- Engineering and Vehicle Manufacture	48,908,146.81		18.49
- Pharmaceuticals Industry / Biotech	34,454,023.73		13.02
- Real Estate	4,327,941.60		1.64
- Software	18,608,693.42		7.03
- Other Financial Services	8,370,788.20		3.16
- Other Industrial Assets	18,906,122.12		7.15
- Telecommunications	20,360,648.53		7.70
- Textiles and Clothing	9,390,866.16		3.55
- Transportation	11,306,849.40		4.27
- Insurance	35,293,368.15		13.34
2. Receivables		3,178,688.23	1.20
3. Cash at bank		232,351.43	0.09
II. Liabilities		-3,411,795.64	-1.29
III. Subfund		264,525,725.78	100.00 ¹⁾

¹⁾ Minor differences may arise as a result of rounding percentage shares in the calculation.

Amundi DAX 50 ESG II UCITS ETF (previously: Lyxor 1 DAX 50 ESG (DR) UCITS ETF)

Portfolio investments as of 30 June 2023

ISIN	Denomination	Market	Quantity or shares or Ccy. in 1,000	Quantity 30/06/2023	Purchases/ Additions in the period	Sales/ Disposals	Price	Market value in EUR	% of Subfund Assets	
Stock Exchange-traded securities										
Shares										
Domestic										
DE000A1EWWW0	adidas AG		Qty.	44,408	20,311	12,275	EUR 177.780	7,894,854.24	2.98	
DE0008404005	Allianz SE		Qty.	87,983	49,493	36,866	EUR 213.200	18,757,975.60	7.09	
DE0006766504	Aurubis AG		Qty.	8,127	3,730	2,067	EUR 78.540	638,294.58	0.24	
DE000BASF111	BASF SE		Qty.	240,467	122,031	74,827	EUR 44.470	10,693,567.49	4.04	
DE000BAY0017	Bayer AG		Qty.	264,691	125,025	70,777	EUR 50.670	13,411,892.97	5.07	
DE0005190003	Bayerische Motoren Werke AG		Qty.	80,578	41,435	29,498	EUR 112.520	9,066,636.56	3.43	
DE0005200000	Beiersdorf AG		Qty.	26,364	12,027	6,624	EUR 121.250	3,196,635.00	1.21	
DE000A1DAHH0	Brenntag SE		Qty.	38,896	18,709	12,908	EUR 71.400	2,777,174.40	1.05	
DE0005313704	Carl Zeiss Meditec AG		Qty.	9,846	4,554	2,536	EUR 99.040	975,147.84	0.37	
DE000CBK1001	Commerzbank AG		Qty.	284,781	132,070	73,705	EUR 10.150	2,890,527.15	1.09	
DE0005439004	Continental AG		Qty.	29,102	13,524	7,557	EUR 69.100	2,010,948.20	0.76	
DE0006062144	Covestro AG		Qty.	51,038	23,548	13,332	EUR 47.580	2,428,388.04	0.92	
DE000DTR0CK8	Daimler Truck Holding AG		Qty.	146,841	168,069	21,228	EUR 33.000	4,845,753.00	1.83	
DE0005140008	Deutsche Bank AG		Qty.	549,530	256,035	143,381	EUR 9.618	5,285,379.54	2.00	
DE0005810055	Deutsche Stock Exchange AG		Qty.	49,502	23,067	12,897	EUR 169.100	8,370,788.20	3.16	
DE0005552004	Deutsche Post AG		Qty.	252,780	120,095	74,685	EUR 44.730	11,306,849.40	4.27	
DE0005557508	Deutsche Telekom AG		Qty.	930,361	483,052	292,378	EUR 19.976	18,584,891.34	7.03	
DE000PAG9113	Dr. Ing. h.c. F. Porsche AG		Qty.	30,967	35,641	4,674	EUR 113.750	3,522,496.25	1.33	
DE000EVNK013	Evonik Industries AG		Qty.	55,243	27,323	16,001	EUR 17.430	962,885.49	0.36	
DE0005785802	Fresenius Medical Care KGaA		Qty.	53,622	25,121	14,072	EUR 43.770	2,347,034.94	0.89	
DE0005785604	Fresenius SE & Co. KGaA		Qty.	111,689	52,080	29,189	EUR 25.370	2,833,549.93	1.07	
DE0006602006	GEA Group AG		Qty.	39,283	18,271	11,248	EUR 38.310	1,504,931.73	0.57	
DE0008402215	Hannover Rück SE		Qty.	16,175	7,545	4,230	EUR 194.350	3,143,611.25	1.19	
DE0006047004	HeidelbergCement AG		Qty.	37,114	17,126	10,351	EUR 75.200	2,790,972.80	1.06	
DE0006048432	Henkel AG & Co. KGaA		Qty.	43,869	19,890	12,410	EUR 73.260	3,213,842.94	1.21	
DE000A1PHFF7	HUGO BOSS AG		Qty.	15,663	7,150	3,936	EUR 71.540	1,120,531.02	0.42	
DE0006231004	Infineon Technologies AG		Qty.	350,864	162,600	90,608	EUR 37.785	13,257,396.24	5.01	
DE000KGX8881	KION GROUP AG		Qty.	18,876	8,351	4,842	EUR 36.860	695,769.36	0.26	
DE000KBX1006	Knorr-Bremse AG		Qty.	17,811	8,241	4,591	EUR 69.980	1,246,413.78	0.47	
DE0005470405	LANXESS AG		Qty.	20,851	9,750	6,411	EUR 27.600	575,487.60	0.22	
DE000LEG1110	LEG Immobilien SE		Qty.	19,967	9,512	5,148	EUR 52.640	1,051,062.88	0.40	
DE0007100000	Mercedes-Benz Group AG		Qty.	213,155	109,558	64,841	EUR 73.670	15,703,128.85	5.94	
DE0006599905	Merck KGaA		Qty.	34,821	16,046	8,910	EUR 151.550	5,277,122.55	1.99	
DE0008430026	Münchener Rückvers.-Ges. AG		Qty.	36,768	16,896	10,138	EUR 343.600	12,633,484.80	4.78	
DE000PAH0038	Porsche Automobil Holding SE		Qty.	43,257	21,082	10,626	EUR 55.160	2,386,056.12	0.90	
DE0006969603	PUMA SE		Qty.	27,141	12,645	7,050	EUR 55.120	1,496,011.92	0.57	
DE0007164600	SAP SE		Qty.	148,703	80,074	86,654	EUR 125.140	18,608,693.42	7.03	
DE0007165631	Sartorius AG		Qty.	6,628	3,045	1,687	EUR 317.100	2,101,738.80	0.79	
DE000A12DM80	Scout24 AG		Qty.	20,120	10,001	5,702	EUR 58.080	1,168,569.60	0.44	
DE0007236101	Siemens AG		Qty.	115,771	64,410	82,043	EUR 152.540	17,659,708.34	6.68	
DE000ENER6Y0	Siemens Energy AG		Qty.	144,762	78,272	32,070	EUR 16.180	2,342,249.16	0.89	
DE000SHL1006	Siemens Healthineers AG		Qty.	74,914	35,240	19,887	EUR 51.860	3,885,040.04	1.47	
DE000SYM9999	Symrise AG		Qty.	33,881	15,684	10,240	EUR 96.020	3,253,253.62	1.23	
DE000TLX1005	Talanx AG		Qty.	14,430	16,938	2,508	EUR 52.550	758,296.50	0.29	
DE000A1J5RX9	Telefónica Germany Hldg AG		Qty.	235,618	235,618	0	EUR 2.577	607,187.59	0.23	
DE0007500001	thyssenkrupp AG		Qty.	132,621	61,137	33,957	EUR 7.168	950,627.33	0.36	
DE0007664039	Volkswagen AG		Qty.	55,557	72,610	17,053	EUR 122.940	6,830,177.58	2.58	
DE000A1ML7J1	Vonovia SE		Qty.	183,117	88,903	59,437	EUR 17.895	3,276,878.72	1.24	
DE000ZAL1111	Zalando SE		Qty.	62,935	29,242	15,774	EUR 26.360	1,658,966.60	0.63	
								EUR	261,998,881.30	99.04
Foreign										
NL0012169213	Qiagen N.V.		Qty.	61,439	61,439	0	EUR 41.140	2,527,600.46	0.96	
								EUR	2,527,600.46	0.96
Total of securities assets								EUR	264,526,481.76	100.00
Cash at bank, non-vested money market instruments and money market funds										
								EUR	232,351.43	0.09
EUR credit at:										
Custodian		EUR		227,375.50			% 100.000	227,375.50	0.09	
Credit balances in non-EU/EEA currencies										
Custodian		USD		5,428.74			% 100.000	4,975.93	0.00	
Other Assets										
								EUR	3,178,688.23	1.20
Receivables from share subscriptions		EUR		3,147,794.35				3,147,794.35	1.19	
Receivables from dividends		EUR		30,893.88				30,893.88	0.01	
Other Liabilities										
Liabilities from securities transactions		EUR		-3,306,471.51				-3,306,471.51	-1.29	
Liabilities - Administration fees		EUR		-105,324.13				-105,324.13	-0.04	
Value of Subfund								EUR	264,525,725.78	100.00 ¹⁾
Share price								EUR	37.09	
Shares in issue								Qty.	7,132,690	

