

The following portfolio data for the Franklin Templeton funds is made available to the public under our Portfolio Holdings Release Policy and is "as of" the date indicated.

*This portfolio data should not be relied upon as a complete listing of a fund's holdings (or of a fund's top holdings) as information on particular holdings may be withheld if it is in the fund's interest to do so. Additionally, foreign currency forwards are not included in the portfolio data. Instead, the net market value of all currency forward contracts is included in cash and other net assets of the fund. Further, portfolio holdings data of over-the-counter derivative investments such as Credit Default Swaps, Interest Rate Swaps or other Swap contracts list only the name of counterparty to the derivative contract, not the details of the derivative. Complete portfolio data can be found in the annual financial statements of the fund.*

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
88579Y101	3M CO	2,550	€418,994	0.22%	N/A	N/A
00287Y109	ABBVIE INC	492	€45,405	0.02%	N/A	N/A
003654100	ABIOMED INC	189	€51,370	0.03%	N/A	N/A
BLFGLD9	ABN AMRO BANK NV	400,000	€426,500	0.22%	4.38%	09/22/69
G1151C101	ACCENTURE PLC	6,241	€1,470,239	0.76%	N/A	N/A
00507V109	ACTIVISION BLIZZARD INC	456	€36,164	0.02%	N/A	N/A
7110720	ADECCO GROUP AG	2,712	€156,021	0.08%	N/A	N/A
B02J639	ADMIRAL GROUP PLC	4,498	€163,931	0.09%	N/A	N/A
00724F101	ADOBE INC	1,865	€756,035	0.39%	N/A	N/A
00751Y106	ADVANCE AUTO PARTS INC	794	€124,240	0.06%	N/A	N/A
6412591	ADVANCED INFO SERVICE PCL	8,500	€40,340	0.02%	N/A	N/A
N00985106	AERCAP HOLDINGS NV	1,054	€52,796	0.03%	N/A	N/A
B86S2N0	AGEAS SA/NV	906	€46,652	0.02%	N/A	N/A
BSS7GP5	AGL ENERGY LTD	5,483	€34,372	0.02%	N/A	N/A
B60LZR6	AGRICULTURAL BANK OF CHINA LTD	481,842	€164,715	0.09%	N/A	N/A
00971T101	AKAMAI TECHNOLOGIES INC	504	€43,796	0.02%	N/A	N/A
BL4KMF1	ALBEMARLE NEW HOLDING GMBH	533,000	€567,201	0.29%	1.63%	11/25/28
015351109	ALEXION PHARMACEUTICALS INC	726	€94,668	0.05%	N/A	N/A
7332687	ALFA LAVAL AB	1,806	€46,553	0.02%	N/A	N/A
BP41ZD1	ALIBABA GROUP HOLDING LTD	268	€51,817	0.03%	N/A	N/A
BFRT3W7	ALLEGION PLC	1,573	€168,507	0.09%	N/A	N/A
5231485	ALLIANZ SE	204	€44,246	0.02%	N/A	N/A
02079K305	ALPHABET INC	1,351	€2,376,211	1.23%	N/A	N/A
6022105	AMADA CO LTD	5,592	€53,254	0.03%	N/A	N/A
023135106	AMAZON.COM INC	819	€2,160,961	1.12%	N/A	N/A
03027X100	AMERICAN TOWER CORP	1,466	€298,863	0.15%	N/A	N/A
03076C106	AMERIPRISE FINANCIAL INC	1,488	€294,960	0.15%	N/A	N/A
031162100	AMGEN INC	1,842	€390,831	0.20%	N/A	N/A

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BYZR014	AMUNDI SA	597	€40,686	0.02%	N/A	N/A
6761000	ANGLO AMERICAN PLATINUM LTD	693	€86,179	0.04%	N/A	N/A
6080396	ANHUI CONCH CEMENT CO LTD	30,076	€167,487	0.09%	N/A	N/A
