

**Amundi**

**A Special Fund that conforms to the guidelines of German Law  
(Umbrella Construction)**

**Unaudited Semi-Annual Report**

**As at 31/12/2023**



Units cannot be subscribed on the basis of the Financial Reports. Unit subscriptions are only valid if undertaken on the basis of the Prospectus, the current Key Investor Information Document and the latest available Annual Report and, if published thereafter, the Semi-Annual Report.

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# Amundi DivDax II UCITS ETF

## Statement of assets and liabilities as at 31 December 2023

	Market value in EUR	Market value in EUR	% of Subfund Assets
<b>I. Assets items</b>		<b>60,978,577.58</b>	<b>100.06</b>
1. Shares		60,934,400.03	99.99
- Banks	3,321,390.78		5.45
- Construction and construction materials	1,459,024.44		2.39
- Chemical industry	5,872,185.18		9.64
- Energy utilities	3,276,235.35		5.38
- Mechanical engineering and automotive manufacturers	16,668,666.21		27.35
- Pharmaceutical industry/biotech	4,456,210.41		7.31
- Real estate	2,678,050.90		4.39
- Telecoms	5,795,483.25		9.51
- Transportation	5,617,685.06		9.22
- Insurance	11,789,468.45		19.35
2. Cash at bank		44,177.55	0.07
<b>II. Liabilities</b>		<b>-35,348.46</b>	<b>-0.06</b>
<b>III. Subfund</b>		<b>60,943,229.12</b>	<b>100.00 <sup>1)</sup></b>

# Amundi DivDax II UCITS ETF

## Portfolio Investments as at 31 December 2023

ISIN	Demoniation	Market	Quantity or shares or Ccy. in 1,000	Quantity 31/12/2023	Purchases/ Additions	Sales/ disposals	Price	Market value in EUR	% of Subfund Assets
<b>Stock Exchange-traded securities</b>									
<b>Shares</b>									
<b>Domestic</b>									
DE0008404005	Allianz SE		Qty.	24,869	968	5,249	EUR 241.950	6,017,054.55	9.87
DE000BASF111	BASF SE		Qty	120,381	9,738	16,866	EUR 48.780	5,872,185.18	9.64
DE000BAY0017	Bayer AG		Qty	132,507	21,538	6,247	EUR 33.630	4,456,210.41	7.31
DE0005190003	Bayerische Motoren Werke AG		Qty	39,672	5,180	8,235	EUR 100.780	3,998,144.16	6.56
DE000DTR0CK8	Daimler Truck Holding AG		Qty	75,312	83,737	8,425	EUR 34.020	2,562,114.24	4.20
DE0005140008	Deutsche Bank AG		Qty	268,634	326,079	57,445	EUR 12.364	3,321,390.78	5.45
DE0005552004	Deutsche Post AG		Qty	125,241	16,018	24,815	EUR 44.855	5,617,685.06	9.22
DE0005557508	Deutsche Telekom AG		Qty	266,459	266,459	322,907	EUR 21.750	5,795,483.25	9.51
DE000ENAG999	E.ON SE		Qty	269,649	37,566	53,345	EUR 12.150	3,276,235.35	5.38
DE0006047004	Heidelberg Materials AG		Qty	18,026	2,366	4,020	EUR 80.940	1,459,024.44	2.39
DE0007100000	Mercedes-Benz Group AG		Qty	96,599	17,990	4,807	EUR 62.550	6,042,267.45	9.91
DE0008430026	Münchener Rückvers.-Ges. AG		Qty	15,389	594	3,691	EUR 375.100	5,772,413.90	9.47
DE000PAH0038	Porsche Automobil Holding SE		Qty	20,653	1,818	4,102	EUR 46.320	956,646.96	1.57
DE0007664039	Volkswagen AG		Qty	27,813	3,877	5,523	EUR 111.800	3,109,493.40	5.10
DE000A1ML7J1	Vonovia SE		Qty	93,835	15,374	18,638	EUR 28.540	2,678,050.90	4.39
							<b>EUR</b>	<b>60,934,400.03</b>	<b>99.99</b>
<b>Total securities portfolio</b>							<b>EUR</b>	<b>60,934,400.03</b>	<b>99.99</b>
<b>Cash at bank, non-securitised money market instruments and money market funds</b>							<b>EUR</b>	<b>44,177.55</b>	<b>0.07</b>
<b>EUR-credit at:</b>									
Custodian		EUR		44,177.55			% 100.000	44,177.55	0.07
<b>Other Liabilities</b>							<b>EUR</b>	<b>-35,348.46</b>	<b>-0.06</b>
Liabilities - Administration fees		EUR		-35,348.46				-35,348.46	-0.06
<b>Value of Subfund</b>							<b>EUR</b>	<b>60,943,229.12</b>	<b>100.00 <sup>1)</sup></b>
<b>Share price</b>							<b>EUR</b>	<b>179.69</b>	
<b>Shares in issue</b>							<b>Qty</b>	<b>339,150</b>	

Footnotes:

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

### Price of securities or market rates:

Assets belonging to the specialised fund are valued based of the following prices/market rates:

All asset prices:

Prices as at 29/12/2023

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 note loan ("Schuldscheindarlehen") (market allocation at the reporting date):

ISIN	Denomination	Quantity or shares or Ccy. in 1,000	Purchases/ Additions	Sales/ disposals	Volume in 1,000
<b>Stock exchange-traded securities</b>					
<b>Shares</b>					
<b>Domestic</b>					
DE0005439004	Continental AG	Qty.	0	15,431	
DE0005785604	Fresenius SE & Co. KGaA	Qty.	67,019	67,019	
DE0006048432	Henkel AG & Co. KGaA	Qty.	0	23,262	

# Amundi DivDax II UCITS ETF

## Appendix pursuant to § 7No.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

International Security Identification Number (ISIN)

DE000ETF9033

Share price

EUR

179.69

Share in issue

Qty.

339,150

Investors

Private investors

Current front-end load

%

5.00

Current redemption fee

%

5.00

Administration fees p. a.

%

0.25

Use of income

distribution

Quantity of securities in Subfund (in %)

99.99

Quantity of derivatives in Subfund (in %)

0.00

Information on the procedure for valuation of the asset items

The Valuation of the assets during the financial year and at the reporting date of 31/12/2023 was in principle the last traded stock exchange or market price, which ensures a reliable valuation.

Assets that 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 of current market conditions.

In the financial year and at the reporting date of 31/12/2023, the following assets items were not valued at the last traded stock exchange or market price:

Cash at bank and other Assets

at nominal value

Liabilities

at the amount repayable

Information on Index funds

Tracking error and tracking difference

Tracking error describes the standard deviation of the difference between the performance of a specialised Subfund and the performance of the underlying index (benchmark). A lower tracking error indicates very similar performance. The higher tracking error, the greater the average deviation of fund performance from the performance of the benchmark.

The tracking error basically results from the all-in fee collected from the individual Subfund's assets and the tracking difference of the relevant Subfund's net assets.

In the case of ETFs, positive tracking differences arise mainly where they refer to a price index with no dividend consideration. The ETF performs more positively than the benchmark index, which leads to a correspondingly large tracking error.

Tracking error at the end of the period (annualised)

0.59%

Information on the securities financing transactions pursuant to Regulation (EU) 2015/2365

There were no securities lending transactions concluded or total return swaps in the financial year within the meaning of EU Regulation 2015/2365.

# Amundi MDAX ESG II UCITS ETF

## Statement of assets and liabilities as at 31 December 2023

	Market value in EUR	Market value in EUR	% of Subfund Assets
<b>I. Assets items</b>		<b>133,965,119.67</b>	<b>100.09</b>
1. Shares		133,808,397.95	99.97
- Construction and construction materials	2,238,479.28		1.67
- Mining	6,024,045.70		4.50
- Office equipment	5,818,973.64		4.35
- Chemical industry	12,142,785.22		9.07
- Retail	4,418,360.16		3.30
- Electric/electronic	3,043,197.00		2.27
- Energy utilities	3,585,745.62		2.68
- Mechanical engineering and automotive manufacturers	17,478,364.26		13.06
- Paper and packaging industry	3,336,216.00		2.49
- Pharmaceutical industry/biotech	16,128,982.96		12.05
- Real estate	11,205,226.68		8.37
- Software	7,264,873.40		5.43
- Other industrial securities	4,379,247.60		3.27
- Telecoms	12,695,200.03		9.49
- Textiles and clothing	5,948,881.56		4.44
- Transportation	9,222,106.62		6.89
- Entertainment industry	1,880,067.50		1.40
- Consumer goods	2,622,908.52		1.96
- Insurance	4,374,736.20		3.27
2. Receivables		733.85	0.00
3. Cash at bank		155,987.87	0.12
<b>II. Liabilities</b>		<b>-121,599.32</b>	<b>-0.09</b>
<b>III. Subfund</b>		<b>133,843,520.35</b>	<b>100.00 <sup>1)</sup></b>

# Amundi MDAX ESG II UCITS ETF

## Portfolio Investments as at 31 December 2023

ISIN	Denomination	Market	Quantity or shares or Ccy. in 1,000	Quantity 31/12/2023	Purchases/ Additions in the period	Sales/ disposals in the period	Price	Market value in EUR	% of Subfund Assets	
<b>Stock exchange-traded securities</b>										
<b>Shares</b>										
<b>Domestic</b>										
DE0006766504	Aurubis AG		Qty.	33,985	5,410	3,518	EUR 74.260	2,523,726.10	1.89	
DE0005158703	Bechtle AG		Qty.	92,240	14,687	9,553	EUR 45.390	4,186,773.60	3.13	
DE0005313704	Carl Zeiss Meditec AG		Qty.	41,172	6,554	4,263	EUR 98.840	4,069,440.48	3.04	
DE0008232125	Deutsche Lufthansa AG		Qty.	1,145,888	183,456	118,533	EUR 8.048	9,222,106.62	6.89	
DE0006095003	ENCAVIS AG		Qty.	135,998	21,648	14,087	EUR 15.590	2,120,208.82	1.58	
DE000EVNK013	Evonik Industries AG		Qty.	230,997	36,777	23,921	EUR 18.500	4,273,444.50	3.19	
DE0005664809	Evotec SE		Qty.	166,740	26,541	17,054	EUR 21.280	3,548,227.20	2.65	
DE0005773303	Fraport AG Ffm.Airport.Ser.AG		Qty.	40,878	6,508	4,233	EUR 54.760	2,238,479.28	1.67	
DE000A0Z2ZZ5	freenet AG		Qty.	133,953	21,326	13,871	EUR 25.340	3,394,369.02	2.54	
DE0005785802	Fresenius Medical Care KGaA		Qty.	224,218	37,654	25,175	EUR 37.960	8,511,315.28	6.36	
DE0006602006	GEA Group AG		Qty.	175,781	37,671	17,008	EUR 37.690	6,625,185.89	4.95	
DE000A0LD6E6	Gerresheimer AG		Qty.	35,360	6,083	3,307	EUR 94.350	3,336,216.00	2.49	
DE000A13SX22	HELLA GmbH & Co. KGaA		Qty.	23,045	3,668	2,386	EUR 82.500	1,901,212.50	1.42	
DE000A161408	HelloFresh SE		Qty.	183,292	28,424	18,922	EUR 14.310	2,622,908.52	1.96	
DE000A1PHFF7	HUGO BOSS AG		Qty.	65,496	10,427	6,782	EUR 67.460	4,418,360.16	3.30	
DE000A2NB601	JENOPTIK AG		Qty.	57,391	57,391	0	EUR 28.440	1,632,200.04	1.22	
DE0006219934	Jungheinrich AG		Qty.	54,077	8,610	5,600	EUR 33.220	1,796,437.94	1.34	
DE000KSAG888	K+S Aktiengesellschaft		Qty.	201,773	31,700	33,557	EUR 14.310	2,887,371.63	2.16	
DE000KGX8881	KION GROUP AG		Qty.	78,929	12,566	8,174	EUR 38.670	3,052,184.43	2.28	
DE000KBX1006	Knorr-Bremse AG		Qty.	74,477	11,857	7,712	EUR 58.800	4,379,247.60	3.27	
DE0006335003	KRONES AG		Qty.	14,981	15,322	16,421	EUR 111.800	1,674,875.80	1.25	
DE0005470405	LANXESS AG		Qty.	97,277	23,552	8,612	EUR 28.370	2,759,748.49	2.06	
DE000LEG1110	LEG Immobilien SE		Qty.	83,491	13,291	8,645	EUR 79.320	6,622,506.12	4.95	
DE0006452907	Nemetschek SE		Qty.	63,760	10,291	13,316	EUR 78.480	5,003,884.80	3.74	
DE000A0D6554	Nordex SE		Qty.	140,917	22,433	14,591	EUR 10.400	1,465,536.80	1.09	
DE0006969603	PUMA SE		Qty.	117,753	22,319	11,738	EUR 50.520	5,948,881.56	4.44	
DE000A12DM80	Scout24 AG		Qty.	82,915	12,793	8,968	EUR 64.160	5,319,826.40	3.97	
DE000WAF3001	Siltronic AG		Qty.	18,758	18,758	0	EUR 88.450	1,659,145.10	1.24	
DE000A0DJ6J9	SMA Solar Technology AG		Qty.	22,858	4,994	2,130	EUR 60.550	1,384,051.90	1.03	
DE000STAB1L8	Stabilus SE		Qty.	27,827	4,431	2,882	EUR 61.700	1,716,925.90	1.28	
DE0007493991	Ströer SE & Co. KGaA		Qty.	34,978	6,536	4,592	EUR 53.750	1,880,067.50	1.40	
DE0008303504	TAG Immobilien AG		Qty.	197,705	31,477	20,474	EUR 13.195	2,608,717.48	1.95	
DE000TLX1005	Talanx AG		Qty.	67,668	16,935	6,248	EUR 64.650	4,374,736.20	3.27	
DE000A2YN900	TeamViewer AG		Qty.	160,810	35,196	18,568	EUR 14.060	2,260,988.60	1.69	
DE000A1J5RX9	Telefónica Deutschland Hldg AG		Qty.	822,364	147,532	255,566	EUR 2.352	1,934,200.13	1.45	
DE0007500001	thyssenkrupp AG		Qty.	554,550	88,288	57,426	EUR 6.312	3,500,319.60	2.62	
DE0005089031	United Internet AG		Qty.	88,837	95,655	6,818	EUR 23.040	2,046,804.48	1.53	
DE000VTSC017	Vitesco Technologies Group AG		Qty.	9,099	21,618	12,519	EUR 78.200	711,541.80	0.53	
DE000WCH8881	Wacker Chemie AG		Qty.	19,442	3,096	2,014	EUR 114.300	2,222,220.60	1.66	
							<b>EUR</b>	<b>131,834,394.87</b>	<b>98.50</b>	
<b>Foreign</b>										
LU1673108939	Aroundtown SA		Qty.	797,577	797,577	0	EUR 2.475	1,974,003.08	1.47	
							<b>EUR</b>	<b>1,974,003.08</b>	<b>1.47</b>	
<b>Total securities assets</b>								<b>EUR</b>	<b>133,808,397.95</b>	<b>99.97</b>
<b>Cash at bank, non-securitized money market instruments and money market funds</b>								<b>EUR</b>	<b>155,987.87</b>	<b>0.12</b>
<b>EUR-credit at:</b>										
	Custodian	EUR		156,005.34			% 100.000	156,005.34	0.12	
<b>Other assets</b>										
	Withholding tax reimbursement claims	EUR		733.85			<b>EUR</b>	<b>733.85</b>	<b>0.00</b>	
<b>Liabilities from borrowing</b>								<b>EUR</b>	<b>-17.47</b>	<b>0.00</b>
<b>Loans in non-EU/EEA currencies</b>										
	Custodian	USD		-19.40			% 100.000	-17.47	0.00	
<b>Other liabilities</b>										
	Liabilities from equities	EUR		-30,608.38			<b>EUR</b>	<b>-121,599.32</b>	<b>-0.09</b>	
	Liabilities for administration fees	EUR		-90,990.94				-30,608.38	-0.02	
								-90,990.94	-0.07	
<b>Value of Subfund</b>								<b>EUR</b>	<b>133,843,520.35</b>	<b>100.00<sup>1)</sup></b>
<b>Share price</b>								<b>EUR</b>	<b>139.48</b>	
<b>Share in issue</b>								<b>Qty</b>	<b>959,572</b>	