Footnotes:

¹⁾ Minor differences may arise as a result of rounding percentage shares in the calculation.

Price of securities or market rate

The asset items of the Subfund's net assets are valued on the basis of the following rates/market rates:

All asset prices: Prices as at 30/06/2023

Foreign exchange rates (indirect quote) 30/06/2023

US Dollar (USD) 1.08885 = 1 EUR

Transactions concluded during the reporting period, insofar as they no longer appear in the asset portfolio:

Purchases and sales in securities, investments funds and promissory notes (market allocation as of the reporting date):

ISIN	Denomination	Quantity or shares or Ccy. in 1,000	Purchases/ Additions	Sales/ Disposals	Volume in 1,000
Stock Exchange-traded securities					
Shares					
Domestic					
DE0008232125	Deutsche Lufthansa AG	Qty.	130,549	324,736	
DE000A0Z2ZZ5	freenet AG	Qty.	5,422	30,881	
DE000KSAG888	K+S Aktiengesellschaft	Qty.	18,203	59,202	
DE0008303504	TAG Immobilien AG	Qty.	18,584	49,965	
DE000A31C3C0	TAG Immobilien AG - Rights	Qty.	31,311	31,311	
DE000A2GSYQ9	Vonovia SE - Rights	Qty.	204,550	204,550	
Foreign					
LU1673108939	Aroundtown SA	Qty.	91,498	302,929	
LU2489901806	Aroundtown SA - Rights	Qty.	0	211,431	
IE00BZ12WP82	Linde PLC	Qty.	16,456	66,732	

Distribution and expense calculation including income equalisation
For the period from 01/07/2022 to 30/06/2023

	Total EUR	Total EUR	Per share ¹⁾ EUR
I. Income			
1. Dividend domestic issuer (before corporate tax)		10,268,659.32	1.440
2. Dividend foreign issuer (before withholding tax)		125,485.15	0.018
3. Interest on domestic liquid assets		6,807.77	0.001
4. Interest on foreign liquid assets (before withholding tax)		93.78	0.000
Of which: Interest refunded withholding taxes	93.78		0.000
5. Deduction of domestic corporate tax		-1,409,647.91	-0.198
6. Other Income		1,213.31	0.000
Income total		8,992,611.42	1.261
II. Expenses			
1. Administration fees		-360,338.77	-0.051
2. Other Expenses		-195.56	0.000
Of which: Bank fees	-195.56		0.000
Expenses total		-360,534.33	-0.051
III. Total net income		8,632,077.09	1.210
IV. Sales transactions			
1. Realised profit		8,139,557.68	1.141
2. Realised loss		-11,544,988.33	-1.619
Result from sales transactions		-3,405,430.65	-0.477
V. Realised result for the financial year		5,226,646.44	0.733
1. Net change in unrealised profits		15,240,623.75	2.137
2. Net change in unrealised profits		26,250,278.63	3.680
VI. Non-realised result for the financial year		41,490,902.38	5.817
VII. Result for the financial year		46,717,548.82	6.550