BKHFHJ9	ANZ NEW ZEALAND INT'L LTD/LONDON	721,000	€729,851	0.38%	.38%	09/17/29
831865209	A O SMITH CORP	2,223	€128,168	0.07%	N/A	N/A
037833100	APPLE INC	26,149	€2,723,830	1.41%	N/A	N/A
038222105	APPLIED MATERIALS INC	5,743	€654,299	0.34%	N/A	N/A
040413106	ARISTA NETWORKS INC	232	€59,726	0.03%	N/A	N/A
B0Z5YZ2	ARKEMA SA	435	€44,922	0.02%	N/A	N/A
BJR6BY4	AROUNDTOWN SA	805,000	€827,147	0.43%	2.88%	01/12/70
042735100	ARROW ELECTRONICS INC	1,313	€124,083	0.06%	N/A	N/A
BKPK0Y8	ASHLAND SERVICES BV	476,000	€474,191	0.25%	2.00%	01/30/28
4056719	ASSICURAZIONI GENERALI SPA	2,963	€50,480	0.03%	N/A	N/A
6985383	ASTELLAS PHARMA INC	3,385	€44,466	0.02%	N/A	N/A
BD97BN2	ATLAS COPCO AB	4,232	€220,056	0.11%	N/A	N/A
5654781	ATOS SE	1,920	€127,647	0.07%	N/A	N/A
BGMGQ87	AT&T INC	721,000	€723,567	0.38%	.25%	03/04/26
6702634	AUROBINDO PHARMA LTD	4,954	€51,029	0.03%	N/A	N/A
052769106	AUTODESK INC	1,220	€288,340	0.15%	N/A	N/A
BVYVFW2	AUTO TRADER GROUP PLC	6,472	€42,196	0.02%	N/A	N/A
BMVN272	AVANTOR FUNDING INC	500,000	€512,907	0.27%	2.63%	11/01/25
053611109	AVERY DENNISON CORP	1,375	€215,340	0.11%	N/A	N/A
0216238	AVIVA PLC	20,500	€98,532	0.05%	N/A	N/A
B09JBT3	AYALA CORP	2,959	€38,519	0.02%	N/A	N/A
6055112	AYALA LAND INC	60,163	€36,383	0.02%	N/A	N/A
11777Q209	B2GOLD CORP	19,069	€70,009	0.04%	N/A	N/A
BG36ZK1	B3 SA - BRASIL BOLSA BALCAO	11,602	€96,030	0.05%	N/A	N/A
2328595	BANCO DO BRASIL SA	7,042	€32,494	0.02%	N/A	N/A
BJ62LW1	BANCOLOMBIA SA	5,156	€35,038	0.02%	N/A	N/A
BDH4HG0	BANK OF AMERICA CORP	1,003,000	€1,024,132	0.53%	.75%	07/26/23
B154564	BANK OF CHINA LTD	1,383,519	€450,026	0.23%	N/A	N/A
B0B8Z29	BANK OF COMMUNICATIONS CO LTD	150,900	€82,054	0.04%	N/A	N/A
064058100	BANK OF NEW YORK MELLON CORP	1,073	€43,271	0.02%	N/A	N/A
BF501F1	BARCLAYS PLC	480,000	€577,301	0.30%	2.38%	10/06/23
0081180	BARRATT DEVELOPMENTS PLC	8,204	€71,956	0.04%	N/A	N/A
BM984J5	BAT INTERNATIONAL FINANCE PLC	538,000	€632,945	0.33%	2.25%	06/26/28
B9N3SQ0	BB SEGURIDADE PARTICIPACOES SA	19,069	€70,075	0.04%	N/A	N/A
B5VJH76	BDO UNIBANK INC	22,908	€41,111	0.02%	N/A	N/A
BYW8CL4	BELGIUM KINGDOM	951,198	€1,026,723	0.53%	1.00%	06/22/26
086516101	BEST BUY CO INC	5,574	€545,730	0.28%	N/A	N/A

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6144690	BHP GROUP LTD	10,272	€303,867	0.16%	N/A	N/A
BH0P3Z9	BHP GROUP PLC	8,999	€220,936	0.11%	N/A	N/A
B0D0006	BIM BIRLESIK MAGAZALAR AS	4,907	€35,842	0.02%	N/A	N/A
09062X103	BIOGEN INC	916	€218,523	0.11%	N/A	N/A
BF0LBX7	BIOMERIEUX	357	€38,728	0.02%	N/A	N/A
09247X101	BLACKROCK INC	271	€174,240	0.09%	N/A	N/A
7309681	BNP PARIBAS SA	6,082	€315,998	0.16%	N/A	N/A
BHNWR44	BNP PARIBAS SA	1,300,000	€1,289,483	0.67%	.13%	09/04/26
BJV12J7	BOLIDEN AB	3,715	€117,560	0.06%	N/A	N/A
BK97B19	BP CAPITAL MARKETS PLC	599,000	€619,538	0.32%	.83%	11/08/27
B4YVF56	BRENNTAG SE	2,580	€187,947	0.10%	N/A	N/A