Footnotes:

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

**Price of securities or market rate**

Assets belonging to the specialised fund are valued based on the following prices/market rates:  
All asset prices: Prices as at 29/12/2023

**Foreign exchange rates (in indirect quote) 29/12/2023**  
US dollar (USD) 1.10465 = 1 EUR

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

Purchases and sales in securities, investment units and promissory note loan ("Schuldscheindarlehen") (market allocation at the reporting date):

ISIN	Denomination	Quantity or shares or Ccy. in 1,000	Purchases/ Additions	Sales/ disposals	Volume in 1,000
<b>Stock exchange-traded securities</b>					
<b>Shares</b>					
<b>Domestic</b>					
DE000A0WMPJ6	AIXTRON SE	Qty.	18,481	138,152	
DE0005565204	Dürr AG	Qty.	7,990	59,740	
DE000PSM7770	ProSiebenSat.1 Media SE	Qty.	22,650	171,698	
DE000A2GS401	Software AG	Qty.	0	50,268	
<b>Foreign</b>					
LU1704650164	BEFESA S.A.	Qty.	5,879	43,958	



# Amundi MDAX ESG II 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

International Security Identification Number (ISIN)

DE000ETF9074

Share price

EUR

139.48

Share in issue

Qty.

959,572

Investors

Private investors

Current front-end load

%

5.00

Current redemption fee

%

5.00

Administration fees p. a.

%

0.30

Use of income

distribution

Quantity of securities in Subfund (in %)

99.97

Quantity of derivatives in Subfund (in %)

0.00

### Information on the procedure for valuation of the asset items

The Valuation of the assets during the financial year and at the reporting date of 31/12/2023 was in principle the last traded stock exchange or market price, which ensures a reliable valuation.

Assets that 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 of current market conditions.

In the financial year and at the reporting date of 31/12/2023 the following assets items were not valued at the last traded stock exchange or market price:

Cash at bank and other Assets

at nominal value

Liabilities

at the amount repayable

Foreign currency conversion

based on the closing spot price from WM company/Reuters

### Information on Index funds

#### Tracking error and tracking difference

Tracking error describes the standard deviation of the difference between the performance of a specialised Subfund and the performance of the underlying index (benchmark). A lower tracking error indicates very similar performance. The higher tracking error, the greater the average deviation of fund performance from the performance of the benchmark.

The tracking error basically results from the all-in fee collected from the individual Subfund's assets and the tracking difference of the relevant Subfund's net assets.

In the case of ETFs, positive tracking differences arise mainly where they refer to a price index with no dividend consideration. The ETF performs more positively than the benchmark index, which leads to a correspondingly large tracking error.

Tracking error at the end of the period (annualised)

0.11%

### Information on the securities lending transactions pursuant to Regulation (EU) 2015/2365

There were no securities lending transactions concluded or total return swaps in the financial year within the meaning of EU Regulation 2015/2365.

# Amundi TecDAX UCITS ETF

## Statement of assets and liabilities as at 31 December 2023

	Market value in EUR	Market value in EUR	% of Subfund Assets
<b>I. Assets items</b>		<b>90,584,444.26</b>	<b>100.09</b>
1. Shares		90,569,990.87	100.08
- Office equipment	7,222,253.53		7.98
- Electric/electronic	24,657,329.52		27.25
- Energy utilities	2,838,167.32		3.14
- Pharmaceutical industry/biotech	24,757,863.12		27.36
- Software	16,051,408.72		17.74
- Telecoms	15,042,968.66		16.62
2. Receivables		4,409.25	0.00
3. Cash at bank		10,044.14	0.01
<b>II. Liabilities</b>		<b>-82,445.33</b>	<b>-0.09</b>
<b>III. Subfund</b>		<b>90,501,998.93</b>	<b>100.00 <sup>1)</sup></b>

# Amundi TecDAX UCITS ETF

## Portfolio investments as at 31 December 2023

ISIN	Denomination	Market	Quantity or shares or ccy in 1,000	Quantity 31/12/2023	Purchases/ Additions	Sales/ disposals in the period	Price	Market value in EUR	% of Subfund Assets	
<b>Stock exchange-traded securities</b>										
<b>Shares</b>										
<b>Domestic</b>										
DE000A0WMPJ6	AIXTRON SE		Qty.	106,307	11,172	8,985	EUR 38.660	4,109,828.62	4.54	
DE0005104400	ATOSS Software AG		Qty.	3,756	391	313	EUR 209.000	785,004.00	0.87	
DE0005158703	Bechtle AG		Qty.	77,341	8,128	6,576	EUR 45.390	3,510,507.99	3.88	
DE0005419105	CANCOM SE		Qty.	30,470	1,781	7,268	EUR 29.560	900,693.20	1.00	
DE0005313704	Carl Zeiss Meditec AG		Qty.	34,522	3,616	2,912	EUR 98.840	3,412,154.48	3.77	
DE000A288904	CompuGroup Medical SE &Co.KGaA		Qty.	23,943	2,492	1,995	EUR 37.900	907,439.70	1.00	
DE0005557508	Deutsche Telekom AG		Qty.	385,802	14,588	121,874	EUR 21.750	8,391,193.50	9.27	
DE0005313506	Energiekontor AG		Qty.	6,418	6,724	306	EUR 82.700	530,768.60	0.59	
DE0005664809	Evotec SE		Qty.	139,808	14,902	11,872	EUR 21.280	2,975,114.24	3.29	
DE000A0Z2ZZ5	freenet AG		Qty.	112,317	11,794	9,544	EUR 25.340	2,846,112.78	3.14	
DE000HAG0005	HENSOLDT AG		Qty.	49,395	5,204	4,178	EUR 24.400	1,205,238.00	1.33	
DE0006231004	Infineon Technologies AG		Qty.	239,340	31,254	45,651	EUR 37.800	9,047,052.00	10.00	
DE000A2NB601	JENOPTIK AG		Qty.	48,121	5,030	4,042	EUR 28.440	1,368,561.24	1.51	
DE0006632003	MorphoSys AG		Qty.	32,278	3,390	2,720	EUR 34.000	1,097,452.00	1.21	
DE000A3H2200	Nagarro SE		Qty.	6,978	658	732	EUR 87.450	610,226.10	0.67	
DE0006452907	Nemetschek SE		Qty.	53,461	5,140	9,782	EUR 78.480	4,195,619.28	4.64	
DE000A0D6554	Nordex SE		Qty.	118,157	12,411	9,958	EUR 10.400	1,228,832.80	1.36	
DE000A0JBPG2	PNE AG		Qty.	40,132	43,477	3,345	EUR 13.840	555,426.88	0.61	
DE0007164600	SAP SE		Qty.	59,274	2,228	18,193	EUR 139.480	8,267,537.52	9.14	
DE0007165631	Sartorius AG		Qty.	23,240	2,447	1,976	EUR 333.200	7,743,568.00	8.56	
DE000SHL1006	Siemens Healthineers AG		Qty.	167,034	24,630	34,644	EUR 52.600	8,785,988.40	9.71	
DE000WAF3001	Siltronic AG		Qty.	15,728	1,649	1,323	EUR 88.450	1,391,141.60	1.54	
DE000A0DJ6J9	SMA Solar Technology AG		Qty.	19,166	3,331	1,549	EUR 60.550	1,160,501.30	1.28	
DE000A2YN900	TeamViewer AG		Qty.	134,837	21,603	12,127	EUR 14.060	1,895,808.22	2.09	
DE000A1J5RX9	Telefónica Deutschland Hldg AG		Qty.	689,539	31,082	150,491	EUR 2.352	1,621,795.73	1.79	
DE0005089031	United Internet AG		Qty.	74,488	7,841	6,295	EUR 23.040	1,716,203.52	1.90	
DE000A0JL9W6	VERBIO Vereinigt.BioEnergie AG		Qty.	17,508	1,649	1,673	EUR 29.880	523,139.04	0.58	
							<b>EUR</b>	<b>80,782,908.74</b>	<b>89.26</b>	
<b>Foreign</b>										
US00486H1059	ADTRAN Holdings Inc.		Qty.	68,673	7,339	5,615	EUR 6.810	467,663.13	0.52	
AT0000A0E9W5	Kontron AG		Qty.	38,710	6,087	2,974	EUR 21.500	832,265.00	0.92	
NL0012169213	Qiagen N.V.		Qty.	215,410	22,671	18,302	EUR 39.400	8,487,154.00	9.38	
							<b>EUR</b>	<b>9,787,082.13</b>	<b>10.81</b>	
<b>Total securities assets</b>								<b>EUR</b>	<b>90,569,990.87</b>	<b>100.08</b>
<b>Cash at bank, non-securitised money market instruments and money market funds</b>								<b>EUR</b>	<b>10,044.14</b>	<b>0.01</b>
<b>EUR-credit at:</b>										
Custodian		EUR		9,166.73			% 100.000	9,166.73	0.01	
<b>Credit balances in non-EU/EEA currencies</b>										
Custodian		USD		974.41			% 100.000	877.41	0.00	
<b>Other assets</b>								<b>EUR</b>	<b>4,409.25</b>	<b>0.00</b>
Withholding tax reimbursement claims		EUR		4,409.25				4,409.25	0.00	
<b>Other liabilities</b>								<b>EUR</b>	<b>-82,445.33</b>	<b>-0.09</b>
Liabilities for administration fees		EUR		-82,445.33				-82,445.33	-0.09	
<b>Value of Subfund</b>								<b>EUR</b>	<b>90,501,998.93</b>	<b>100.00</b> <sup>1)</sup>
<b>Share price</b>								<b>EUR</b>	<b>24.71</b>	
<b>Share in issue</b>								<b>Qty</b>	<b>3,662,456</b>	

Footnotes:

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

**Price of securities or market rate**

Assets belonging to the specialised fund are valued based on the following prices/market rates:

All asset prices: Prices as at 29/12/2023

**Foreign exchange rates (in indirect quote) 29/12/2023**

US dollar (USD) 1.10465 = 1 EUR

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

Purchases and sales in securities, investment units and promissory note loan ("Schuldscheindarlehen") (market allocation at the reporting date):

ISIN	Denomination	Quantity or shares or Ccy. in 1,000	Purchases/ Additions	Sales/ disposals	Volume in 1,000
<b>Stock Exchange-traded securities</b>					
<b>Shares</b>					
<b>Domestic</b>					
DE0005659700	Eckert & Ziegler Str.-u.Med.AG	Qty.	109	13,264	
DE000A2GS401	Software AG	Qty.	0	43,706	

# Amundi TecDAX 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

International Security Identification Number (ISIN)

DE000ETF9082

Share price

EUR

24.71

Share in issue

Qty.

3,662,456

Investors

Private investors

Current front-ended load

%

5.00

Current redemption fee

%

5.00

Administration fees p. a.

%

0.40

Use of income

distribution

Quantity of securities in Subfund (in %)

100.08

Quantity of Derivatives in Subfund (in %)

0.00

### Information on the procedure for valuation of assets items

The Valuation of the assets during the financial year and at the reporting date of 31/12/2023 was in principle the last traded stock exchange or market price, which ensures a reliable valuation.