Development of the Subfund's net assets

	2022/2023
	EUR
I. Value of the Subfund's net assets at the beginning of the financial year	191,978,900.37
1. Distribution/tax for the previous year	-5,765,349.00
2. Inflow (net)	30,059,465.57
a) Cash inflows from unit sales	87,191,916.35
b) Cash outflows from unit redemptions	-57,132,450.78
3. Income equalisation/cost compensation	1,535,160.02
4. Result for the financial year	46,717,548.82
of which: Net change in non-realised profit	15,240,623.75
of which: Net change in non-realised loss	26,250,278.63
II. Value of the Subfund's net assets at the end of the financial year	264,525,725.78

Use of the Income of the Subfund's net assets

	Total EUR	Total EUR	Per share ¹⁾ EUR
I. Available for distribution		42,990,497.45	6.027
1. Previous year's report		37,763,851.01	5.294
2. Realised result for the financial year		5,226,646.44	0.733
II. Not used for distribution		33,076,058.35	4.637
1. Reinvestments made		0.00	0.000
2. Report on new account		33,076,058.35	4.637
III. Overall distribution		9,914,439.10	1.390
1. Final distribution		9,914,439.10	1.390

1) Rounding in the calculations can lead to de minimis differences.

**Comparison overview of the last three financial years/
Financial year**

	Partial special assets at the end of the financial year EUR	Share price EUR
2022/2023	264,525,725.78	37.09
2021/2022	191,978,900.37	31.37
2020/2021	194,073,479.88	39.29
2020	3,726,906.74	30.93

Amundi DAX 50 ESG II UCITS ETF (previously: Lyxor 1 DAX 50 ESG (DR) UCITS ETF)

Appendix pursuant to § 7 No. 9 KARBV

Information according to the German Derivatives Regulation ("Derivateverordnung")

No derivatives transactions were concluded in the financial year

Other information

Amundi DAX 50 ESG II UCITS ETF (previously: Lyxor 1 DAX 50 ESG (DR) UCITS ETF)
International Security Identification Number (ISIN)

Share price	EUR	DE000ETF9090
Shares in issue	Qty.	37.09
Investor		7,132,690
Current front-end load	%	Private Investor
Current redemption fee	%	5.00
Minimum denomination	Share	5.00
Administration fees p.a.	%	1.00
Use of income		0.15
		distributing
Quantity of securities in Subfund (in %)		100.00
Quantity of derivatives in Subfund (in %)		0.00

Information on the procedure for valuation of the asset items

The assets were valued during the financial year and at the reporting date, 30/06/2023 using, in principle, the last traded stock exchange or market price, which ensures a reliable valuation.

Asset items which are neither admitted to trading on stock exchanges nor are admitted to or included in any other organised market or for which no tradeable price is available, are valued at the current market value, with due consideration of suitable valuation models, taking into account current market conditions.

In the financial year and as at the reporting date of 30/06/2023, the following asset items were not valued at the last traded stock exchange or market price:

Cash-at-bank and other assets	to nominal value
Liabilities	to redemption amount
Foreign currency conversion	based on the closing spot price from WM Company / Reuters

Information on transparency as well as on the total cost ratio according to § 16 (1) No. 3 of the KARBV

Significant other income and other expenses (before income equalisation):

The other income received in the last financial year consisted of:
credit for paid CSDR fees

EUR 1,244.24

The other Expenses received in the last financial year consisted of:

Negative deposit rate EUR 174.55

Total cost ratio (in %) pursuant to § 101 (2) No. 1 KAGB [German Code of Investment]

0.15

The total cost ratio expresses all costs and payments (without transaction costs) borne by the Subfund in the course of the year in relation to the average net asset value of the Subfund net assets.

All-in fees pursuant to § 101 (2) No. 2 KAGB [German Code of Investment]

The company receives a cost-sharing fee (the "all-in fee") from the respective Subfund, described in the special section, which may be different for the various share classes. Details of the remuneration and reimbursement expenses charged to the particular specialised Subfund may be found in the Special Section of the Prospectus, as well as the AAB and BAB. The all-in fee is calculated on the basis of the average daily net asset value of the unit class of the respective Subfund assets and is payable monthly or quarterly in arrears. The all-in fee covers all services provided by the company and third parties (such as the custodian, the auditor, etc.), unless otherwise specified in the following.

All-in fees paid to the management company or third parties before income equalisation

All-in fees pursuant to § 101 (2) No. 2 KAGB [German Code of Investment] (Amount)	EUR	362,075.46
Of which, for the capital management company	%	37.33
of which for the custodian	%	36.29
of which for third parties	%	26.38

Transaction Costs

EUR 17,533.43

Total of the ancillary costs of the acquisition (incidental acquisition costs) and the costs of the sale of the assets.

The transaction costs incurred in the past reporting year were borne by the EU management company, Amundi Luxembourg SA. For this reason, no transaction costs are incurred in the individual Subfunds and are covered by the all-in fee.

The share of the securities transactions carried out in the period for the account of the Subfund's assets by way of brokerage, which are closely linked enterprises and persons, was 0.00%. They amounted to a total of EUR 0.00 EUR.

Information on the costs

The EU Management Company will not receive any reimbursements of the remunerations and expenses paid by the Subfund to the custodian and to third parties.

The EU Management Company will not pay any remuneration to intermediaries.