6181482	BRILLIANCE CHINA AUTOMOTIVE HOLDINGS LTD	74,857	€53,948	0.03%	N/A	N/A
6146500	BROTHER INDUSTRIES LTD	5,520	€104,550	0.05%	N/A	N/A
B05Q875	BUNDESREPUBLIK DEUTSCHLAND/ DOMESTIC	636,000	€1,047,172	0.54%	4.00%	01/04/37
B1P8H15	BUNDESREPUBLIK DEUTSCHLAND/ DOMESTIC	531,000	€945,879	0.49%	4.25%	07/04/39
B3BXJ67	BUNDESREPUBLIK DEUTSCHLAND/ DOMESTIC	483,000	€925,408	0.48%	4.75%	07/04/40
B4Y6DJ1	BUNDESREPUBLIK DEUTSCHLAND/ DOMESTIC	400,000	€670,248	0.35%	3.25%	07/04/42
B29SHS5	BYD ELECTRONIC INTERNATIONAL CO LTD	9,665	€48,584	0.03%	N/A	N/A
127097103	CABOT OIL & GAS CORP	2,857	€45,754	0.02%	N/A	N/A
127387108	CADENCE DESIGN SYSTEMS INC	4,147	€484,456	0.25%	N/A	N/A
BF0LJJ9	CAIXABANK SA	500,000	€510,180	0.26%	1.13%	01/12/23
B3TBRZ8	CALBEE INC	1,691	€36,759	0.02%	N/A	N/A
2117599	CANADIAN APARTMENT PROPERTIES REIT	1,451	€53,035	0.03%	N/A	N/A
BYQLD27	CANADIAN GOVERNMENT BOND	2,479,000	€1,798,258	0.93%	2.25%	06/01/29
2180632	CANADIAN NATIONAL RAILWAY CO	485	€48,001	0.02%	N/A	N/A
2793115	CANADIAN PACIFIC RAILWAY LTD	176	€57,330	0.03%	N/A	N/A
2172286	CANADIAN TIRE CORP LTD	1,435	€173,664	0.09%	N/A	N/A
4163437	CAPGEMINI SE	337	€48,860	0.03%	N/A	N/A
6420129	CAPITALAND INTEGRATED COMMERCIAL TRUST	30,579	€42,193	0.02%	N/A	N/A
DDD1131686	CBOE SPX VOLATILITY INDEX	389	€39,807	0.02%	N/A	05/19/21
DDD1131688	CBOE SPX VOLATILITY INDEX	-389	-€23,220	-0.01%	N/A	05/19/21
DDD1138765	CBOE SPX VOLATILITY INDEX	-118	-€10,062	-0.01%	N/A	06/16/21
DDD1138771	CBOE SPX VOLATILITY INDEX	118	€17,106	0.01%	N/A	06/16/21
124900309	CCL INDUSTRIES INC	2,458	€115,964	0.06%	N/A	N/A
BJMTK63	CEMEX SAB DE CV	523,000	€538,237	0.28%	3.13%	03/19/26
B6SR6J5	CENTRAL PATTANA PCL	31,500	€50,317	0.03%	N/A	N/A

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156782104	CERNER CORP	5,179	€317,457	0.16%	N/A	N/A
5624030	CEZ AS	2,071	€43,649	0.02%	N/A	N/A
B5L2DG6	CHAROEN POKPHAND FOODS PCL	54,400	€43,920	0.02%	N/A	N/A
M22465104	CHECK POINT SOFTWARE TECHNOLOGIES LTD	2,964	€283,016	0.15%	N/A	N/A
B0LMTQ3	CHINA CONSTRUCTION BANK CORP	758,348	€545,114	0.28%	N/A	N/A
B57JY24	CHINA MINSHENG BANKING CORP LTD	89,592	€44,361	0.02%	N/A	N/A
BOY91C1	CHINA NATIONAL BUILDING MATERIAL CO LTD	89,739	€110,865	0.06%	N/A	N/A
6192150	CHINA OVERSEAS LAND & INVESTMENT LTD	72,562	€161,750	0.08%	N/A	N/A
B41XC98	CHINA RESOURCES CEMENT HOLDINGS LTD	57,367	€55,183	0.03%	N/A	N/A
6535517	CHINA RESOURCES GAS GROUP LTD	7,363	€34,850	0.02%	N/A	N/A
B09N7M0	CHINA SHENHUA ENERGY CO LTD	86,199	€151,975	0.08%	N/A	N/A
12541W209	CH ROBINSON WORLDWIDE INC	483	€39,306	0.02%	N/A	N/A
12543DBJ8	CHS/COMMUNITY HEALTH SYSTEMS INC	600,000	€536,282	0.28%	6.88%	04/15/29
B1YCHL8	CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO	6,499	€40,575	0.02%	N/A	N/A
7380482	CIE DE SAINT-GOBAIN	2,675	€134,700	0.07%	N/A	N/A
B3KT0S5	CI FINANCIAL CORP	4,779	€58,863	0.03%	N/A	N/A