Assets that 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 of current market conditions

In the financial year and at the reporting date of 31/12/2023, the following assets were not valued at the last traded stock exchange or market price:

Cash at bank and other Assets

at nominal value

Liabilities

at the amount repayable

Foreign currency conversion

Based on the closing spot price from WM Company /Reuters

### Information for Index funds

#### Tracking error and tracking difference

Tracking error describes the standard deviation of the difference between the performance of a specialised Subfund and the performance of the underlying index (benchmark). A lower tracking error indicates very similar performance. The higher tracking error, the greater the average deviation of fund performance from the performance of the benchmark.

The tracking error basically results from the all-in fee collected from the individual Subfund's assets and the tracking difference of the relevant Subfund's net assets.

In the case of ETFs, positive tracking differences arise mainly where they refer to a price index with no dividend consideration. The ETF performs more positively than the benchmark index, which leads to a correspondingly large tracking error

Tracking error at the end of the period (annualised)

0.08%

### Information on the securities lending transactions pursuant to Regulation (EU) 2015/2365

There were no securities lending transactions concluded or total return swaps in the financial year within the meaning of EU Regulation 2015/2365.

# Amundi STOXX Europe 600 ESG II UCITS ETF

## Statement of assets and liabilities as at 31 December 2023

	Market value in EUR	Market value in EUR	% of Subfund Assets
<b>I. Assets items</b>		<b>54,918,398.14</b>	<b>100.04</b>
1. Shares		54,592,701.40	99.45
- Aerospace	65,799.25		0.12
- Audiovisual industry	403,023.40		0.73
- Banks	6,138,977.31		11.18
- Construction and construction materials	2,623,633.50		4.78
- Mining	388,314.48		0.71
- Office equipment	395,685.70		0.72
- Chemical industry	1,730,244.13		3.15
- Retail	1,330,165.68		2.42
- Electric/electronic	4,082,318.70		7.44
- Energy utilities	5,303,711.30		9.66
- Leisure/tourism	178,247.11		0.32
- Holding companies	66,330.33		0.12
- Mechanical engineering and automotive manufacturers	3,122,316.30		5.69
- Paper and other basic products	248,398.29		0.45
- Paper and packaging industry	185,538.62		0.34
- Pharmaceutical industry/biotech	10,201,593.17		18.58
- Real estate	774,803.21		1.41
- Software	1,229,738.83		2.24
- Miscellaneous services	1,562,638.95		2.85
- Miscellaneous financial services	777,485.89		1.42
- Other industrial securities	1,211,127.14		2.21
- Telecoms	1,781,400.53		3.25
- Textiles and clothing	2,024,855.84		3.69
- Transportation	804,230.61		1.47
- Entertainment industry	262,085.42		0.48
- Consumer goods	4,505,579.89		8.21
- Insurance	3,194,457.82		5.82
2. Receivables		235,390.00	0.43
3. Cash at bank		90,306.74	0.16
<b>II. Liabilities</b>		<b>-24,190.34</b>	<b>-0.04</b>
<b>III. Subfund</b>		<b>54,894,207.80</b>	<b>100.00 <sup>1)</sup></b>

# Amundi STOXX Europe 600 ESG II UCITS ETF

## Portfolio Investments as at 31 December 2023

ISIN	Denomination	Market	Quantity or shares or Ccy. in 1,000	Portfolio 31/12/2023	Purchases/ Additions in the period	Sales/ disposals	Price	Market value in EUR	% of Subfund Assets
<b>Stock exchange-traded securities</b>									
<b>Shares</b>									
<b>Domestic</b>									
DE000A1EWWW0	adidas AG		Qty.	1,052	91	67	EUR 184.160	193,736.32	0.35
DE000A0WMPJ6	AIXTRON SE		Qty	695	0	163	EUR 38.660	26,868.70	0.05
DE0008404005	Allianz SE		Qty	2,483	77	117	EUR 241.950	600,761.85	1.09
DE0006766504	Aurubis AG		Qty	188	0	0	EUR 74.260	13,960.88	0.03
DE000BASF111	BASF SE		Qty	5,615	259	338	EUR 48.780	273,899.70	0.50
DE0005190003	Bayerische Motoren Werke AG		Qty	1,829	0	169	EUR 100.780	184,326.62	0.34
DE0005158703	Bechtle AG		Qty	502	502	0	EUR 45.390	22,785.78	0.04
DE0005200000	Beiersdorf AG		Qty	638	38	54	EUR 135.700	86,576.60	0.16
DE000A1DAH00	Brenntag SE		Qty	876	0	0	EUR 83.220	72,900.72	0.13
DE0005313704	Carl Zeiss Meditec AG		Qty	195	0	0	EUR 98.840	19,273.80	0.04
DE000CBK1001	Commerzbank AG		Qty	6,225	29	0	EUR 10.760	66,981.00	0.12
DE0005439004	Continental AG		Qty	662	0	86	EUR 76.920	50,921.04	0.09
DE0006062144	Covestro AG		Qty	1,185	0	131	EUR 52.680	62,425.80	0.11
DE000DTROCK8	Daimler Truck Holding AG		Qty	3,551	505	378	EUR 34.020	120,805.02	0.22
DE0005140008	Deutsche Bank AG		Qty	12,927	756	766	EUR 12.364	159,829.43	0.29
DE0005810055	Deutsche Börse AG		Qty	1,171	38	33	EUR 186.500	218,391.50	0.40
DE0008232125	Deutsche Lufthansa AG		Qty	4,302	1,396	1,318	EUR 8.048	34,622.50	0.06
DE0005552004	Deutsche Post AG		Qty	5,809	398	712	EUR 44.855	260,562.70	0.47
DE0005557508	Deutsche Telekom AG		Qty	21,392	707	954	EUR 21.750	465,276.00	0.85
DE000PAG9113	Dr. Ing. h.c. F. Porsche AG		Qty	731	0	0	EUR 79.900	58,406.90	0.11
DE0006095003	ENCAVIS AG		Qty	593	0	0	EUR 15.590	9,244.87	0.02
DE000EVNK013	Evonik Industries AG		Qty	1,221	0	0	EUR 18.500	22,588.50	0.04
DE0005785802	Fresenius Medical Care KGaA		Qty	1,357	292	256	EUR 37.960	51,511.72	0.09
DE0005785604	Fresenius SE & Co. KGaA		Qty	2,473	0	198	EUR 28.070	69,417.11	0.13
DE0006602006	GEA Group AG		Qty	872	0	0	EUR 37.690	32,865.68	0.06
DE000A0LD6E6	Gerresheimer AG		Qty	138	0	101	EUR 94.350	13,020.30	0.02
DE0008402215	Hannover Rück SE		Qty	391	33	33	EUR 216.300	84,573.30	0.15
DE0006047004	Heidelberg Materials AG		Qty	903	0	0	EUR 80.940	73,088.82	0.13
DE0006048432	Henkel AG & Co. KGaA		Qty	977	0	0	EUR 72.860	71,184.22	0.13
DE0006070006	HOCHTIEF AG		Qty	170	201	31	EUR 100.300	17,051.00	0.03
DE000A1PHFF7	HUGO BOSS AG		Qty	348	0	0	EUR 67.460	23,476.08	0.04
DE0006231004	Infineon Technologies AG		Qty	8,133	349	305	EUR 37.800	307,427.40	0.56
DE000KSAG888	K+S Aktiengesellschaft		Qty	1,104	1,104	0	EUR 14.310	15,798.24	0.03
DE000KGX8881	KION GROUP AG		Qty	437	0	0	EUR 38.670	16,898.79	0.03
DE000KBX1006	Knorr-Bremse AG		Qty	387	0	0	EUR 58.800	22,755.60	0.04
DE0005470405	LANXESS AG		Qty	497	0	0	EUR 28.370	14,099.89	0.03
DE000LEG1110	LEG Immobilien SE		Qty	420	0	0	EUR 79.320	33,314.40	0.06
DE0007100000	Mercedes-Benz Group AG		Qty	4,967	272	296	EUR 62.550	310,685.85	0.57
DE0006599905	Merck KGaA		Qty	793	39	48	EUR 144.100	114,271.30	0.21
DE000A0D9PT0	MTU Aero Engines AG		Qty	337	0	0	EUR 195.250	65,799.25	0.12
DE0008430026	Münchener Rückvers.-Ges. AG		Qty	846	46	63	EUR 375.100	317,334.60	0.58
DE000PAH0038	Porsche Automobil Holding SE		Qty	869	0	0	EUR 46.320	40,252.08	0.07
DE0006969603	PUMA SE		Qty	624	0	100	EUR 50.520	31,524.48	0.06
DE0007164600	SAP SE		Qty	6,278	239	731	EUR 139.480	875,655.44	1.60
DE0007165631	Sartorius AG		Qty	151	0	17	EUR 333.200	50,313.20	0.09
DE000A12DM80	Scout24 AG		Qty	398	0	0	EUR 64.160	25,535.68	0.05
DE0007236101	Siemens AG		Qty	4,608	181	258	EUR 169.920	782,991.36	1.43
DE000ENER6Y0	Siemens Energy AG		Qty	3,396	0	0	EUR 12.000	40,752.00	0.07
DE000SHL1006	Siemens Healthineers AG		Qty	1,800	185	149	EUR 52.600	94,680.00	0.17
DE000SYM9999	Symrise AG		Qty	779	0	0	EUR 99.640	77,619.56	0.14
DE0008303504	TAG Immobilien AG		Qty	1,498	1,498	0	EUR 13.195	19,766.11	0.04
DE000TLX1005	Talanx AG		Qty	320	0	0	EUR 64.650	20,688.00	0.04
DE000A2YN900	TeamViewer AG		Qty	816	816	0	EUR 14.060	11,472.96	0.02
DE0007500001	thyssenkrupp AG		Qty	2,918	0	0	EUR 6.312	18,418.42	0.03
DE0007664039	Volkswagen AG		Qty	1,273	0	0	EUR 111.800	142,321.40	0.26
DE000A1ML7J1	Vonovia SE		Qty	4,289	220	0	EUR 28.540	122,408.06	0.22
DE000WCH8881	Wacker Chemie AG		Qty	102	0	0	EUR 114.300	11,658.60	0.02
DE000ZAL1111	Zalando SE		Qty	1,387	0	0	EUR 21.450	29,751.15	0.05
							<b>EUR</b>	<b>7,075,528.28</b>	<b>12.89</b>
<b>Foreign</b>									
GB00B1YW4409	3i Group PLC		Qty	5,900	0	0	GBP 24.210	164,836.42	0.30
DK0010244508	A.P.Møller-Mærsk A/S		Qty	30	0	0	DKK 12,140	48,856.07	0.09
IT0001233417	A2A S.p.A.		Qty	9,525	0	0	EUR 1.859	17,706.98	0.03
SE0011337708	AAK AB		Qty	1,083	0	0	SEK 224.800	21,869.16	0.04
NL0000852564	Aalberts N.V.		Qty	504	0	0	EUR 39.260	19,787.04	0.04
CH0012221716	ABB Ltd.		Qty	9,966	348	348	CHF 37.300	399,840.59	0.73
NL0011540547	ABN AMRO Bank N.V.		Qty	2,593	746	781	EUR 13.590	35,238.87	0.06
GB00BF8Q6K64	Abrdn PLC		Qty	12,483	0	0	GBP 1.787	25,735.25	0.05
ES0125220311	Acciona S.A.		Qty	140	0	0	EUR 133.300	18,662.00	0.03
FR000120404	ACCOR S.A.		Qty	1,106	0	0	EUR 34.600	38,267.60	0.07
BE0003764785	Ackermans & van Haaren N.V.		Qty	167	0	0	EUR 158.800	26,519.60	0.05
ES0167050915	ACS, Act.de Constr.y Serv. SA		Qty	1,370	65	0	EUR 40.160	55,019.20	0.10
SE0014781795	Addtech AB		Qty	1,524	0	0	SEK 221.400	30,308.88	0.06
CH0012138605	Adecco Group AG		Qty	1,028	153	290	CHF 41.270	45,633.60	0.08
NO0010844038	Adevinta ASA		Qty	2,205	2,205	0	NOK 112.400	22,092.26	0.04