Information on Index funds

Tracking error at the end of the period (annualised)	0.25%
Annual tracking difference	-0.94%

The tracking error realised in the 2022/2023 financial year is within the range of the forecast tracking error. The forecast tracking error was derived from the average tracking error realised in previous financial years taking into account a range of +/-50% around the mean. The range is a maximum of 40 basis points.

Notes on distribution and expenditure

The net change in non-realised profit and loss is determined every year by comparing the value of the asset items in the share price with the respective historical cost, the amount of the positive differences goes into the sum of the non-realised profit, and the amount of the negative differences into the sum of the non-realised losses. Net changes are determined from the comparison of the total positions at the end of the financial year with the total positions at the beginning of the financial year.

Information on securities lending transactions pursuant to Regulation (EU) No 2015/2365

There were no securities lending transactions concluded or total return swaps in the financial year within the meaning of EU Regulation No. 2015/23645.

Information on Voting Rights Policy

The current Voting Rights Policy of Amundi Luxembourg SA only applies to Luxembourg and French funds. There is currently no proxy voting for German funds. This service should also be implemented in the future for German Subfunds.

Regular information on the financial products referred to in Article 8 para. 1, 2 and 2a of the EU Regulation 2019/2088 and Article 6 para. 1 of the EU Regulation 2020/852

Product name: Amundi DAX 50 ESG II UCITS ETF (previously: Lyxor 1 DAX 50 ESG (DR) UCITS ETF)

Legal entity identifier: 529900GFNNJ8CI4K9B60

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities.

Ecological and/or social characteristics

Does this financial product have a sustainable investment objective?

Yes

No

It will make a minimum of sustainable investments with an environmental objective: ____%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It will make a minimum of sustainable investments with a social objective: ____

It promotes Environmental/Social (E/S) characteristics and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 69.01 % of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but will not make any sustainable investments

Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Subfund promoted environmental and/or social characteristics through the use of the DAX® 50 ESG (performance index) (the "index"). The Subfund promoted ecological and/or social characteristics, including using environmental, social and governance ratings (ESG) from the data provider Sustainalytics. In particular, the DAX® 50 ESG index tracks the performance of the 50 largest, most liquid German stocks that have carried out standardised ESG screenings in conjunction with Global Standards screening, as well as involvement in controversial weapons, tobacco production, thermal coal, nuclear energy and military contracts. They are characterised by comparably good performance on the basis of their environmental, social and governance criteria, which are considered sustainable, based on ESG criteria.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

The Subfund continuously replicates the DAX® 50 ESG Index, whose ESG rating from the data provider Sustainalytics also represents the ESG rating of the portfolio. Sustainalytics' ESG score for the DAX® 50 ESG at the end of the period under review was:

	Sustainalytics ESG score	Sustainalytics data coverage
DAX 50 ESG	77.23	100%

● **... and compared to previous periods?**

The sustainability indicators were not compared with previous periods as the provisions of the Disclosure Regulation were not in force in those previous periods.

● **What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?**

The objectives of sustainable investments are to invest in companies that meet two criteria:

- 1) using the best environmental and social practices and
- 2) that do not manufacture products or provide services that damage the environment and society.

In order for the company in which the investment is made to be considered to contribute to the above-mentioned objectives, it must be one of the "best performers" in its field of activity in at least one of its key environmental or social factors.

The definition of the term "best performer" is based on Amundi Group's own ESG methodology, which aims to measure the ESG performance of a company in which it invests. To be classified as a best performer a company in which an investment is made must achieve the top three ratings (A, B or C on a scale of A to G) in at least one environmental or social factor in its sector. Material environmental and social factors are identified at industry level. The identification of material factors is based on the Amundi Group ESG analysis process, which combines extra-financial data and a qualitative analysis of related industry and sustainability issues. Factors identified as material give a rating of more than 10% to the overall ESG score. For the energy sector, for example, the following factors are material: Emissions and energy, biological diversity and environmental pollution, health and safety, local communities and human rights. A complete overview of the sectors and factors can be found in the Amundi Group's declaration on taking into account sustainability risk, which can be found at www.amundi.lu.

In order to contribute to the above objectives, the company in which investment is made should not be involved in any activities worth mentioning (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide production, production of single-use plastic) that are not compatible with these criteria.

The sustainable nature of an investment is assessed at the level of the company in which it is invested.

● **How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?**

Principal adverse impacts are the most significant negative

impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To ensure that sustainable investments do not significantly harm (“DNSH”) environmental or social objectives, the Amundi Group has two filters in place:

The first DNSH filter supports monitoring of the mandatory indicators for the principal adverse impacts in Appendix 1, table 1 of the Delegated Regulation EU 2022/1288 where robust data are available (e.g. greenhouse gas intensity of companies invested in), namely through a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the carbon intensity of the company invested in is not in the bottom decile of the sector).

Amundi Group already takes into account certain key adverse impacts within its exclusion policy as part of Amundi Group's Sustainable Investing Principles. These exclusions, which apply in addition to the tests above, cover the following topics: Exclusions for controversial weapons, violations of the principles of the UN Global Compact, coal and tobacco.

In addition to the specific sustainability factors covered by the first filter, Amundi Group has defined a second filter, which does not take into account the above-mentioned mandatory indicators of the principal adverse impacts in order to verify that the company does not perform poorly in environmental or social terms compared to other companies in its sector. This would correspond to an environmental or social score of E or higher using Amundi Group's ESG rating.

– ***How have the indicators for adverse impacts on sustainability factors been taken into account?***

The indicators for adverse impacts are taken into account as described in the first DNSH filter (do not significantly harm):

The first DNSH filter supports monitoring of the mandatory main indicators for the principal adverse impacts in Appendix 1, table 1 of the Delegated EU Regulation 2022/1288 when reliable data are available through the combination of the following indicators and specific thresholds or rules which include monitoring the following PAIs:

- a CO2 intensity that is not in the bottom decile when compared to other companies in its sector (only applies to sectors with a high intensity) and
- the diversity of the Board of Directors is not in the bottom decile compared to other companies in the sector and
- there is no controversy regarding working conditions and human rights.
- no controversy regarding biological diversity and environmental pollution.