172908105	CINTAS CORP	725	€211,017	0.11%	N/A	N/A
17275R102	CISCO SYSTEMS INC/DELAWARE	15,098	€665,772	0.35%	N/A	N/A
177376100	CITRIX SYSTEMS INC	1,108	€132,621	0.07%	N/A	N/A
189054109	CLOROX CO	1,675	€275,507	0.14%	N/A	N/A
BJ1F3M9	CNH INDUSTRIAL FINANCE EUROPE SA	534,000	€572,214	0.30%	1.75%	03/25/27
192446102	COGNIZANT TECHNOLOGY SOLUTIONS CORP	3,199	€213,112	0.11%	N/A	N/A
194162103	COLGATE-PALMOLIVE CO	11,667	€784,300	0.41%	N/A	N/A
DDD663219	COLLATERAL CASH - MORGAN STANLEY AND CO LLC - EU	483,000	€483,000	0.25%	N/A	02/20/49
B8FMRX8	COLOPLAST A/S	972	€124,623	0.06%	N/A	N/A
BL3LX18	COMCAST CORP	304,000	€307,846	0.16%	.75%	02/20/32
6243898	COMMERCIAL INTERNATIONAL BANK EGYPT SAE	13,526	€42,413	0.02%	N/A	N/A
BJ029H8	COMMERZBANK AG	528,000	€540,270	0.28%	.63%	08/28/24
204448104	COMPANIA DE MINAS BUENAVENTURA SA	4,204	€35,957	0.02%	N/A	N/A
21037X100	CONSTELLATION SOFTWARE INC	258	€307,284	0.16%	N/A	N/A
217204106	COPART INC	2,266	€209,875	0.11%	N/A	N/A
B036QP1	COSMOS PHARMACEUTICAL CORP	369	€49,088	0.03%	N/A	N/A
BDQZP48	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	16,742	€145,519	0.08%	N/A	N/A
7745638	COVIVIO	558	€40,696	0.02%	N/A	N/A
6173401	COWAY CO LTD	856	€42,565	0.02%	N/A	N/A

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7262610	CREDIT AGRICOLE SA	15,388	€190,033	0.10%	N/A	N/A
BJLKK90	CREDIT AGRICOLE SA	600,000	€607,241	0.31%	.38%	10/21/25
BM9GGM6	CREDIT SUISSE GROUP AG	397,000	€474,896	0.25%	2.25%	06/09/28
6191997	CSPC PHARMACEUTICAL GROUP LTD	47,744	€49,501	0.03%	N/A	N/A
231021106	CUMMINS INC	1,891	€417,837	0.22%	N/A	N/A
BJ11S55	DAIMLER AG	600,000	€625,294	0.32%	1.13%	11/06/31
6250508	DAITO TRUST CONSTRUCTION CO LTD	1,177	€116,624	0.06%	N/A	N/A
23918K108	DAVITA INC	434	€39,885	0.02%	N/A	N/A
4617859	DEUTSCHE POST AG	7,478	€349,833	0.18%	N/A	N/A
25278X109	DIAMONDBACK ENERGY INC	835	€52,329	0.03%	N/A	N/A
B234WN9	DIASORIN SPA	447	€61,157	0.03%	N/A	N/A
6602518	DIVI'S LABORATORIES LTD	1,441	€60,959	0.03%	N/A	N/A
25675T107	DOLLARAMA INC	2,936	€110,621	0.06%	N/A	N/A
256677105	DOLLAR GENERAL CORP	1,395	€241,039	0.12%	N/A	N/A
25754A201	DOMINOS PIZZA INC	167	€52,377	0.03%	N/A	N/A
23331A109	DR HORTON INC	1,774	€134,821	0.07%	N/A	N/A
26210C104	DROPBOX INC	4,227	€96,100	0.05%	N/A	N/A
6410959	DR REDDY'S LABORATORIES LTD	711	€37,492	0.02%	N/A	N/A
277432100	EASTMAN CHEMICAL CO	2,139	€200,866	0.10%	N/A	N/A
278642103	EBAY INC	909	€47,471	0.02%	N/A	N/A
28176E108	EDWARDS LIFESCIENCES CORP	542	€38,658	0.02%	N/A	N/A
285512109	ELECTRONIC ARTS INC	419	€48,369	0.03%	N/A	N/A
B01RM25	EMAAR PROPERTIES PJSC	47,866	€39,486	0.02%	N/A	N/A
291011104	EMERSON ELECTRIC CO	5,920	€455,466	0.24%	N/A	N/A
7635610	EMS-CHEMIE HOLDING AG	149	€113,525	0.06%	N/A	N/A
5271782	ENDESA SA	1,861	€42,057	0.02%	N/A	N/A
2299453	ENEL AMERICAS SA	307,811	€43,804	0.02%	N/A	N/A