BE0003851681	Aedifica S.A.	Qty	378	244	168	EUR	63.650	24,059.70	0.04
BE6344703309	Aedifica S.A. - Anrechte	Qty	302	0	0	EUR	0.000	0.00	0.00
BMG0112X1056	AEGON Ltd.	Qty	9,690	29,070	19,380	EUR	5.248	50,853.12	0.09
ES0105046009	Aena SME S.A.	Qty	431	0	0	EUR	164.100	70,727.10	0.13
FR0010340141	Aéroports de Paris S.A.	Qty	170	0	0	EUR	117.200	19,924.00	0.04
BE0974264930	AGEAS SA/NV	Qty	1,008	0	0	EUR	39.310	39,624.48	0.07
NL0011794037	Ahold Delhaize N.V., Konkinkl.	Qty	6,116	343	436	EUR	26.015	159,107.74	0.29
IE00BF0L3536	AIB Group PLC	Qty	8,527	1,792	0	EUR	3.880	33,084.76	0.06
FR0000120073	Air Liquide-SA Ét.Expl.P.G.CI.	Qty	3,229	105	152	EUR	176.120	568,691.48	1.04
NO0010345853	Aker BP ASA	Qty	1,874	0	0	NOK	295.500	49,361.95	0.09
NL0013267909	Akzo Nobel N.V.	Qty	1,030	0	0	EUR	74.820	77,064.60	0.14
CH0432492467	Alcon AG	Qty	3,133	137	194	CHF	65.640	221,200.52	0.40
SE0000695876	Alfa Laval AB	Qty	1,823	0	0	SEK	403.400	66,058.68	0.12
LU2237380790	Allegro.eu	Qty	3,488	977	0	PLN	33.325	26,759.74	0.05
FR0010220475	Alstom S.A.	Qty	1,835	19	0	EUR	12.180	22,350.30	0.04
FR0000071946	Alten S.A.	Qty	178	0	0	EUR	134.600	23,958.80	0.04
ES0109067019	Amadeus IT Group S.A.	Qty	2,777	90	131	EUR	64.880	180,171.76	0.33
DK0060946788	Ambu A/S	Qty	983	0	0	DKK	105.200	13,872.28	0.03
IT0004056880	Amplifon S.p.A.	Qty	802	802	0	EUR	31.340	25,134.68	0.05
FR0004125920	Amundi S.A.	Qty	323	0	0	EUR	61.600	19,896.80	0.04
AT0000730007	Andritz AG	Qty	425	0	0	EUR	56.400	23,970.00	0.04
GB00B1XZS820	Anglo American PLC	Qty	7,435	210	557	GBP	19.706	169,077.50	0.31
BE0974293251	Anheuser-Busch InBev S.A./N.V.	Qty	5,553	315	363	EUR	58.420	324,406.26	0.59
GB0000456144	Antofagasta PLC	Qty	2,361	0	0	GBP	16.795	45,759.62	0.08
NL00006237562	Arcadis N.V.	Qty	451	0	0	EUR	48.840	22,026.84	0.04
FR0010313833	Arkema S.A.	Qty	333	0	0	EUR	103.000	34,299.00	0.06
GB0000536739	Ashtead Group PLC	Qty	2,783	2,783	0	GBP	54.620	175,416.84	0.32
NL0000334118	ASM International N.V.	Qty	299	35	17	EUR	469.950	140,515.05	0.26
NL0010273215	ASML Holding N.V.	Qty	2,493	97	120	EUR	681.700	1,699,478.10	3.10
NL0011872643	ASR Nederland N.V.	Qty	876	0	0	EUR	42.700	37,405.20	0.07
SE0007100581	Assa-Ablox AB	Qty	6,277	619	603	SEK	290.300	163,684.09	0.30
IT0000062072	Assicurazioni Generali S.p.A.	Qty	6,595	0	320	EUR	19.105	125,997.48	0.23
GB0009895292	AstraZeneca PLC	Qty	9,555	309	449	GBP	106.000	1,168,807.34	2.13
SE0017486889	Atlas Copco AB	Qty	15,892	918	965	SEK	173.550	247,748.18	0.45
GB00BVYVFW23	Auto Trader Group PLC	Qty	5,645	5,645	0	GBP	7.214	46,994.44	0.09
GB00BPQY8M80	Aviva PLC	Qty	16,448	0	0	GBP	4.347	82,510.48	0.15
FR0000120628	AXA S.A.	Qty	11,738	439	830	EUR	29.490	346,153.62	0.63
SE0006993770	Axfood AB	Qty	633	0	0	SEK	273.000	15,522.93	0.03
BE0974400328	Azelis Group N.V.	Qty	897	0	0	EUR	22.180	19,895.46	0.04
IT0003261697	Azimut Holding S.p.A.	Qty	667	243	498	EUR	23.640	15,767.88	0.03
FO0000000179	Bakkafrost P/F	Qty	370	0	0	NOK	532.000	17,546.02	0.03
CH0012410517	Bâloise Holding AG	Qty	268	0	0	CHF	131.800	37,993.33	0.07
ES0113211835	Banco Bilbao Vizcaya Argent.	Qty	36,394	808	2,133	EUR	8.226	299,377.04	0.55
IT0005218380	Banco BPM S.p.A.	Qty	8,854	0	0	EUR	4.781	42,330.97	0.08
PTBCPOAM0015	Banco Com. Português SA (BCP)	Qty	65,794	65,794	0	EUR	0.274	18,053.87	0.03
ES0113860A34	Banco de Sabadell S.A.	Qty	34,215	0	0	EUR	1.113	38,081.30	0.07
ES0113900J37	Banco Santander S.A.	Qty	98,736	2,193	5,954	EUR	3.780	373,172.71	0.68
IE00BD1RP616	Bank of Ireland Group PLC	Qty	6,254	0	0	EUR	8.218	51,395.37	0.09
ES0113679I37	Bankinter S.A.	Qty	3,908	0	0	EUR	5.796	22,650.77	0.04
GB0031348658	Barclays PLC	Qty	85,986	2,997	7,309	GBP	1.538	152,592.78	0.28
GB0000811801	Barratt Developments PLC	Qty	6,173	0	0	GBP	5.626	40,077.66	0.07
CH0009002962	Barry Callebaut AG	Qty	21	0	0	CHF	1,419.000	32,052.27	0.06
AT0000BAWAG2	BAWAG Group AG	Qty	622	622	0	EUR	47.980	29,843.56	0.05
NL0012866412	BE Semiconductor Inds N.V.	Qty	514	0	20	EUR	136.450	70,135.30	0.13
GB00BYQ0JC66	Beazley PLC	Qty	3,800	0	0	GBP	5.220	22,890.77	0.04
CH1101098163	BELIMO Holding AG	Qty	65	0	0	CHF	463.800	32,426.59	0.06
GB0000904986	Bellway PLC	Qty	622	0	193	GBP	25.680	18,432.82	0.03
GB00BLJNXL82	Berkeley Group Holdings PLC	Qty	668	0	0	GBP	46.880	36,138.53	0.07
GB0002869419	Big Yellow Group PLC	Qty	1,316	0	0	GBP	12.220	18,558.10	0.03
SE0000862997	BillerudKorsnäs AB	Qty	1,823	0	0	SEK	102.400	16,768.49	0.03
FR0013280286	bioMerieux	Qty	296	0	0	EUR	100.600	29,777.60	0.05
FR0000131104	BNP Paribas S.A.	Qty	6,770	338	894	EUR	62.590	423,734.30	0.77
SE0020050417	Boliden AB	Qty	1,637	0	0	SEK	314.500	46,246.26	0.08
FR0000039299	Bolloré S.A.	Qty	5,463	0	0	EUR	5.655	30,893.27	0.06
FR0000120503	Bouygues S.A.	Qty	1,611	0	0	EUR	34.120	54,967.32	0.10
GB0007980591	BP PLC	Qty	105,130	3,162	7,835	GBP	4.662	565,534.01	1.03
IT0000066123	BPER Banca S.p.A.	Qty	6,101	6,101	6,268	EUR	3.026	18,461.63	0.03
GB0001367019	British Land Co. PLC, The	Qty	6,072	0	0	GBP	3.996	28,000.36	0.05
GB00B0N8QD54	Britvic PLC	Qty	1,866	0	0	GBP	8.405	18,099.05	0.03
GB0030913577	BT Group PLC	Qty	38,858	0	4,785	GBP	1.236	55,424.95	0.10
CH0002432174	Bucher Industries AG	Qty	41	41	0	CHF	353.200	15,576.21	0.03
GB00B0744B38	Bunzl PLC	Qty	2,117	0	0	GBP	31.900	77,932.38	0.14
GB0031743007	Burberry Group PLC	Qty	2,298	0	0	GBP	14.160	37,550.84	0.07
FR00006174348	Bureau Veritas SA	Qty	1,703	0	0	EUR	22.870	38,947.61	0.07
IT0001347308	BUZZI UNICEM S.p.A.	Qty	554	746	192	EUR	27.540	15,257.16	0.03
ES0140609019	Caixabank S.A.	Qty	22,569	0	1,614	EUR	3.726	84,092.09	0.15
FR0000125338	Capgemini SE	Qty	1,070	35	52	EUR	188.750	201,962.50	0.37
FR0000120172	Carrefour S.A.	Qty	3,388	0	0	EUR	16.565	56,122.22	0.10
SE0000379190	Castellum AB	Qty	2,612	0	547	SEK	143.300	33,622.24	0.06
ES0105066007	Cellnex Telecom S.A.	Qty	2,886	0	215	EUR	35.660	102,914.76	0.19
CH0225173167	Cembra Money Bank AG	Qty	243	0	0	CHF	65.600	17,146.18	0.03
GB00B033F229	Centrica PLC	Qty	34,334	0	0	GBP	1.407	55,727.62	0.10
CH0010570767	Chocoladef. Lindt & Sprüngli	Qty	6	0	0	CHF	10.090	65,117.78	0.12



DK0060227585	Christian Hansen Holding AS	Qty	622	0	0	DKK	566.200	47,243.15	0.09
FR001400AJ45	Cie Génle Étis Michelin SCpA	Qty	4,260	0	196	EUR	32.460	138,279.60	0.25
CH0012142631	Clariant AG	Qty	1,431	0	0	CHF	12.420	19,116.94	0.03
CH0198251305	Coca-Cola HBC AG	Qty	1,483	438	202	GBP	23.050	39,447.41	0.07
BE0003593044	Cofinimmo S.A.	Qty	165	0	0	EUR	71.400	11,781.00	0.02
DK0060448595	Coloplast AS	Qty	747	0	0	DKK	772.000	77,360.00	0.14
FR0000125007	Compagnie de Saint-Gobain S.A.	Qty	3,066	0	170	EUR	66.660	204,379.56	0.37
GB00BD6K4575	Compass Group PLC	Qty	10,892	685	961	GBP	21.460	269,738.99	0.49
GB00BV9FP302	Computacenter PLC	Qty	379	0	0	GBP	27.920	12,211.27	0.02
GB00BD3VFW73	ConvaTec Group PLC	Qty	9,492	0	0	GBP	2.442	26,749.13	0.05
FR0000064578	Covivio S.A.	Qty	309	0	0	EUR	48.680	15,042.12	0.03
GB0002318888	Cranswick PLC	Qty	332	332	0	GBP	38.080	14,589.53	0.03
FR0000045072	Crédit Agricole S.A.	Qty	7,182	0	514	EUR	12.852	92,303.06	0.17
IE0001827041	CRH PLC	Qty	4,687	189	207	GBP	54.100	292,616.35	0.53
GB00BJFFLV09	Croda International PLC	Qty	894	0	0	GBP	50.500	52,099.71	0.09
FR0000120644	Danone S.A.	Qty	3,919	92	184	EUR	58.680	229,966.92	0.42
DK0010274414	Danske Bank AS	Qty	4,255	0	0	DKK	180.400	102,970.94	0.19
FR0014003TT8	Dassault Systemes SE	Qty	4,450	126	182	EUR	44.235	196,845.75	0.36
NL0015435975	Davide Campari-Milano N.V.	Qty	2,971	0	0	EUR	10.215	30,348.77	0.06
IE0002424939	DCC PLC	Qty	618	173	228	GBP	57.780	41,207.13	0.08
GB0009633180	Dechra Pharmaceuticals PLC	Qty	684	0	0	GBP	38.580	30,452.62	0.06
DK0060738599	Demant AS	Qty	587	0	0	DKK	296.000	23,308.18	0.04
GB0002652740	Derwent London PLC	Qty	690	0	0	GBP	23.600	18,791.76	0.03
GB0002374006	Diageo PLC	Qty	13,709	445	802	GBP	28.560	451,825.10	0.82
BE0974259880	D'Ieteren Group S.A.	Qty	163	64	68	EUR	176.900	28,834.70	0.05
GB0001826634	Diploma PLC	Qty	822	822	0	GBP	35.820	33,978.47	0.06
CH0126673539	DKSH Holding AG	Qty	210	0	0	CHF	58.400	13,191.35	0.02
NO0010161896	DNB Bank ASA	Qty	5,484	312	560	NOK	216.000	105,588.45	0.19
GB0008220112	DS Smith PLC	Qty	8,481	0	0	GBP	3.073	30,075.71	0.05
DK0060079531	DSV Panalpina A/S	Qty	1,078	30	79	DKK	1,185.500	171,434.76	0.31
FR0010908533	Edenred S.A.	Qty	1,545	0	0	EUR	54.140	83,646.30	0.15
ES0127797019	EDP Renováveis S.A.	Qty	1,765	44	0	EUR	18.525	32,696.63	0.06
FR0000130452	Eiffage S.A.	Qty	612	0	0	EUR	97.020	59,376.24	0.11
SE0016589188	Electrolux, AB	Qty	1,831	0	0	SEK	108.100	17,779.57	0.03
SE0000163628	Elekta AB	Qty	2,067	797	1,619	SEK	82.320	15,284.57	0.03
BE0003822393	Elia Group	Qty	252	107	107	EUR	113.300	28,551.60	0.05
FR0012435121	Elis S.A.	Qty	1,170	0	0	EUR	18.890	22,101.30	0.04
FI0009007884	Elisa Oyj	Qty	993	0	0	EUR	41.870	41,576.91	0.08
SE0016828511	Embracer Group AB	Qty	5,497	5,497	0	SEK	27.355	13,507.34	0.02
ES0130960018	Enagas S.A.	Qty	1,434	0	0	EUR	15.265	21,890.01	0.04
FR0010208488	Engie S.A.	Qty	11,464	371	406	EUR	15.918	182,483.95	0.33
IT0003132476	ENI S.p.A.	Qty	14,069	455	661	EUR	15.348	215,931.01	0.39
IM00B5VQMV65	Entain PLC	Qty	3,897	562	536	GBP	9.942	44,710.60	0.08
SE0015658109	Epiroc AB	Qty	3,934	0	0	SEK	202.200	71,453.38	0.13
SE0012853455	EQT AB	Qty	4,861	526	666	SEK	285.000	124,445.09	0.23
NO0010096985	Equinor ASA	Qty	6,109	202	648	NOK	322.150	175,425.80	0.32
AT0000652011	Erste Group Bank AG	Qty	2,134	192	198	EUR	36.730	78,381.82	0.14
FR0000121667	EssilorLuxottica S.A.	Qty	1,906	71	40	EUR	181.600	346,129.60	0.63
SE0009922164	Essity AB	Qty	3,611	0	0	SEK	250.000	81,091.40	0.15
FR0000121121	Eurazeo SE	Qty	257	0	0	EUR	71.850	18,465.45	0.03
FR0014000MR3	Eurofins Scientific S.E.	Qty	772	0	0	EUR	58.980	45,532.56	0.08
NL0006294274	Euronext N.V.	Qty	572	158	179	EUR	78.650	44,987.80	0.08
GB00B19NLV48	Experian PLC	Qty	5,615	287	421	GBP	32.020	207,480.58	0.38
SE0011166974	Fabege AB	Qty	1,085	0	0	SEK	108.200	10,545.43	0.02
SE0017832488	Fastighets AB Balder	Qty	4,039	3,662	2,474	SEK	71.520	25,948.28	0.05
NL0011585146	Ferrari N.V.	Qty	735	32	36	EUR	305.200	224,322.00	0.41
IT0000072170	Fincobank Banca Fineco S.p.A.	Qty	3,811	0	0	EUR	13.585	51,772.44	0.09
FR0000121147	Forvia SE	Qty	1,030	0	0	EUR	20.420	21,032.60	0.04
CY0200352116	Frontline PLC	Qty	857	0	0	NOK	202.900	15,499.87	0.03
CH0360674466	Galenica AG	Qty	307	307	0	CHF	72.750	24,023.07	0.04
PTGALOAM0009	Galp Energia SGPS S.A.	Qty	2,928	0	406	EUR	13.340	39,059.52	0.07
CH0030170408	Geberit AG	Qty	205	0	25	CHF	539.000	118,850.17	0.22
FR0010040865	Gecina S.A.	Qty	288	0	0	EUR	110.100	31,708.80	0.06
CH1169151003	Georg Fischer AG	Qty	480	0	0	CHF	61.100	31,545.66	0.06
SE0000202624	Getinge AB	Qty	1,310	0	0	SEK	224.300	26,394.16	0.05
FR0010533075	Getlink SE	Qty	2,027	0	0	EUR	16.565	33,577.26	0.06
CH0010645932	Givaudan SA	Qty	50	6	4	CHF	3.484	187,372.27	0.34
NO0010582521	Gjensidige Forsikring ASA	Qty	1,210	0	0	NOK	187.500	20,223.29	0.04
IE0000669501	Glanbia PLC	Qty	1,150	0	0	EUR	14.910	17,146.50	0.03
DK0010272632	GN Store Nord AS	Qty	668	0	0	DKK	171.800	15,394.95	0.03
IE00B00MZ448	Grafton Group PLC	Qty	1,189	580	861	GBP	9.111	12,501.28	0.02
GB00B63QSB39	Greggs PLC	Qty	619	0	0	GBP	26.020	18,586.79	0.03
ES0171996087	Grifols S.A.	Qty	1,785	0	0	EUR	15.455	27,587.18	0.05
BE0003797140	Grpe Bruxelles Lambert SA(GBL)	Qty	555	0	0	EUR	71.220	39,527.10	0.07
GB00BN7SWP63	GSK PLC	Qty	24,984	839	1,471	GBP	14.502	418,115.48	0.76
SE0000106270	H & M Hennes & Mauritz AB	Qty	3,788	0	609	SEK	176.620	60,097.60	0.11
GB00BMX86B70	Haleon PLC	Qty	38,131	38,131	0	GBP	3.210	141,536.39	0.26
GB0004052071	Halma PLC	Qty	2,274	0	0	GBP	22.840	59,936.71	0.11
NL0000008977	Heineken Holding N.V.	Qty	693	0	76	EUR	76.600	53,083.80	0.10
NL0000009165	Heineken N.V.	Qty	1,825	191	0	EUR	91.940	167,790.50	0.31
CH0466642201	Helvetia Holding AG	Qty	209	0	0	CHF	115.900	26,054.75	0.05
IT0001250932	Hera S.p.A.	Qty	4,900	0	0	EUR	2.972	14,562.80	0.03
FR0000052292	Hermes International S.C.A.	Qty	217	7	10	EUR	1,918.800	416,379.60	0.76