Amundi Group already takes into account certain principal adverse impacts as part of its investment exclusion policy which is part of Amundi Group's sustainable investing principles. These exclusions, which apply in addition to the tests above, cover the following topics: Exclusions for controversial weapons, violations of the principles of the UN Global Compact, coal and tobacco.

– ***How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

The OECD guidelines for multinational companies and the UN guiding principles on business and human rights have been integrated into our ESG evaluation methodology. Our company's proprietary ESG rating tool evaluates issuers based on data available from our data providers. For example, the model has a special criterion with the description "Community Involvement & Human Rights", that is used for all sectors. In addition, there are other human rights-related criteria such as socially responsible supply chains, working conditions and work relationships. Moreover, we carry out controversy monitoring at least quarterly. This includes companies in which human rights violations have been identified. When controversies arose, analysts evaluated the situation and applied a score to the controversy (using our proprietary evaluation methodology) and determined the best course of action. Evaluations of the controversies are updated on a quarterly basis, to track the trend and remedial actions.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Subfund took into account all associated principal adverse impacts in accordance with Appendix 1, table 1 of the Delegated EU Regulation 2022/1288, that applies to the fund strategy. It supported a combination of exclusion principles (normative and sector-related), integration of ESG ratings into the investment process, engagement and voting approaches.

- **Exclusion:** Amundi Group has defined normative, activity and sector-based exclusion rules, which cover some of the principal adverse impact indicators that are listed in the Disclosure Regulation.
- **Engagement:** Engagement is a continuous, targeted process which aims to influence the activities or behaviour of companies invested in. The objective of engagement activities can be divided into two categories: to encourage an issuer to improve the way it integrates the ecological and social dimension, to encourage an issuer to consider the impact it has on environmental, social and human rights issues or other sustainability issues that are important for society and the global economy.
- **Voting:** Amundi Group's voting policy is based on an holistic analysis of all long-term topics, that may affect value creation, including material ESG issues. More information can be found in Amundi Group's voting policy.

- Monitoring of controversies: Amundi Group has developed a system for tracking controversies which is supported by three external data providers. It systematically tracks controversies and their severity. This quantitative approach is then extended by detailed evaluation of each severe controversy by ESG analysts and regular review of how it develops. This approach applies to all Amundi Group funds.

Information on how the mandatory indicators for significant negative impacts are used, can be found in Amundi Group's declaration on oversight of sustainability risks, at www.amundi.lu.



What are the top investments for this financial product?

The list includes the following investments, which accounted for the **largest share of the investments** made in the financial product in the reference period: **from 01/07/2022 to 30/06/2023**

Largest investments	Sector	% Asset	Country
ALLIANZ SE-REG	Financials	7.09 %	GER
SAP SE / XETRA	IT	7.03 %	GER
DEUTSCHE TELEKOM NAM (XETRA)	Communications services	7.03 %	GER
SIEMENS AG-REG	Industrials	6.68 %	GER
MERCEDES-BENZ GROUP AG	Cyclical consumer goods	5.94 %	GER
BAYER AG	Healthcare	5.07 %	GER
INFINEON TECH. AG	IT	5.01 %	GER
MUENCHENER RUECKVER AG-REG	Financials	4.78 %	GER
DEUTSCHE POST AG-REG (XETRA)	Industrials	4.27 %	GER
BASF SE XETRA	Basic materials	4.04 %	GER
BAYERISCHE MOTOREN WERKE AG	Cyclical consumer goods	3.43 %	GER
DEUTSCHE BOERSE AG	Financials	3.16 %	GER
ADIDAS AG	Cyclical consumer goods	2.98 %	GER
VOLKSWAGEN AG-PFD	Cyclical consumer goods	2.58 %	GER
DEUTSCHE BANK NAMENSAKTEIN	Financials	2.00 %	GER

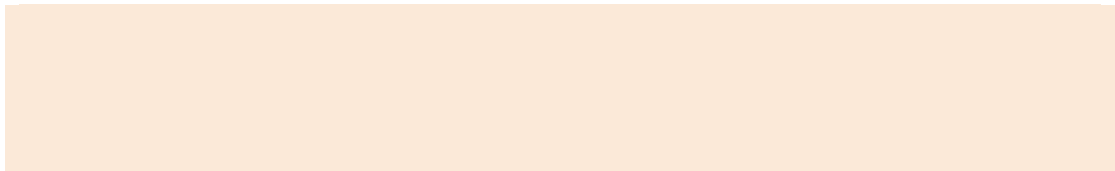
The data in the table above are based on a single portfolio observation point as of the reporting date 30 June 2023.

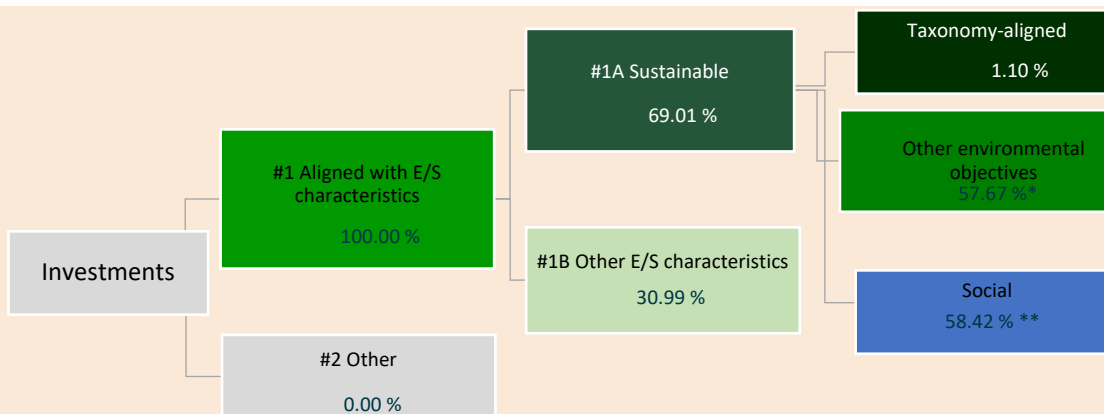


What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.