BYPJTJ1	ENEL FINANCE INTERNATIONAL NV	734,000	€762,486	0.40%	1.00%	09/16/24
6333937	ENN ENERGY HOLDINGS LTD	10,713	€147,353	0.08%	N/A	N/A
26875P101	EOG RESOURCES INC	803	€49,666	0.03%	N/A	N/A
BDZV116	EPIROC AB	5,918	€114,344	0.06%	N/A	N/A
BDZV127	EPIROC AB	3,132	€55,646	0.03%	N/A	N/A
29530P102	ERIE INDEMNITY CO	253	€47,661	0.02%	N/A	N/A
5806225	ETABLISSEMENTS FRANZ COLRUYT NV	849	€43,161	0.02%	N/A	N/A
DDD1125031	EURO STOXX 50 INDEX THE	156	€482,040	0.25%	N/A	12/17/21
DDD1130984	EURO STOXX 50 INDEX THE	-156	-€139,776	-0.07%	N/A	12/17/21
DDD1134388	EURO STOXX 50 INDEX THE	83	€176,209	0.09%	N/A	12/17/21
DDD1134389	EURO STOXX 50 INDEX THE	-83	-€80,925	-0.04%	N/A	12/17/21
BJXSCH4	EVOLUTION GAMING GROUP AB	3,072	€385,844	0.20%	N/A	N/A
6543297	EVOLUTION MINING LTD	13,029	€34,614	0.02%	N/A	N/A

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B5ZQ9D3	EVONIK INDUSTRIES AG	1,553	€46,860	0.02%	N/A	N/A
302130109	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	2,830	€259,892	0.13%	N/A	N/A
315616102	F5 NETWORKS INC	1,001	€178,082	0.09%	N/A	N/A
30303M102	FACEBOOK INC	5,984	€1,502,978	0.78%	N/A	N/A
303075105	FACTSET RESEARCH SYSTEMS INC	1,001	€263,419	0.14%	N/A	N/A
303250104	FAIR ISAAC CORP	434	€179,888	0.09%	N/A	N/A
311900104	FASTENAL CO	5,763	€247,101	0.13%	N/A	N/A
4400446	FAURECIA SE	193	€8,757	0.00%	N/A	N/A
BJVNSS4	FERGUSON PLC	1,404	€143,011	0.07%	N/A	N/A
31620R303	FIDELITY NATIONAL FINANCIAL INC	1,331	€46,150	0.02%	N/A	N/A
B546440	FINLAND GOVT	1,555,000	€1,864,001	0.97%	4.00%	07/04/25
BYNQQC6	FINLAND GOVT	1,772,000	€1,888,328	0.98%	.88%	09/15/25
BJ5FZS5	FISERV INC	627,000	€774,384	0.40%	2.25%	07/01/25
6340250	FISHER & PAYKEL HEALTHCARE CORP LTD	5,136	€98,338	0.05%	N/A	N/A
BHZRR14	FLICAV-FRANKLIN FTSE CHINA UCITS ETF	10,890	€355,233	0.18%	N/A	N/A
6086253	FORTESCUE METALS GROUP LTD	41,587	€540,494	0.28%	N/A	N/A
B5B2106	FORTINET INC	3,541	€556,885	0.29%	N/A	N/A
34964C106	FORTUNE BRANDS HOME & SECURITY INC	1,641	€134,089	0.07%	N/A	N/A
4403315	FRANCE GOVERNMENT OF	657,963	€857,722	0.44%	6.00%	10/25/25
B06BX63	FRANCE GOVERNMENT OF	538,000	€1,049,212	0.54%	4.00%	04/25/55
BFZBB98	FRANCE GOVERNMENT OF	802,000	€875,291	0.45%	2.25%	05/25/24
BN796G8	FRANCE GOVERNMENT OF	1,200,000	€1,304,379	0.68%	1.75%	11/25/24
BMXB1X3	FRANKLIN S&P 500 PARIS ALIGNED CLIMATE UCITS ETF	175,652	€4,670,486	2.42%	N/A	N/A
BYXX4T0	FRENCH REPUBLIC GOVERNMENT BOND OAT	898,000	€1,185,999	0.62%	2.00%	05/25/48
BMBL5Q6	FTIF-FRANKLIN EMERGING MARKET CORPORATE DEBT FUND	429,314	€4,344,657	2.25%	N/A	N/A
L4062L453	FTIF-FRANKLIN EURO SHORT DURATION BOND FUND	667	€6,777	0.00%	N/A	N/A
BYZZSB4	FTIF-TEMPLETON EMERGING MARKETS SMALLER COMPANIES FUND	0	€0	0.00%	N/A	N/A
J7WH827	FTSE 100 IDX FUT JUN21	10	-€3,585	0.00%	N/A	06/18/21
4354350	FUCHS PETROLUB SE	1,826	€74,614	0.04%	N/A	N/A