SE0015961909	Hexagon AB	Qty	13,095	665	0	SEK	120.950	142,271.75	0.26
SE0007074281	Hexpol AB	Qty	1,596	1,596	0	SEK	122.000	17,490.41	0.03
GB00B0LCW083	Hikma Pharmaceuticals PLC	Qty	978	0	0	GBP	17.890	20,190.89	0.04
BMG4593F1389	Hiscox Ltd.	Qty	2,631	2,631	0	GBP	10.540	32,001.32	0.06
CH0012214059	Holcim Ltd.	Qty	3,275	104	232	CHF	66.020	232,564.81	0.42
SE0011090018	Holmen AB	Qty	523	0	0	SEK	425.700	19,999.20	0.04
GB0005405286	HSBC Holdings PLC	Qty	119,499	3,391	10,703	GBP	6.355	876,367.38	1.60
FI0009000459	Huhtamäki Oyj	Qty	634	166	0	EUR	36.730	23,286.82	0.04
SE0001662230	Husqvarna AB	Qty	2,442	0	0	SEK	82.980	18,202.31	0.03
ES0144580Y14	Iberdrola S.A.	Qty	35,367	785	2,281	EUR	11.870	419,806.29	0.76
NL0010801007	IMCD N.V.	Qty	324	0	0	EUR	157.550	51,046.20	0.09
GB00BGLP8L22	IMI PLC	Qty	1,629	0	0	GBP	16.840	31,656.98	0.06
ES0148396007	Industria de Diseño Textil SA	Qty	6,780	150	322	EUR	39.430	267,335.40	0.49
SE0001515552	Indutrade AB	Qty	1,625	0	0	SEK	261.800	38,214.69	0.07
GB00BMJ6DW54	Infoma PLC	Qty	8,351	0	0	GBP	7.812	75,284.76	0.14
IT0005090300	Infrastrutt. Wireless Italiane	Qty	2,139	0	0	EUR	11.450	24,491.55	0.04
NL0011821202	ING Groep N.V.	Qty	21,176	961	2,372	EUR	13.526	286,426.58	0.52
ES0139140174	Inmobiliaria Colonial SOCIMI	Qty	1,818	0	0	EUR	6.550	11,907.90	0.02
GB00BHJYC057	InterContinental Hotels Group	Qty	1,090	0	0	GBP	70.900	89,182.39	0.16
GB00BYT1DJ19	Intermediate Capital Grp PLC	Qty	2,019	0	0	GBP	16.805	30,214.46	0.07
ES0177542018	Internat. Cons. Airl. Group SA	Qty	15,165	6,857	6,609	GBP	1.550	27,125.67	0.05
IT0001078911	Interpump Group S.p.A.	Qty	502	0	0	EUR	46.870	23,528.74	0.04
GB0031638363	Intertek Group PLC	Qty	1,027	0	0	GBP	42.460	50,321.87	0.09
IT0000072618	Intesa Sanpaolo S.p.A.	Qty	99,455	2,661	5,763	EUR	2.644	262,909.29	0.48
GB00BDVZY777	Intl. Distributions Svcs. PLC	Qty	4,330	0	1,841	GBP	2.721	13,596.36	0.02
GB00B17BBQ50	Investec PLC	Qty	4,160	0	0	GBP	5.318	25,529.84	0.05
FR0010259150	Ipsen S.A.	Qty	217	0	0	EUR	107.900	23,414.30	0.04
DK0060542181	ISS AS	Qty	940	345	226	DKK	128.950	16,260.27	0.03
IT0005211237	Italgas S.P.A.	Qty	2,781	0	0	EUR	5.180	14,405.58	0.03
GB0033986497	ITV PLC	Qty	24,021	0	0	GBP	0.633	17,541.39	0.03
GB00BM8Q5M07	JD Sports Fashion PLC	Qty	16,320	0	0	GBP	1.660	31,253.87	0.06
NL0014332678	JDE Peet's N.V.	Qty	691	380	371	EUR	24.360	16,832.76	0.03
PTJMT0AE0001	Jerónimo Martins, SGPS, S.A.	Qty	1,646	0	248	EUR	23.040	37,923.84	0.07
GB00BZ4BQC70	Johnson, Matthey PLC	Qty	1,308	0	0	GBP	16.975	25,622.64	0.05
CH0102484968	Julius Baer Gruppe AG	Qty	1,263	0	162	CHF	47.150	64,053.40	0.12
DK0010307958	Jyske Bank A/S	Qty	265	0	0	DKK	484.000	17,205.60	0.03
BE0003565737	KBC Groep N.V.	Qty	1,463	0	108	EUR	58.720	85,907.36	0.16
FR0000121485	Kering S.A.	Qty	429	0	21	EUR	399.000	171,171.00	0.31
IE0004906560	Kerry Group PLC	Qty	994	0	0	EUR	78.660	78,188.04	0.14
FI0009000202	Kesko Oyj	Qty	1,596	0	0	EUR	17.925	28,608.30	0.05
GB0033195214	Kingfisher PLC	Qty	11,549	0	0	GBP	2.433	32,425.97	0.06
IE0004927939	Kingspan Group PLC	Qty	934	0	0	EUR	78.400	73,225.60	0.13
SE0015810247	Kinnevik AB	Qty	1,448	0	0	SEK	108.100	14,060.53	0.03
FR0000121964	Klépierre S.A.	Qty	1,191	229	0	EUR	24.680	29,393.88	0.05
FI4000312251	Kojamo Oyj	Qty	931	0	0	EUR	11.900	11,078.90	0.02
NL0000009082	Kon. KPN N.V.	Qty	22,237	3,242	2,298	EUR	3.118	69,334.97	0.13
FI0009013403	KONE Oyj	Qty	2,402	132	277	EUR	45.160	108,474.32	0.20
FI0009005870	Konecranes Oyj	Qty	572	576	4	EUR	40.780	23,326.16	0.04
NL0000009538	Koninklijke Philips N.V.	Qty	5,128	557	1,295	EUR	21.085	108,123.88	0.20
CH0025238863	Kühne & Nagel Internat. AG	Qty	341	0	0	CHF	289.800	106,294.29	0.19
FR0013451333	LA FRANCAISE DES JEUX	Qty	693	0	0	EUR	32.840	22,758.12	0.04
GB00BYW0PQ60	Land Securities Group PLC	Qty	4,736	0	0	GBP	7.048	38,519.80	0.07
GB0005603997	Legal & General Group PLC	Qty	36,689	0	0	GBP	2.511	106,313.63	0.19
FR0010307819	Legrand S.A.	Qty	1,581	0	88	EUR	94.100	148,772.10	0.27
GB0008706128	Lloyds Banking Group PLC	Qty	391,816	23,174	34,029	GBP	0.477	215,723.74	0.39
CH0025751329	Logitech International S.A.	Qty	966	0	87	CHF	79.760	82,874.22	0.15
GB00B0SWJX34	London Stock Exchange Group PLC	Qty	2,747	219	95	GBP	92.740	293,989.71	0.54
GB00B4WFW713	Londonmetric Property PLC	Qty	7,730	0	0	GBP	1.915	17,082.63	0.03
CH0013841017	Lonza Group AG	Qty	474	30	21	CHF	353.700	180,331.07	0.33
FR0000121014	LVMH Moët Henn. L. Vuitton SE	Qty	1,601	58	81	EUR	733.600	1,174,493.60	2.14
GB00BKFB1C65	M&G PLC	Qty	14,864	0	0	GBP	2.224	38,148.45	0.07
JE00BJ1DLW90	Man Group Ltd.	Qty	7,320	2,119	3,548	GBP	2.326	19,648.40	0.04
IT0000062957	Mediobanca - Bca Cred.Fin. SpA	Qty	3,161	0	0	EUR	11.205	35,419.01	0.06
ES0105025003	Merlin Properties SOCIMI S.A.	Qty	2,041	0	0	EUR	10.060	20,532.46	0.04
FI0009014575	Metso Outotec Oyj	Qty	3,637	0	0	EUR	9.170	33,351.29	0.06
SE0001174970	Millicom Intl Cellular S.A.	Qty	830	0	0	SEK	180.250	13,438.81	0.02
IT0004965148	Moncler S.p.A.	Qty	1,339	0	0	EUR	55.700	74,582.30	0.14
GB00B1CRLC47	Mondi PLC	Qty	2,675	0	0	GBP	15.375	47,461.92	0.09
NO0003054108	Mowi ASA	Qty	2,674	0	0	NOK	182.000	43,380.84	0.08
GB00BDR05C01	National Grid PLC	Qty	22,500	499	1,006	GBP	10.580	274,710.06	0.50
ES0116870314	Naturgy Energy Group S.A.	Qty	966	0	0	EUR	27.000	26,082.00	0.05
GB00BM8PJY71	NatWest Group PLC	Qty	32,713	471	0	GBP	2.194	82,825.37	0.15
FI0009013296	Neste Oyj	Qty	2,776	216	186	EUR	32.210	89,414.96	0.16
CH0038863350	Nestlé S.A.	Qty	16,513	728	876	CHF	97.510	1,731,937.86	3.16
FR0000044448	Nexans S.A.	Qty	185	0	0	EUR	79.250	14,661.25	0.03
IT0005366767	Nexi S.p.A.	Qty	3,791	0	0	EUR	7.406	28,076.15	0.05
SE0015988019	NIBE Industrier AB	Qty	9,209	0	0	SEK	70.800	58,567.01	0.11
DK0010287663	NKT A/S	Qty	328	114	219	DKK	463.800	20,407.19	0.04
GB00B7FC0762	NMC HEALTH PLC	Qty	261	0	0	GBP	0.000	0.00	0.00
NL0010773842	NN Group N.V.	Qty	1,596	47	0	EUR	35.750	57,057.00	0.10
FI0009000681	Nokia Oyj	Qty	33,047	0	0	EUR	3.052	100,859.44	0.18
FI4000297767	Nordea Bank Abp	Qty	21,795	1,533	1,940	EUR	11.226	244,670.67	0.45
NO0005052605	Norsk Hydro ASA	Qty	8,137	0	0	NOK	68.400	49,611.87	0.09