#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

<i>Sector</i>	<i>% Assets</i>
<i>Financials</i>	<i>19.60 %</i>
<i>Cyclical consumer goods</i>	<i>19.54 %</i>
<i>Industrials</i>	<i>16.02 %</i>
<i>Healthcare</i>	<i>12.61 %</i>
<i>IT</i>	<i>12.05 %</i>
<i>Basic materials</i>	<i>8.43 %</i>
<i>Communications services</i>	<i>7.70 %</i>
<i>Non-cyclical consumer goods</i>	<i>2.42 %</i>
<i>Real estate</i>	<i>1.64 %</i>
<i>Liquid assets</i>	<i>-0.00 %</i>

Taxonomy-compliant activities, expressed by the proportion of:
- **turnover** reflecting the share of revenue from green activities of investee companies



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The fund promotes both ecological and social characteristics. The fund does not commit to making investments that comply with the EU taxonomy. However, during the period under review the fund made 1.10% in sustainable investments that comply with EU taxonomy. These investments contributed to the objectives of EU taxonomy in relation to the climate commitment or climate action.

- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

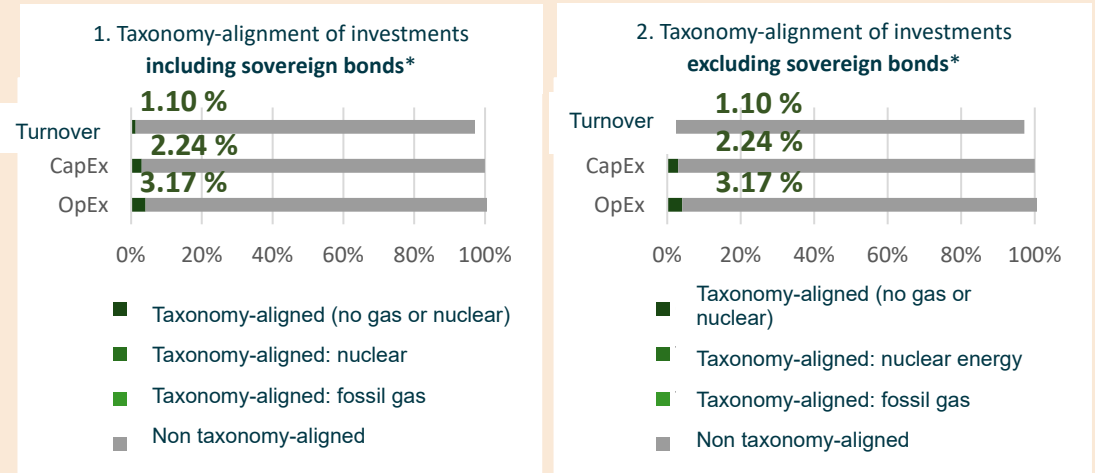
The compliance of the companies invested in with the above-mentioned objectives of the EU taxonomy is measured using sales or earnings figures and/or data on green “Use of Proceeds” bonds.

- **Does the financial product invest in fossil gas and/or nuclear energy¹ related activities that comply with the EU Taxonomy?**
☐ Yes:
☐ In fossil gas ☐ In nuclear energy
☒ No

Reliable data on alignment with the EU taxonomy for fossil gas and nuclear energy was not available in the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

In the charts below the percentage of investments that have been brought into line with the EU taxonomy can be seen in green. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.


● **What was the share of investments made in transitional and enabling activities?**

As of 30/06/2023 the share of the fund in transitional activities based on sale or revenue figures and/or data on green "Use of Proceeds" bonds as an indicator, was 0% and the share of investments in enabling activities was 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The sustainability indicators were not compared with previous periods as the Regulation was not in force in those previous periods.

 are sustainable investments with an

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

The proportion of sustainable investments with environmental objectives not aligned with the taxonomy as **57.67 %** at the end of the reporting period. *A proportion of these investments also contributed to an environmental objective.
The share of 57.67 % is due to the fact that some issuers of the asset items held in the Subfund are (can) be considered sustainable investments within the meaning of the Disclosure Regulation, but some of their activities cannot be brought into line with the EU taxonomy standards or for which no data is yet available to carry out an EU taxonomy assessment.



What was the share of socially sustainable investments?

The proportion of socially sustainable investments was **58.42%** at the end of the period. **A proportion of these investments also contributed to an environmental objective.



What investments are included under “Other”, what is their purpose and are there any minimum environmental or social safeguards?

The “Other” investments included cash and instruments for the purposes of liquidity and portfolio risk management.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

This product is passively managed. Its investment strategy is to recreate the index and at the same time minimise the associated tracking error. Mandatory elements in the index methodology ensure that the ecological and/or social characteristics are met at every point in the rebalancing. In particular, the DAX® 50 ESG index tracks the performance of the 50 largest and most liquid German market stocks, that have passed the standardised ESG screenings in conjunction with Global Standards screening and the participation in controversial weapons, tobacco products, thermal coal, nuclear energy and military contracts, and that show a comparatively good performance based on their environmental, social and governance criteria. This product strategy is based on a targeted exclusion policy (normative and sectoral), as described in detail in Amundi Group’s “Principles for sustainable investment”: <https://www.amundi.lu>



How did this financial product perform compared with the reference benchmark?