6356945	FUJITSU LTD	1,696	€210,455	0.11%	N/A	N/A
B07Q2V5	GALAPAGOS NV	519	€34,150	0.02%	N/A	N/A
B1FW751	GALP ENERGIA SGPS SA	4,472	€44,206	0.02%	N/A	N/A
4557104	GEA GROUP AG	1,438	€50,294	0.03%	N/A	N/A
B1WGG93	GEBERIT AG	648	€351,752	0.18%	N/A	N/A
7742468	GECINA SA	817	€95,899	0.05%	N/A	N/A
6372167	GIANT MANUFACTURING CO LTD	4,372	€45,184	0.02%	N/A	N/A

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375558103	GILEAD SCIENCES INC	803	€44,256	0.02%	N/A	N/A
BM9DDH1	GLAXOSMITHKLINE CAPITAL PLC	398,000	€461,918	0.24%	1.25%	10/12/28
B06CMQ9	GMO PAYMENT GATEWAY INC	418	€47,365	0.02%	N/A	N/A
BDFVFC5	GOLDMAN SACHS GROUP INC/THE	590,000	€610,879	0.32%	1.25%	05/01/25
DDD1138952	GOLDMAN SACHS INTERNATIONAL	-772	-€15,904	-0.01%	N/A	04/01/21
B03FYZ4	GOODMAN GROUP	17,761	€209,141	0.11%	N/A	N/A
36179V4W7	GOVT NATL MORTG ASSN	3,245,916	€2,900,615	1.50%	3.00%	01/20/51
36179VQT0	GOVT NATL MORTG ASSN	3,082,319	€2,740,618	1.42%	3.00%	07/20/50
2384951	GREAT-WEST LIFECO INC	4,767	€108,179	0.06%	N/A	N/A
BZ1DYH7	GRIFOLS SA	325,000	€327,399	0.17%	3.20%	05/01/25
2392471	GRUPO BIMBO SAB DE CV	28,008	€50,120	0.03%	N/A	N/A
2643674	GRUPO MEXICO SAB DE CV	38,094	€170,757	0.09%	N/A	N/A
406216101	HALLIBURTON CO	4,298	€78,655	0.04%	N/A	N/A
B0RNRF5	HANA FINANCIAL GROUP INC	7,143	€231,233	0.12%	N/A	N/A
B1VZ0M2	HARGREAVES LANSDOWN PLC	8,171	€148,042	0.08%	N/A	N/A
B2QPJK5	HARTALEGA HOLDINGS BHD	18,904	€34,742	0.02%	N/A	N/A
6294896	HCL TECHNOLOGIES LTD	12,420	€142,684	0.07%	N/A	N/A
5120679	HEIDELBERGCEMENT AG	2,444	€189,355	0.10%	N/A	N/A
5051605	HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	3,121	€42,702	0.02%	N/A	N/A
6136233	HENGAN INTERNATIONAL GROUP CO LTD	7,013	€39,323	0.02%	N/A	N/A
6327327	HERO MOTOCORP LTD	1,234	€42,054	0.02%	N/A	N/A
6261674	HINDUSTAN UNILEVER LTD	1,582	€44,974	0.02%	N/A	N/A
6429104	HITACHI LTD	1,194	€46,153	0.02%	N/A	N/A
437076102	HOME DEPOT INC	4,990	€1,298,936	0.67%	N/A	N/A
6267359	HONG KONG EXCHANGES AND CLEARING LTD	7,250	€366,789	0.19%	N/A	N/A
6438564	HON HAI PRECISION INDUSTRY CO LTD	12,998	€48,748	0.03%	N/A	N/A
6441506	HOYA CORP	2,546	€255,537	0.13%	N/A	N/A
BLR6WK1	HSBC HOLDINGS PLC	300,000	€300,056	0.16%	.77%	11/13/31
B5LJZQ1	HSBC MSCI RUSSIA CAPPED UCITS ETF \$	47,053	€476,117	0.25%	N/A	N/A
B4X9L53	HSBC MSCI WORLD UCITS ETF	360,922	€8,695,379	4.51%	N/A	N/A
446413106	HUNTINGTON INGALLS INDUSTRIES INC	737	€129,374	0.07%	N/A	N/A
B12PJ24	HUSQVARNA AB	6,813	€83,770	0.04%	N/A	N/A
6449544	HYUNDAI MOBIS CO LTD	183	€40,627	0.02%	N/A	N/A
45075E104	IA FINANCIAL CORP INC	1,745	€80,917	0.04%	N/A	N/A
45168D104	IDEXX LABORATORIES INC	2,203	€919,242	0.48%	N/A	N/A
BFDTBS3	IIDA GROUP HOLDINGS CO LTD	3,626	€74,924	0.04%	N/A	N/A
452308109	ILLINOIS TOOL WORKS INC	2,816	€531,957	0.28%	N/A	N/A
B1FFT76	IMPALA PLATINUM HOLDINGS LTD	19,623	€308,894	0.16%	N/A	N/A