CH0012005267	Novartis AG	Qty	12,637	336	704	CHF	84.870	1,153,600.29	2.10
DK0062498333	Novo-Nordisk AS	Qty	20,064	21,139	1,075	DKK	698.100	1,878,943.52	3.42
DK0060336014	Novozymes A/S	Qty	1,322	0	0	DKK	371.100	65,811.38	0.12
GB00B3MBS747	Ocado Group PLC	Qty	3,547	0	0	GBP	7.584	31,043.16	0.06
NL0010558797	OCI N.V.	Qty	793	0	223	EUR	26.240	20,808.32	0.04
AT0000743059	OMV AG	Qty	762	4	245	EUR	39.770	30,304.74	0.06
FR0000133308	Orange S.A.	Qty	12,226	0	594	EUR	10.304	125,976.70	0.23
FR0000120321	Oréal S.A., L'	Qty	1,508	61	71	EUR	450.650	679,580.20	1.24
FI0009014377	Orion Corp.	Qty	794	275	285	EUR	39.270	31,180.38	0.06
NO0003733800	Orkla ASA	Qty	4,289	0	844	NOK	78.840	30,141.71	0.05
DK0060252690	Pandora A/S	Qty	509	129	204	DKK	933.200	63,719.31	0.12
GB0006776081	Pearson PLC	Qty	4,251	0	0	GBP	9.642	47,300.38	0.09
GB00BNNTLN49	Pennon Group PLC	Qty	1,687	0	0	GBP	7.515	14,630.21	0.03
FR0000120693	Pernod-Ricard S.A.	Qty	1,235	41	73	EUR	159.750	197,291.25	0.36
GB0006825383	Persimmon PLC	Qty	1,969	1,969	0	GBP	13.890	31,561.26	0.06
GB00BGXQNP29	Phoenix Group Holdings PLC	Qty	5,057	0	0	GBP	5.352	31,233.12	0.06
IT0003796171	Poste Italiane S.p.A.	Qty	2,838	0	0	EUR	10.275	29,560.45	0.05
NL0013654783	Prosus N.V.	Qty	9,614	5,315	0	EUR	26.985	259,433.79	0.47
GB0007099541	Prudential PLC	Qty	16,973	549	798	GBP	8.872	173,774.69	0.32
IT0004176001	Prysmian S.p.A.	Qty	1,673	0	0	EUR	41.170	68,877.41	0.13
FR0000130577	Publicis Groupe S.A.	Qty	1,418	0	0	EUR	84.000	119,112.00	0.22
NL0012169213	Qiagen N.V.	Qty	1,349	0	0	EUR	39.400	53,150.60	0.10
NL0000379121	Randstad N.V.	Qty	709	0	0	EUR	56.720	40,214.48	0.07
GB00B24CGK77	Reckitt Benckiser Group	Qty	4,493	182	296	GBP	54.200	281,023.14	0.51
IT0003828271	Recordati - Ind.Chim.Farm. SpA	Qty	559	0	0	EUR	48.830	27,295.97	0.05
ES0173093024	Red Electrica Corporacion S.A.	Qty	2,371	0	0	EUR	14.910	35,351.61	0.06
GB00B2B0DG97	Relx PLC	Qty	11,819	420	714	GBP	31.100	424,177.37	0.77
FR0000130395	Rémy Cointreau S.A.	Qty	138	0	0	EUR	115.000	15,870.00	0.03
FR0000131906	Renault S.A.	Qty	1,209	0	0	EUR	36.905	44,618.15	0.08
GB00B082RF11	Rentokil Initial PLC	Qty	15,365	0	0	GBP	4.408	78,159.28	0.14
IT0005282865	Reply S.p.A.	Qty	139	139	141	EUR	119.500	16,610.50	0.03
ES0173516115	Repsol S.A.	Qty	7,875	436	799	EUR	13.450	105,918.75	0.19
FR0010451203	Rexel S.A.	Qty	1,435	0	0	EUR	24.770	35,544.95	0.06
DK0010219153	Rockwool International A/S	Qty	58	0	0	DKK	1,976.000	15,374.23	0.03
GB00BVFNZH21	Rotork PLC	Qty	5,367	0	0	GBP	3.236	20,042.25	0.04
DK0060634707	Royal Unibrew AS	Qty	255	0	0	DKK	451.100	15,430.91	0.03
GB0003096442	RS Group PLC	Qty	2,851	0	0	GBP	8.196	26,965.32	0.05
FR0013269123	Rubis S.C.A.	Qty	589	0	0	EUR	22.500	13,252.50	0.02
IE00BYTBXV33	Ryanair Holdings PLC	Qty	3,329	0	0	EUR	19.075	63,500.68	0.12
GB00B8C3BL03	Sage Group PLC, The	Qty	6,407	0	0	GBP	11.725	86,690.99	0.16
GB00B019KW72	Sainsbury PLC, J.	Qty	10,873	0	0	GBP	3.026	37,968.61	0.07
NO0010310956	Salmar ASA	Qty	442	0	0	NOK	569.200	22,426.03	0.04
FI4000552500	Sampo OYJ	Qty	3,023	3,023	0	EUR	39.610	119,741.03	0.22
SE0000667891	Sandvik AB	Qty	6,885	744	612	SEK	218.100	134,886.01	0.25
FR0000120578	Sanofi S.A.	Qty	7,052	214	318	EUR	89.760	632,987.52	1.15
FR0013154002	Sartorius Stedim Biotech S.A.	Qty	141	0	0	EUR	239.500	33,769.50	0.06
CH0024638196	Schindler Holding AG	Qty	231	0	0	CHF	210.300	52,252.66	0.10
FR0000121972	Schneider Electric SE	Qty	3,531	114	155	EUR	181.780	641,865.18	1.17
GB00BP9LHF23	Schroders PLC	Qty	5,985	0	0	GBP	4.299	29,691.90	0.05
FR0010411983	SCOR SE	Qty	922	0	0	EUR	26.460	24,396.12	0.04
FR0000121709	SEB S.A.	Qty	149	0	0	EUR	113.000	16,837.00	0.03
SE0000163594	Securitas AB	Qty	2,944	0	0	SEK	98.580	26,069.57	0.05
GB00B5Z1N88	Segro PLC	Qty	6,980	0	783	GBP	8.864	71,398.90	0.13
GB00B1FH8J72	Severn Trent PLC	Qty	1,601	0	0	GBP	25.790	47,648.48	0.09
CH0239229302	SFS Group AG	Qty	156	0	0	CHF	104.200	17,484.35	0.03
CH1256740924	SGS S.A.	Qty	912	0	0	CHF	72.540	71,158.95	0.13
GB00BP6MXD84	Shell PLC	Qty	40,504	41,970	1,466	EUR	29.800	1,207,019.20	2.20
CH0435377954	SIG Group AG	Qty	1,886	257	446	CHF	19.350	39,253.63	0.07
NL0011821392	Signify N.V.	Qty	853	0	0	EUR	30.320	25,862.96	0.05
CH0418792922	Sika AG	Qty	939	89	61	CHF	273.700	276,437.88	0.50
SE0000148884	Skandinaviska Enskilda Banken	Qty	10,160	0	0	SEK	138.800	126,674.87	0.23
SE0000113250	Skanska AB	Qty	2,474	0	0	SEK	182.350	40,524.04	0.07
SE0000108227	SKF AB	Qty	2,017	0	0	SEK	201.300	36,471.78	0.07
GB0009223206	Smith & Nephew PLC	Qty	5,444	0	0	GBP	10.785	67,755.51	0.12
GB00B1WY2338	Smiths Group PLC	Qty	2,127	307	468	GBP	17.635	43,286.19	0.08
IE00B1RR8406	Smurfit Kappa Group PLC	Qty	1,553	0	0	EUR	35.880	55,721.64	0.10
IT0003153415	Snam S.p.A.	Qty	13,344	0	0	EUR	4.655	62,116.32	0.11
FR0000130809	Société Générale S.A.	Qty	5,055	0	0	EUR	24.025	121,446.38	0.22
FR0000121220	Sodexo S.A.	Qty	481	0	0	EUR	99.620	47,917.22	0.09
FR0013227113	Soitec S.A.	Qty	153	0	0	EUR	161.800	24,755.40	0.05
CH0012549785	Sonova Holding AG	Qty	299	0	0	CHF	274.400	88,249.54	0.16
FR0000050809	Sopra Steria Group S.A.	Qty	97	0	0	EUR	197.800	19,186.60	0.03
GB0003308607	Spectris PLC	Qty	671	0	0	GBP	37.790	29,262.12	0.05
FR0012757854	Spie S.A.	Qty	922	0	0	EUR	28.300	26,092.60	0.05
GB00BWFQGN14	Spirax-Sarco Engineering PLC	Qty	462	0	0	GBP	105.050	56,007.27	0.10
SE0000120669	SSAB AB	Qty	3,795	0	0	SEK	77.080	26,276.09	0.05
GB0007908733	SSE PLC	Qty	6,526	0	317	GBP	18.560	139,775.62	0.25
GB00BGBN7C04	SSP Group PLC	Qty	4,984	0	0	GBP	2.348	13,504.62	0.02
GB0007669376	St. James's Place PLC	Qty	3,123	0	0	GBP	6.836	24,636.58	0.04
GB0004082847	Standard Chartered PLC	Qty	13,492	14	1,316	GBP	6.666	103,788.21	0.19
NL00150001Q9	Stellantis N.V.	Qty	14,217	586	1,081	EUR	21.150	300,689.55	0.55
NL0000226223	STMicroelectronics N.V.	Qty	4,195	162	213	EUR	45.210	189,655.95	0.35
FI0009005961	Stora Enso Oyj	Qty	3,915	0	0	EUR	12.525	49,035.38	0.09