Reference benchmarks are indexes to measure whether the financial product attains the

● ***How does the designated index differ from a relevant broad market index?***

The DAX® 50 ESG is a share index, based on the HDAX®, that includes all companies in the DAX®, MDAX® and TecDAX®. The DAX® 50 ESG selects companies from the HDAX® 50 investment universe that are judged to be particularly sustainable based on ESG criteria (environmental,

environmental or social characteristics that they promote.

social and corporate governance) and excludes companies that have a negative impact on certain sustainability factors and that meet certain exclusion criteria.

	Sustainalytics ESG score	Sustainalytics data coverage
DAX 50 ESG	77.23	100%
HDAX Index	75.89	100%

- **How did this financial product perform in relation to the sustainability indicators used to determine the benchmark’s alignment with each of the environmental or social characteristics being promoted?**

This product is passively managed. Its investment strategy is to recreate the index and minimise the associated tracking error. The sustainability indicators of the product correspond completely to those of the index.

	Sustainalytics ESG score	Sustainalytics data coverage
DAX 50 ESG	77.23	100.00%

- **How did this financial product perform compared with the reference benchmark?**

This product is passively managed. Its investment strategy is to recreate the index and minimise the associated tracking error. See comparison of the financial product performance with the reference benchmark.

	1 year
	30/06/2023
Amundi DAX 50 ESG II UCITS ETF (previously: Lyxor 1 DAX 50 ESG (DR) UCITS ETF)	21.89%
DAX 50 ESG	22.83%
Spread	-0.94%

- **How did this financial product perform compared with the broad market index?**

This product is passively managed. Its investment strategy is to recreate the index and at the same time minimise the associated tracking error. Below is the comparison of the performance of the financial product with the broad market index.

	1 year
	30/06/2023
Amundi DAX 50 ESG II UCITS ETF (previously: Lyxor 1 DAX 50 ESG (DR) UCITS ETF)	21.89%
HDAX Index	24.11%

Spread	-2.22%
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Information on remuneration pursuant to Section 101 (4) 1.-5. KAGB:**REMUNERATION GUIDELINES AND PRACTICE**

The remuneration guidelines of Amundi Luxembourg SA comply with the requirements of the European Regulation 2014/91/EU that came into force on 18 March 2016, which was transferred to Luxembourg law on 10 May 2016.

The remuneration guideline is based on the framework arrangement for remuneration in the Amundi Group and is reviewed and approved annually by the Board of Directors of Amundi Luxembourg SA. The guideline is subject to an annual independent review by Amundi's internal compliance department, which is always carried out in the fourth quarter. A significant development in 2022 was that the remuneration policy was linked to the "Amundi Ambition 2025" strategy and as a consequence ESG criteria and sustainability risks were added to it. There were no other significant changes to the remuneration policy of the previous year. 2022's applicable remuneration policy was approved by the Board of Directors of Amundi Luxembourg on 22 June 2022.

The Amundi Group Remuneration Committee reviews the Group Remuneration Policy annually. 2022's review took place on 1 February 2022.

The targets of the remuneration guideline and practice comply with a well-founded and effective risk management and support this, insofar as the remuneration is aimed at long-term results and risks, to avoid conflicts of interest. Fixed remuneration is related to the tasks undertaken, the professional services provided and the area of responsibility. It also reflects the level of academic training, market salary levels, the experience and skills required for individual positions and the level of performance demonstrated. Variable remuneration should promote a sustainable, long-term development of the management company and a solid and effective system for managing risk. When awarding variable remuneration, an employee's performance, their business area and the entire Amundi Group are taken into account and it is based both on financial and non-financial criteria. Amundi Luxembourg SA and the Amundi group of companies, have defined all identified personnel who have authority over, or can influence the funds managed by Amundi, and who are therefore likely to have an impact on the performance or the risk profile of our funds.

AMOUNT OF REMUNERATION AWARDED

Since 31 December 2022, Amundi Luxembourg SA has been the management company or alternative investment fund administrator of various comprehensive UCITS and alternative investment funds. On 1 July 2022, Amundi Luxembourg SA became the management company of the UCITS Amundi (previously: Lyxor 1) .

During the 2022 calendar year Amundi Luxembourg SA paid its employees the following overall remuneration in Euros:

	Number of beneficiaries	Fixed remuneration	Variable remuneration	Total
Employees	97	8,867,445	1,732,476	10,599,921
Of which:				
- Identified employees	12	1,976,045	695.120	2,671,164
- All other employees	85	6,891,400	1,037,357	7,928,757

The above total remuneration figures relate to activities related to all managed funds. Employees of Amundi Luxembourg SA and the Amundi group of companies who are appointed to the Board of Directors of the management company, waive any claims to remuneration with respect to all the managed funds.

Employees of the management company do not receive any payments directly from the UCITS or AIF, nor do they receive any share of profits and performance fees.

REMUNERATION OF THE OUTSOURCING COMPANIES

From 1 July 2022 to 5 December 2022: Amundi Germany GmbH was the investment manager for the Amundi UCITS (previously: Lyxor 1).

The share of the total remuneration of employees (147) attributable to the management of this fund was EUR 542,035, of which EUR 311,838 was fixed remuneration and EUR 230,198 was variable remuneration. The pro rata total remuneration for managing directors (6) for managing the Amundi UCITS (previously Lyxor 1) was EUR 55,233; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022. The pro rata total remuneration for managing directors (6) for managing this fund was EUR 19,301; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022. The pro rata total remuneration for employees with control functions (3) was EUR 8,214; we do not have details on the breakdown between fixed remuneration and variable remuneration for 2022.

From 6 December 2022 to 30 June 2023: Amundi Assets was the investment manager for the Amundi UCITS (previously: Lyxor 1).

The share of the total remuneration of the identified employees resulting from the administration of this fund was EUR 22,233, of which EUR 9,493 was fixed remuneration and EUR 12,740 was variable remuneration. The share of the total remuneration of employees for managing the Amundi UCITS (previously Lyxor 1) was EUR 125,090, of which EUR 83,215 was fixed remuneration and EUR 41,875 was variable remuneration. In 2022 Amundi Asset Management employed a total of 1,673 people, of which 81 were identified staff (*).