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BP9DL90	INDUSTRIA DE DISENO TEXTIL SA	8,151	€229,648	0.12%	N/A	N/A
B1G1QD8	INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD	826,924	€507,236	0.26%	N/A	N/A
BNDN6S6	INEOS QUATTRO FINANCE 1 PLC	300,000	€305,413	0.16%	3.75%	07/15/26
6205122	INFOSYS LTD	61,855	€989,304	0.51%	N/A	N/A
45688CAB3	INGEVITY CORP	300,000	€248,635	0.13%	3.88%	11/01/28
BJXT404	ING GROEP NV	700,000	€703,858	0.37%	1.00%	11/13/30
BZ57390	ING GROEP NV	16,711	€174,050	0.09%	N/A	N/A
458140100	INTEL CORP	10,297	€561,981	0.29%	N/A	N/A
461202103	INTUIT INC	2,674	€873,493	0.45%	N/A	N/A
B28XP76	INVESCO LTD	6,169	€132,675	0.07%	N/A	N/A
BDRTT28	INVESCO MSCI SAUDI ARABIA UCITS ETF	11,693	€245,162	0.13%	N/A	N/A
B599TV6	INVESCO PHYSICAL GOLD ETC	27,970	€3,934,857	2.04%	N/A	N/A
5679591	INVESTOR AB	687	€46,751	0.02%	N/A	N/A
B0R7JF1	IPSEN SA	612	€44,737	0.02%	N/A	N/A
B4TV0D4	IRELAND REP OF	567,276	€701,639	0.36%	5.40%	03/13/25
B6X95T9	IRELAND REP OF	634,000	€709,246	0.37%	3.40%	03/18/24
5933305	ITALY BUONI POLIENNALI DEL TESORO	320,000	€486,694	0.25%	6.00%	05/01/31
7335318	ITALY BUONI POLIENNALI DEL TESORO	337,000	€523,770	0.27%	5.75%	02/01/33
B0MDVB4	ITALY BUONI POLIENNALI DEL TESORO	408,000	€577,021	0.30%	4.00%	02/01/37
B0XPJ59	ITALY BUONI POLIENNALI DEL TESORO	1,033,000	€1,047,219	0.54%	3.75%	08/01/21
B415B86	ITALY BUONI POLIENNALI DEL TESORO	332,000	€541,264	0.28%	5.00%	09/01/40
B9B45S6	ITALY BUONI POLIENNALI DEL TESORO	319,000	€525,692	0.27%	4.75%	09/01/44
BHNV7V8	ITALY BUONI POLIENNALI DEL TESORO	446,000	€477,500	0.25%	1.35%	04/01/30
BHPRQP1	ITALY BUONI POLIENNALI DEL TESORO	366,000	€477,468	0.25%	3.35%	03/01/35
BLKNZS8	ITALY BUONI POLIENNALI DEL TESORO	484,000	€500,186	0.26%	.95%	08/01/30
BMBKK79	ITALY BUONI POLIENNALI DEL TESORO	437,000	€478,973	0.25%	1.65%	12/01/30
BWFGFB2	ITALY BUONI POLIENNALI DEL TESORO	491,000	€537,303	0.28%	1.65%	03/01/32
BYMZ293	ITALY BUONI POLIENNALI DEL TESORO	420,000	€496,807	0.26%	2.45%	09/01/33
2458771	ITAUSA SA	112,895	€176,554	0.09%	N/A	N/A
BYT8154	JAPAN POST INSURANCE CO LTD	2,378	€41,658	0.02%	N/A	N/A
B4Q5ZN4	JAZZ PHARMACEUTICALS PLC	317	€44,433	0.02%	N/A	N/A
445658107	JB HUNT TRANSPORT SERVICES INC	1,324	€189,762	0.10%	N/A	N/A
B1V74X7	JBS SA	11,560	€53,044	0.03%	N/A	N/A
BMNQZP8	JD SPORTS FASHION PLC	11,007	€106,695	0.06%	N/A	N/A
6689533	KAKAKU.COM INC	3,531	€82,421	0.04%	N/A	N/A
B3DF0Y6	KB FINANCIAL GROUP INC	9,539	€402,397	0.21%	N/A	N/A
6248990	KDDI CORP	1,706	€44,824	0.02%	N/A	N/A
493271100	KEYERA CORP	2,621	€46,459	0.02%	N/A	N/A
6490928	KIA CORP	6,990	€439,748	0.23%	N/A	N/A



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494368103	KIMBERLY-CLARK CORP	370	€43,873	0.02%	N/A	N/A
B4PMNY3	KINGDOM OF BELGIUM GOVERNMENT BOND	1,400,829	€1,757,352	0.91%	4.50%	03/28/26