NO0003053605	Storebrand ASA	Qty	2,758	0	0	NOK	90.040	22,135.79	0.04
CH1175448666	Straumann Holding AG	Qty	702	0	0	CHF	135.600	102,389.16	0.19
LU0075646355	Subsea 7 S.A.	Qty	1,345	0	0	NOK	148.200	17,767.88	0.03
SE0000112724	Svenska Cellulosa AB	Qty	3,333	0	0	SEK	151.100	45,238.38	0.08
SE0007100599	Svenska Handelsbanken AB	Qty	10,137	1,422	1,474	SEK	109.450	99,662.67	0.18
CH0012255151	Swatch Group AG, The	Qty	169	0	0	CHF	228.600	41,554.70	0.08
SE0014960373	Sweco AB	Qty	1,237	0	0	SEK	135.100	15,011.79	0.03
SE0000242455	Swedbank AB	Qty	5,491	0	0	SEK	203.300	100,275.80	0.18
SE0000872095	Swedish Orphan Biovitrum AB	Qty	1,296	164	0	SEK	267.000	31,083.05	0.06
CH0014852781	Swiss Life Holding AG	Qty	184	0	0	CHF	584.000	115,581.37	0.21
CH0008038389	Swiss Prime Site AG	Qty	448	0	0	CHF	89.850	43,296.55	0.08
CH0126881561	Swiss Re AG	Qty	1,772	99	135	CHF	94.560	180,230.53	0.33
CH0008742519	Swisscom AG	Qty	152	0	0	CHF	506.000	82,727.76	0.15
CH0010675863	Swissquote Grp Holding S.A.	Qty	94	94	0	CHF	204.600	20,686.67	0.04
GB0008782301	Taylor Wimpey PLC	Qty	21,943	0	0	GBP	1.471	37,236.37	0.07
CH0012100191	Tecan Group AG	Qty	76	0	0	CHF	343.400	28,071.85	0.05
SE0005190238	Tele2 AB	Qty	3,005	0	0	SEK	86.540	23,359.78	0.04
IT0003497168	Telecom Italia S.p.A.	Qty	61,930	0	0	EUR	0.294	18,219.81	0.03
SE0000108656	Telefonaktiebolaget L.M.Erics.	Qty	19,016	4,136	3,500	SEK	63.110	107,801.46	0.20
ES0178430E18	Telefónica S.A.	Qty	34,303	0	1,667	EUR	3.534	121,226.80	0.22
FR0000051807	Téléperformance SE	Qty	335	0	43	EUR	132.050	44,236.75	0.08
SE0000667925	Telia Company AB	Qty	13,378	0	0	SEK	25.730	30,919.91	0.06
CH0012453913	Temenos AG	Qty	382	0	110	CHF	78.220	32,139.44	0.06
LU2598331598	Tenaris S.A.	Qty	2,921	2,921	0	EUR	15.745	45,991.15	0.08
IT0003242622	Terna Rete Elettrica Nazio.SpA	Qty	8,902	0	0	EUR	7.554	67,245.71	0.12
GB00BLGZ9862	Tesco PLC	Qty	42,515	0	2,626	GBP	2.905	142,526.20	0.26
SE0006422390	Thule Group AB (publ)	Qty	824	0	0	SEK	274.500	20,317.81	0.04
FI0009000277	TietoEVRY Oyj	Qty	577	0	0	EUR	21.540	12,428.58	0.02
NO0012470089	Tomra Systems ASA	Qty	1,491	0	0	NOK	123.450	16,407.18	0.03
DK0060477503	Topdanmark AS	Qty	264	0	0	DKK	322.400	11,417.67	0.02
FR0000120271	TotalEnergies SE	Qty	14,871	338	1,044	EUR	61.600	916,053.60	1.67
GB00BK9RKT01	Travis Perkins PLC	Qty	1,370	0	0	GBP	8.286	13,100.02	0.02
SE0000114837	Trelleborg AB	Qty	1,475	0	0	SEK	337.600	44,730.29	0.08
GB00BG49KP99	Tritax Big Box REIT PLC	Qty	14,177	0	0	GBP	1.689	27,632.51	0.05
DK0060636678	Tryg AS	Qty	2,127	0	0	DKK	146.900	41,914.84	0.08
FR0000054470	Ubisoft Entertainment S.A.	Qty	581	0	0	EUR	23.110	13,426.91	0.02
CH0244767585	UBS Group AG	Qty	18,814	1,774	1,868	CHF	26.100	528,176.19	0.96
BE0003739530	UCB S.A.	Qty	742	0	68	EUR	78.900	58,543.80	0.11
BE0974320526	Umicore S.A.	Qty	1,263	0	0	EUR	24.900	31,448.70	0.06
FR0013326246	Unibail-Rodamco-Westfield SE	Qty	634	101	0	EUR	66.920	42,427.28	0.08
IT0005239360	UniCredit S.p.A.	Qty	10,797	14	1,357	EUR	24.565	265,228.31	0.48
GB00B10RZP78	Unilever PLC	Qty	15,514	608	1,541	GBP	38.000	680,320.81	1.24
GB0006928617	Unite Group PLC	Qty	2,234	0	0	GBP	10.440	26,914.73	0.05
GB00B39J2M42	United Utilities Group PLC	Qty	4,342	0	0	GBP	10.595	53,088.10	0.10
FI0009005987	UPM Kymmene Corp.	Qty	3,184	0	163	EUR	34.060	108,447.04	0.20
FR0013176526	Valéo S.E.	Qty	1,231	0	0	EUR	13.915	17,129.37	0.03
FR0013506730	Valloirec S.A.	Qty	1,393	1,427	34	EUR	14.025	19,536.83	0.04
FI4000074984	Valmet Oyj	Qty	972	0	0	EUR	26.110	25,378.92	0.05
FR0000124141	Veolia Environnement S.A.	Qty	4,192	0	0	EUR	28.560	119,723.52	0.22
FR0013447729	Verallia SA	Qty	463	0	0	EUR	34.860	16,140.18	0.03
AT0000746409	Verbund AG	Qty	464	126	136	EUR	84.050	38,999.20	0.07
DK0061539921	Vestas Wind Systems AS	Qty	6,219	0	0	DKK	214.300	178,780.97	0.33
ES0183746314	Vidrala S.A.	Qty	157	7	0	EUR	93.800	14,726.60	0.03
FR0000125486	VINCI S.A.	Qty	3,644	81	131	EUR	113.700	414,322.80	0.75
GB00BD6GN030	Virgin Money UK PLC	Qty	8,829	0	0	GBP	1.645	16,755.28	0.03
ES0184262212	Viscofan S.A.	Qty	228	0	0	EUR	53.600	12,220.80	0.02
GB0001859296	Vistry Group PLC	Qty	1,939	0	0	GBP	9.175	20,530.07	0.04
FR0000127771	Vivendi S.A.	Qty	4,079	0	0	EUR	9.676	39,468.40	0.07
GB00BH4HKS39	Vodafone Group PLC	Qty	142,111	0	0	GBP	0.686	112,435.87	0.20
AT0000937503	voestalpine AG	Qty	664	0	0	EUR	28.560	18,963.84	0.03
SE0000115446	Volvo (publ), AB	Qty	9,793	575	694	SEK	261.700	230,211.37	0.42
SE0016844831	Volvo Car AB	Qty	3,040	0	0	SEK	32.560	8,891.30	0.02
BE0974349814	Warehouses De Pauw N.V.	Qty	956	0	0	EUR	28.500	27,246.00	0.05
FI0009003727	Wärtsilä Corp.	Qty	3,393	956	992	EUR	13.125	44,533.13	0.08
GB00BJDQQ870	Watches Of Switzerland Group PLC	Qty	1,273	0	0	GBP	7.085	10,408.18	0.02
GB0009465807	Weir Group PLC, The	Qty	1,594	0	0	GBP	18.865	34,701.76	0.06
FR0000121204	Wendel SE	Qty	158	0	0	EUR	80.650	12,742.70	0.02
GB00B2PDGW16	WH Smith PLC	Qty	819	0	0	GBP	13.340	12,608.00	0.02
GB00B1KJJ408	Whitbread PLC	Qty	1,204	0	0	GBP	36.560	50,797.12	0.09
AT0000831706	Wienerberger AG	Qty	829	0	3	EUR	30.220	25,052.38	0.05
SE0018012635	Wihlborgs Fastigheter AB	Qty	1,633	0	0	SEK	94.250	13,825.31	0.03
NL0000395903	Wolters Kluwer N.V.	Qty	1,496	90	184	EUR	128.700	192,535.20	0.35
FR0011981968	Worldline S.A.	Qty	1,472	0	0	EUR	15.670	23,066.24	0.04
JE00B8KF9B49	WPP PLC	Qty	7,171	1,453	1,507	GBP	7.530	62,313.35	0.11
NO0010208051	Yara International ASA	Qty	991	184	278	NOK	361.200	31,907.05	0.06
CH0011075394	Zurich Insurance Group AG	Qty	904	56	91	CHF	439.600	427,447.99	0.78
						<b>EUR</b>		<b>46,372,649.08</b>	<b>84.48</b>
<b>Other securities</b>									
<b>Foreign</b>									
CH0012032048	Roche Holding AG - Genussscheine	Qty	4,352	161	204	CHF	244.500	1,144,524.04	2.08
						<b>EUR</b>		<b>1,144,524.04</b>	<b>2.08</b>

<b>Total securities assets</b>			<b>EUR</b>		<b>54,592,701.40</b>	<b>99.45</b>
<b>Cash at bank, non-securitised money market instruments and money market funds</b>			<b>EUR</b>		<b>90,306.74</b>	<b>0.16</b>
<b>EUR credit at:</b>						
Custodian	EUR	9,502.91	%	100.000	9,502.91	0.02
<b>Credit balances in other EU/EEA currencies</b>						
Custodian	DKK	5,694.28	%	100.000	763.87	0.00
Custodian	NOK	26,131.31	%	100.000	2,329.31	0.00
Custodian	PLN	271,250.74	%	100.000	62,446.21	0.11
Custodian	SEK	82,088.05	%	100.000	7,373.73	0.01
<b>Credit balances in non-EU/EEA currencies</b>						
Custodian	CHF	1,790.99	%	100.000	1,926.42	0.00
Custodian	GBP	4,060.91	%	100.000	4,686.30	0.01
Custodian	USD	1,411.73	%	100.000	1,277.99	0.00
<b>Other assets</b>			<b>EUR</b>		<b>235,390.00</b>	<b>0.43</b>
Share dividends	EUR	7,447.58			7,447.58	0.01
Share dividends	GBP	15,524.40			17,915.18	0.03
Share dividends	USD	5,319.06			4,815.15	0.01
REIT dividends	EUR	491.73			491.73	0.00
REIT dividends	GBP	1,087.68			1,255.18	0.00
Withholding tax reimbursement claims	CHF	164,278.85			176,700.93	0.32
Withholding tax reimbursement claims	DKK	103,227.69			13,847.61	0.03
Withholding tax reimbursement claims	EUR	12,825.63			12,825.63	0.02
Withholding tax reimbursement claims	PLN	395.33			91.01	0.00
<b>Other Liabilities</b>			<b>EUR</b>		<b>-24,190.34</b>	<b>-0.04</b>
Liabilities for administration fees	EUR	-24,190.34			-24,190.34	-0.04
<b>Value of Subfund</b>			<b>EUR</b>		<b>54,894,207.80</b>	<b>100.00</b> <sup>1)</sup>
<b>Share price</b>			<b>EUR</b>		<b>48.46</b>	
<b>Share price in Issue</b>			<b>Qty</b>		<b>1,132,702</b>	

Footnotes:

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



**Price of securities or market rate**

Assets belonging to the specialised fund are valued based on the following prices/market rates:  
All asset prices: Prices as at 29/12/2023

**Foreign exchange rates (in indirect quote) Prices as at 29/12/2023**

Pound sterling (GBP)	0.86655 = 1 EUR
Danish krone (DKK)	7.45455 = 1 EUR
Norwegian krone (NOK)	11.2185 = 1 EUR
Polish zloty (PLN)	4.34375 = 1 EUR
Swedish krona (SEK)	11.1325 = 1 EUR
Swiss franc (CHF)	0.9297 = 1 EUR
US dollar (USD)	1.10465 = 1 EUR

**Transactions concluded during the reporting period, insofar as they no longer appear in the statement of assets:**

Purchases and sales in securities, investment units and promissory note loan ("Schuldscheindarlehen") (market allocation at the reporting date):

ISIN	Denomination	Quantity or shares or Ccy. in 1,000	Purchases/ Additions	Sales/ disposals	Volume in 1,000
<b>Stock exchange-traded securities</b>					
<b>Shares</b>					
<b>Domestic</b>					
DE0005664809	Evotec SE	Qty	0	1,131	
DE000A1J5RX9	Telefónica Deutschland Hldg AG	Qty	0	6,985	
<b>Foreign</b>					
NL0015001C01	Aalberts N.V. - Anrechte	Qty	0	504	
NL0015001LT4	ABN AMRO Bank N.V. - Anrechte	Qty	2,984	2,984	
ES0167050246	ACS, Act.de Constr.y Serv. SA	Qty	0	0	
ES06670509N0	ACS, Act.de Constr.y Serv. SA - Anrechte	Qty	0	0	
BE0970183860	Aedifica S.A. - Anrechte	Qty	0	302	
NL0000303709	AEGON N.V.	Qty	0	9,690	
NL0015001GE6	AEGON N.V. - Anrechte	Qty	0	9,690	
NL0015001MH7	AEGON N.V. - Anrechte	Qty	9,690	9,690	
FR0000031122	Air France-KLM S.A.	Qty	0	11,264	
FR001400J770	Air France-KLM S.A.	Qty	1,126	12,390	
DK0061802139	ALK-Abelló AS	Qty	0	755	
FR001400IKH6	Alstom S.A. - Anrechte	Qty	1,816	1,816	
AT0000A18XM4	ams AG	Qty	4,444	6,969	
CH1305590544	ams-OSRAM AG - Anrechte	Qty	1,617	1,617	
LU1598757687	ArcelorMittal S.A.	Qty	456	3,872	
NL0015001S86	ArcelorMittal S.A. - Anrechte	Qty	3,369	3,369	
GB0000961622	Balfour Beatty PLC	Qty	0	3,516	
NL0010545661	CNH Industrial N.V.	Qty	0	6,240	
ES0105563003	Corporacion Acciona Energias R	Qty	0	482	
CH1216478797	DSM-Firmenich AG	Qty	0	1,197	
GB00BG12Y042	Energiean PLC	Qty	0	1,061	
NL0015001FS8	Ferrovial SE	Qty	0	3,249	
NL0015001I05	Ferrovial SE - Anrechte	Qty	3,249	3,249	
FR0011726835	Gaztransport Technigaz	Qty	0	185	
GB00BMBVGG36	Harbour Energy PLC	Qty	0	3,636	
GB0004161021	Hays PLC	Qty	0	10,025	
ES06445809Q1	Iberdrola S.A. - Anrechte	Qty	36,863	36,863	
SE0015811963	Investor AB	Qty	12	11,665	
SE0007871645	Kindred Group PLC	Qty	0	1,376	
PLLPP0000011	LPP S.A.	Qty	0	7	
FI4000552526	Mandatum OYJ	Qty	2,748	2,748	
GB0031274896	Marks & Spencer Group PLC	Qty	0	11,908	
NL0015001LR8	NN Group N.V. - Anrechte	Qty	1,549	1,549	
NO0003055501	Nordic Semiconductor ASA	Qty	0	740	
DK0060534915	Novo-Nordisk AS	Qty	10,205	20,332	
CH0024608827	Partners Group Holding AG	Qty	12	153	
PLPZU0000011	Powszechny Zaklad Ubezpieczen	Qty	1,053	5,171	
FI0009003305	Sampo OYJ	Qty	2	3,065	
CH1243598427	Sandoz Group AG	Qty	2,460	2,460	
NL0015001SE1	Shell PLC - Anrechte	Qty	40,692	40,692	
DK0060495240	SimCorp A/S	Qty	0	215	
GB00BYZDVK82	Softcat PLC	Qty	0	805	
BE0003470755	Solvay S.A.	Qty	110	571	
SE0020846285	Swedish Orphan Biovitrum AB - Anrechte	Qty	0	0	
BE0974464977	Syensqo N.V.	Qty	497	497	
NL0014559478	Technip Energies N.V.	Qty	1,249	1,249	
LU0156801721	Tenaris S.A.	Qty	0	2,921	
ES0183746090	Vidrala S.A.	Qty	0	0	
ES06837469B2	Vidrala S.A. - Anrechte	Qty	0	0	
NL0015001LH9	Wolters Kluwer N.V. - Anrechte	Qty	1,635	1,635	

# Amundi STOXX Europe 600 ESG II 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

International Security Identification Number (ISIN)

Share price

Share in issue

Investors

Current front-end load

Current redemption fee

Administration fees p. a.

Use of income

EUR

Qty

DE000ETF9603

48.46

1,132,702

Private investors

5.00

5.00

0.19

distribution

Quantity of securities in Subfund (in %)

99.45

Quantity of derivatives in Subfund (in %)

0.00

### Information on the procedure of the asset items

The Valuation of the assets during the financial year and at the reporting date of 31/12/2023 was in principle the last traded stock exchange or market price, which ensures a reliable valuation.