(*) The company's management, employees whose activities have a significant influence on the overall risk profile of the management company and the special funds it manages, as well as certain other employees ("risk-relevant employees" or "risk takers")

Luxembourg, 14 November 2023

Amundi Luxembourg S.A

Amundi (previously: Lyxor 1)

Independent auditor's report

To Amundi Luxembourg SA

Opinion

We have audited the Subfund Amundi MDAX ESG II UCITS ETF (previously: Lyxor 1 MDAX ESG UCITS ETF), Amundi DivDAX II UCITS ETF (previously: Lyxor 1 DivDax (DR) UCITS ETF), Amundi TecDAX UCITS ETF (previously: Lyxor 1 TecDAX (DR) UCITS ETF), Amundi STOXX Europe 600 ESG II UCITS ETF (previously: Lyxor 1 STOXX Europe 600 ESG (DR) UCITS ETF) and Amundi DAX 50 ESG II UCITS ETF (previously: Amundi DAX 50 ESG II UCITS ETF (previously: Lyxor 1 DAX 50 ESG (DR) UCITS ETF)) of the umbrella construction Amundi (previously: Lyxor 1 — consisting of the summarised activity report for the Subfund for the financial year from 1 July 2022 to 30 June 2023, the asset overviews and portfolio investments as of 30 June 2023, the distribution and expense statements, the utilisation statements, the development statements for the financial year from 1 July 2022 to June 30 2023, as well as the comparative overviews of the last three financial years, the lists of the transactions concluded during the period, to the extent that these are no longer the subject of the portfolio investments, and the appendices.

In our opinion, based on the findings of our audit, the attached annual reports comply, in all material aspects, with the provisions of the German Capital Investment Code (KAGB) and the applicable European Regulations and provide, taking these regulations into account, a comprehensive picture of the factual circumstances and performance of the Subfunds.

Basis for the audit opinion

We have carried out our audit pursuant to Section 102 of the KAGB and taking into account the German principles of proper accounting set out by the German Institute of Auditors (IDW). Our responsibility under these regulations and principles is further described in the section: "Auditor's responsibility when auditing annual reports" of our report. We are independent of Amundi Luxembourg SA in accordance with German commercial and professional legal regulations and we have fulfilled our other German professional obligations in accordance with these requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to serve as a basis for our audit opinion of the annual reports.

Responsibility of the legal representative for the annual reports

The legal representatives of Amundi Luxembourg SA are responsible for preparing the annual reports, so they correspond to the provisions of the German Capital Investment Code (KAGB) and the applicable European Regulations in all material aspects, and provide, taking these regulations into account, a comprehensive picture of the factual circumstances and performance of the Subfunds. In addition, the legal representatives are responsible for the internal controls they have determined as necessary, to enable the annual reports to be prepared free from material misstatements — intentional or otherwise — due to fraud (i.e. accounting manipulation and asset damage) or errors.

In preparing the annual reports the legal representatives are responsible for including in the reporting, events, decisions and other factors that could significantly influence the performance of the investment assets. This means, inter alia, that in preparing the annual reports the legal representatives should assess the continuation of the specialised funds by Amundi Luxembourg SA and they have the responsibility of disclosing events or circumstances relating to the continuation of the specialised funds — if relevant.

Responsibility of the auditors for auditing the annual reports

Our aim is to ascertain with sufficient assurance whether or not the annual reports as a whole are free from material misstatements — intentional or otherwise — and to issue a report with our audit opinion on those annual reports.

Sufficient assurance is a high level of assurance, though not a guarantee of it, that an audit carried out in compliance with Section 102 KAGB, and taking into account the German principles for proper auditing set out by the Institute of Auditors (IDW) will invariably reveal a material misstatement. Misstatements may either result from inaccuracies or infringements and are deemed to be material if it can be reasonably assumed that these individual or overall factors could influence the economic decisions made on the basis of these annual reports by the addressees.

During the audit we have exercised due discretion and maintained a critical stance. Moreover,

- we have identified and assessed the risk — intentional or otherwise — of material misstatements or errors in the annual reports, we have planned and carried out the audit procedure in response to these risks and obtained audit evidence that is adequate and reasonable to serve as the basis for our audit opinion. The risk that material misstatements resulting from fraud will not be detected is higher than the risk that material misstatements will not be detected due to errors, since fraud may include collusive cooperation, forgery, intentional incompleteness, misleading representations or the overriding of internal information controls;
- we have gained an understanding of the relevant internal control systems used for the audit of the annual reports, in order to plan the audit procedure, which is reasonable under the given circumstances. It does not, however, have the aim of giving an audit opinion on the effectiveness of the internal control systems of Amundi Luxembourg SA;
- we have assessed the adequacy of the accounting methods used by the legal representatives of Amundi Luxembourg SA in preparing the annual reports and the reasonableness of estimates and related data they have presented;
- we draw our conclusions based on audit evidence obtained as to whether there is a material inaccuracy in connection with events or circumstances that could raise considerable doubt about the continuation of the specialised funds by Amundi Luxembourg SA. If we conclude that there is a material inaccuracy, we are required to draw attention to the related information in the annual reports or, if this information is inappropriate, to modify our audit opinion. We draw our conclusions based on the evidence obtained up to the date of the audit opinion. However, future events or circumstances may result in the Subfund not being continued by Amundi Luxembourg SA;
- we have assessed the overall presentation, the structure and content of the annual reports including the data, and whether the annual reports, based on the underlying business incidents and events, provide, with regard to the provisions of the German Capital Investment Code (KAGB) and the applicable European Regulations, a comprehensive picture of the factual circumstances and performance of the specialised funds.

We have discussed with those responsible for monitoring, inter alia, the planned scope and timetable of the audit and significant audit findings, including potential defects in the internal control system that we have determined during our audit.

Ernst & Young GmbH
Auditors

Heist
Auditor

Lattwein
Auditor