Assets that 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 of current market conditions

In the financial year and as at the reporting date of 31/12/2023, the following asset items were not valued at the last traded stock exchange or market price:

Cash at bank and other Assets

at nominal value

Liabilities

at the amount repayable

Foreign currency conversion

Based on the closing spot price from WM Company/Reuters

### Information on Index funds

#### Tracking error and tracking difference

Tracking error describes the standard deviation of the difference between the performance of a specialised Subfund and the performance of the underlying index (benchmark). A lower tracking error indicates very similar performance. The higher tracking error, the greater the average deviation of fund performance from the performance of the benchmark. The tracking error basically results from the all-in fee collected from the individual Subfund's assets and the tracking difference of the relevant Subfund's net assets.

In the case of ETFs, positive tracking differences arise mainly where they refer to a price index with no dividend consideration. The ETF performs more positively than the benchmark index, which leads to a correspondingly large tracking error

Tracking error at the end of the period (annualised)

0.18%

### Information on the securities lending transactions pursuant to Regulation (EU) 2015/2365

There were no securities lending transactions concluded or total return swaps in the financial year within the meaning of EU Regulation 2015/2365.

# Amundi DAX 50 ESG II UCITS ETF

## Statement of assets and liabilities as at 31 December 2023

	Market value in EUR	Market value in EUR	% of Subfund assets
<b>I. Assets items</b>		<b>268,098,551.45</b>	<b>100.47</b>
1. Shares		266,758,397.57	99.96
- Banks	10,342,810.02		3.88
- Construction and construction materials	3,130,597.32		1.17
- Mining	1,547,491.01		0.58
- Chemical industry	24,655,540.62		9.24
- Retail	6,014,254.98		2.25
- Electric/electronic	16,634,550.80		6.23
- Mechanical engineering and automotive manufacturers	46,175,634.75		17.30
- Pharmaceutical industry/biotech	22,664,402.63		8.49
- Real estate	7,447,641.66		2.79
- Software	17,544,770.76		6.57
- Miscellaneous financial services	9,983,531.50		3.74
- Other industrial securities	20,592,865.92		7.72
- Telecoms	19,671,235.25		7.37
- Textiles and clothing	10,313,214.48		3.86
- Transportation	12,054,018.72		4.52
- Insurance	37,985,837.15		14.23
2. Receivables		1,154,276.69	0.43
3. Cash at bank		185,877.19	0.07
<b>II. Liabilities</b>		<b>-1,241,345.80</b>	<b>-0.47</b>
<b>III. Subfund</b>		<b>266,857,205.65</b>	<b>100.00 <sup>1)</sup></b>



# Amundi DAX 50 ESG II UCITS ETF

## Portfolio investments as at 31 December 2023

ISIN	Denomination	Market	Quantity or shares or Ccy. in 1,000	Quantity 31/12/2023	Purchases/ Additions in the period	Sales/ disposals	Price	Market value EUR	% of Subfund Assets
<b>Stock exchange-traded securities</b>									
<b>Shares</b>									
<b>Domestic</b>									
DE000A1EWWW0	adidas AG		Qty.	47,703	17,707	14,412	EUR 184.160	8,784,984.48	3.29
DE0008404005	Allianz SE		Qty.	76,412	22,355	33,926	EUR 241.950	18,487,883.40	6.93
DE0006766504	Aurubis AG		Qty.	8,730	3,165	2,562	EUR 74.260	648,289.80	0.24
DE000BASF111	BASF SE		Qty.	258,306	95,836	77,997	EUR 48.780	12,600,166.68	4.72
DE0005190003	Bayerische Motoren Werke AG		Qty.	85,125	30,500	25,953	EUR 100.780	8,578,897.50	3.21
DE0005200000	Beiersdorf AG		Qty.	28,312	10,459	8,511	EUR 135.700	3,841,938.40	1.44
DE000A1DAH00	Brenntag SE		Qty.	38,202	11,272	11,966	EUR 83.220	3,179,170.44	1.19
DE0005313704	Carl Zeiss Meditec AG		Qty.	10,577	3,912	3,181	EUR 98.840	1,045,430.68	0.39
DE000CBK1001	Commerzbank AG		Qty.	298,885	105,619	91,515	EUR 10.760	3,216,002.60	1.21
DE0005439004	Continental AG		Qty.	31,257	11,628	9,473	EUR 76.920	2,404,288.44	0.90
DE0006062144	Covestro AG		Qty.	54,557	19,963	16,444	EUR 52.680	2,874,062.76	1.08
DE000DTR0CK8	Daimler Truck Holding AG		Qty.	161,599	60,947	46,189	EUR 34.020	5,497,597.98	2.06
DE0005140008	Deutsche Bank AG		Qty.	576,416	203,733	176,847	EUR 12.364	7,126,807.42	2.67
DE0005810055	Deutsche Börse AG		Qty.	53,531	20,133	16,104	EUR 186.500	9,983,531.50	3.74
DE0005552004	Deutsche Post AG		Qty.	268,733	97,296	81,343	EUR 44.855	12,054,018.72	4.52
DE0005557508	Deutsche Telekom AG		Qty.	818,648	246,579	358,292	EUR 21.750	17,805,594.00	6.67
DE000PAG9113	Dr. Ing. h.c. F. Porsche AG		Qty.	32,957	11,933	9,943	EUR 79.900	2,633,264.30	0.99
DE000EVNK013	Evonik Industries AG		Qty.	59,341	21,938	17,840	EUR 18.500	1,097,808.50	0.41
DE0005785802	Fresenius Medical Care KGaA		Qty.	57,599	21,358	17,381	EUR 37.960	2,186,458.04	0.82
DE0005785604	Fresenius SE & Co. KGaA		Qty.	119,973	44,352	36,068	EUR 28.070	3,367,642.11	1.26
DE0006602006	GEA Group AG		Qty.	45,156	18,571	12,698	EUR 37.690	1,701,929.64	0.64
DE0008402215	Hannover Rück SE		Qty.	17,374	6,446	5,247	EUR 216.300	3,757,996.20	1.41
DE0006047004	HeidelbergCement AG		Qty.	38,678	13,471	11,907	EUR 80.940	3,130,597.32	1.17
DE0006048432	Henkel AG & Co. KGaA		Qty.	47,123	17,421	14,167	EUR 72.860	3,433,381.78	1.29
DE000A1PHFF7	HUGO BOSS AG		Qty.	16,825	6,221	5,059	EUR 67.460	1,135,014.50	0.43
DE0006231004	Infineon Technologies AG		Qty.	377,306	140,233	113,791	EUR 37.800	14,262,166.80	5.34
DE000KGX8881	KION GROUP AG		Qty.	20,276	7,496	6,096	EUR 38.670	784,072.92	0.29
DE000KBX1006	Knorr-Bremse AG		Qty.	19,132	7,071	5,750	EUR 58.800	1,124,961.60	0.42
DE0005470405	LANXESS AG		Qty.	24,896	11,036	6,991	EUR 28.370	706,299.52	0.26
DE000LEG1110	LEG Immobilien SE		Qty.	21,448	7,968	6,487	EUR 79.320	1,701,255.36	0.64
DE0007100000	Mercedes-Benz Group AG		Qty.	223,579	79,152	68,728	EUR 62.550	13,984,866.45	5.24
DE0006599905	Merck KGaA		Qty.	37,404	13,869	11,286	EUR 144.100	5,389,916.40	2.02
DE0008430026	Münchener Rückvers.-Ges. AG		Qty.	38,966	14,061	11,863	EUR 375.100	14,616,146.60	5.48
DE000PAH0038	Porsche Automobil Holding SE		Qty.	44,316	14,657	13,598	EUR 46.320	2,052,717.12	0.77
DE0006969603	PUMA SE		Qty.	30,250	11,879	8,770	EUR 50.520	1,528,230.00	0.57
DE0007164600	SAP SE		Qty.	125,787	37,978	60,894	EUR 139.480	17,544,770.76	6.57
DE0007165631	Sartorius AG		Qty.	7,120	2,634	2,142	EUR 333.200	2,372,384.00	0.89
DE000A12DM80	Scout24 AG		Qty.	21,300	7,642	6,462	EUR 64.160	1,366,608.00	0.51
DE0007236101	Siemens AG		Qty.	114,571	49,889	51,089	EUR 169.920	19,467,904.32	7.30
DE000ENER6Y0	Siemens Energy AG		Qty.	155,500	57,485	46,747	EUR 12.000	1,866,000.00	0.70
DE000SHL1006	Siemens Healthineers AG		Qty.	80,471	29,854	24,297	EUR 52.600	4,232,774.60	1.59
DE000SYM9999	Symrise AG		Qty.	36,378	13,465	10,968	EUR 99.640	3,624,703.92	1.36
DE000TLX1005	Talanx AG		Qty.	17,383	7,620	4,667	EUR 64.650	1,123,810.95	0.42
DE000A1J5RX9	Telefónica Deutschland Hldg AG		Qty.	212,174	84,772	108,216	EUR 2.352	499,033.25	0.19
DE0007500001	thyssenkrupp AG		Qty.	142,459	52,667	42,829	EUR 6.312	899,201.21	0.34
DE0007664039	Volkswagen AG		Qty.	59,678	22,124	18,003	EUR 111.800	6,672,000.40	2.50
DE000A1ML7J1	Vonovia SE		Qty.	201,345	78,476	60,248	EUR 28.540	5,746,386.30	2.15
DE000WCH8881	Wacker Chemie AG		Qty.	5,016	5,927	911	EUR 114.300	573,328.80	0.21
DE000ZAL1111	Zalando SE		Qty.	67,406	24,799	20,328	EUR 21.450	1,445,858.70	0.54
							<b>EUR</b>	<b>264,158,155.17</b>	<b>98.99</b>
<b>Foreign</b>									
NL0012169213	Qiagen N.V.		Qty.	65,996	24,399	19,842	EUR 39.400	2,600,242.40	0.97
							<b>EUR</b>	<b>2,600,242.40</b>	<b>0.97</b>
<b>Total securities portfolio</b>							<b>EUR</b>	<b>266,758,397.57</b>	<b>99.96</b>
<b>Cash at bank, non-securitised money market instruments and money market funds</b>							<b>EUR</b>	<b>185,877.19</b>	<b>0.07</b>
<b>EUR -credit at:</b>									
Custodian		EUR		185,875.06			% 100.000	185,875.06	0.07
<b>Credit balance in non-EU/EEA currencies</b>									
Custodian		USD		2.35			% 100.000	2.13	0.00
<b>Other assets</b>							<b>EUR</b>	<b>1,154,276.69</b>	<b>0.43</b>
Receivables from shares		EUR		1,154,276.69				1,154,276.69	0.43
<b>Other liabilities</b>							<b>EUR</b>	<b>-1,241,345.80</b>	<b>-0.47</b>
Liabilities from share buybacks		EUR		-1,149,101.58				-1,149,101.58	-0.43
Liabilities for administration fees		EUR		-92,244.22				-92,244.22	-0.03
<b>Value of Subfund</b>							<b>EUR</b>	<b>266,857,205.65</b>	<b>100.00 <sup>1)</sup></b>
Share price		EUR						<b>37.18</b>	
Shares in issue		Qty.						<b>7,177,822</b>	

Footnotes:

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

**Price of securities or market rate**

Assets belonging to specialised fund are valued on the following prices/market rates:

All asset prices: Prices as at 29/12/2023

**Foreign exchange rates (indirect quote)**      **29/12/2023**  
US dollar (USD)                                      1.10465 = 1 EUR

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

Purchases and sales in securities, investment units and promissory note loan ("Schuldscheindarlehen") (market allocation at the reporting date):

ISIN	Denomination	Quantity or shares or Ccy. in 1,000	Purchases/ Additions	Sales/ disposals	Volume in 1,000
<b>Stock exchange-traded securities</b>					
<b>Shares</b>					
<b>Domestic</b>					
DE000BAY0017	Bayer AG	Qty.	4,059	268,750	

# Amundi DAX 50 ESG II UCITS ETF

## Appendix pursuant to § 7 No. 9 KARBV

Information as required by the German Derivatives Regulation ("Derivateverordnung")

No derivatives transactions were concluded during the financial year.

### Other information

#### Amundi DAX 50 ESG II UCITS ETF

International Security Identification Number (ISIN)

Unit value

EUR

DE000ETF9090

37.18

Units in circulation

Qty.

7,177,822

Investors

Private investors

Current front-end load

%

5.00

Current redemption fee

%

5.00

Administration fees p. a.

%

0.15

Use of Income

distribution

Quantity securities in Subfund (in %)

99.96

Quantity of derivatives in Subfund (in %)

0.00

#### Information on the procedure for valuation of the asset items

The valuation on the assets during the financial year and at the reporting date of 31/12/2023 was in principle the last traded stock exchange or market price, which ensures a reliable valuation.

Assets that 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 of current market conditions

In the financial year and at the reporting date of 31/12/2023, the following assets were not valued at the last traded stock exchange or market price:

Cash at bank and other Assets

at nominal value

Liabilities

at the amount repayable

Foreign currency conversion

Based on the closing spot price from WM Company / Reuters

#### Information on Index funds

##### Tracking error and tracking difference

Tracking error describes the standard deviation of the difference between the performance of a specialised Subfund and the performance of the underlying index (benchmark). A lower tracking error indicates very similar performance. The higher tracking error, the greater the average deviation of fund performance from the performance of the benchmark.

The tracking error basically results from the all-in fee collected from the individual Subfund's assets and the tracking difference of the relevant Subfund's net assets.

In the case of ETFs, positive tracking differences arise mainly where they refer to a price index with no dividend consideration. The ETF performs more positively than the benchmark index, which leads to a correspondingly large tracking error.

Tracking error at the end of the period (annualised)

0.35%

#### Information on the securities lending transactions as required by Regulation (EU) 2015/2365

There were no securities lending transactions concluded or total return swaps in the financial year within the meaning of EU Regulation 2015/2365.