BDFLF70	KINGDOM OF BELGIUM GOVERNMENT BOND	1,682,000	€1,749,336	0.91%	.50%	10/22/24
BJ3KJ80	KINGDOM OF BELGIUM GOVERNMENT BOND	1,699,643	€1,878,863	0.97%	2.60%	06/22/24
3319521	KINGFISHER PLC	53,010	€198,122	0.10%	N/A	N/A
4491235	KINGSPAN GROUP PLC	1,229	€88,660	0.05%	N/A	N/A
482480100	KLA CORP	1,166	€328,526	0.17%	N/A	N/A
7582556	KLEPIERRE SA	3,239	€64,287	0.03%	N/A	N/A
499049104	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	1,989	€81,568	0.04%	N/A	N/A
BD2P9X9	KNORR-BREMSE AG	364	€38,734	0.02%	N/A	N/A
6496681	KONAMI HOLDINGS CORP	1,719	€87,514	0.05%	N/A	N/A
B09M9D2	KONE OYJ	653	€45,513	0.02%	N/A	N/A
BD0Q398	KONINKLIJKE AHOLD DELHAIZE NV	15,009	€356,991	0.19%	N/A	N/A
6654586	KOREA INVESTMENT HOLDINGS CO LTD	692	€44,998	0.02%	N/A	N/A
6495428	KOREA ZINC CO LTD	127	€39,357	0.02%	N/A	N/A
501044101	KROGER CO	8,680	€266,399	0.14%	N/A	N/A
B142S60	KUEHNE + NAGEL INTERNATIONAL AG	976	€237,765	0.12%	N/A	N/A
B05M8B7	LANXESS AG	658	€41,411	0.02%	N/A	N/A
0560399	LEGAL & GENERAL GROUP PLC	13,745	€45,000	0.02%	N/A	N/A
BLF7ZP2	LEGAL & GENERAL GROUP PLC	381,000	€499,281	0.26%	4.50%	11/01/50
B9G6L89	LEG IMMOBILIEN SE	346	€38,809	0.02%	N/A	N/A
526057104	LENNAR CORP	7,033	€607,129	0.31%	N/A	N/A
6218089	LENOVO GROUP LTD	50,421	€61,366	0.03%	N/A	N/A
6520739	LG ELECTRONICS INC	1,484	€169,568	0.09%	N/A	N/A
6344456	LG HOUSEHOLD & HEALTH CARE LTD	113	€134,204	0.07%	N/A	N/A
534187109	LINCOLN NATIONAL CORP	961	€51,030	0.03%	N/A	N/A
B01JCK9	LI NING CO LTD	7,282	€40,625	0.02%	N/A	N/A
BJQNDR3	LLOYDS BANK CORPORATE MARKETS PLC	802,000	€965,544	0.50%	1.75%	07/11/24
539830109	LOCKHEED MARTIN CORP	1,202	€378,748	0.20%	N/A	N/A
548661107	LOWE'S COMPANIES INC	2,568	€416,477	0.22%	N/A	N/A
550021109	LULULEMON ATHLETICA INC	530	€138,623	0.07%	N/A	N/A
B3SPXZ3	LYONDELLBASELL INDUSTRIES NV	483	€42,856	0.02%	N/A	N/A
B02K2M3	M3 INC	2,425	€141,961	0.07%	N/A	N/A
B015YX4	MAGELLAN FINANCIAL GROUP LTD	3,490	€102,724	0.05%	N/A	N/A
2554475	MAGNA INTERNATIONAL INC	2,795	€209,935	0.11%	N/A	N/A
J39584909	MAKITA CORP	3,053	€111,825	0.06%	N/A	N/A
57060D108	MARKETAXESS HOLDINGS INC	321	€136,300	0.07%	N/A	N/A

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574599106	MASCO CORP	3,777	€192,932	0.10%	N/A	N/A
B0VR7W0	MASRAF AL RAYAN QSC	41,676	€41,887	0.02%	N/A	N/A
57636Q104	MASTERCARD INC	176	€53,438	0.03%	N/A	N/A
57772K101	MAXIM INTEGRATED PRODUCTS INC	4,092	€318,838	0.17%	N/A	N/A
4574813	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	5,447	€51,470	0.03%	N/A	N/A
B60DQV3	MEIJI HOLDINGS CO	673	€36,905	0.02%	N/A	N/A
BJN6RL7	MERCK KGAA	800,000	€825,200	0.43%	1.63%	06/25/79
59156R108	METLIFE INC	973	€50,440	0.03%	N/A	N/A
592688105	METTLER-TOLEDO INTERNATIONAL INC	595	€586,394	0.30%	N/A	N/A
BJQNDQ2	M&G PLC	632,000	€786,404	0.41%	3.88%	07/20/49
BKFB1C6	M&G PLC	21,956	€53,501	0.03%	N/A	N/A
594918104	MICROSOFT CORP	14,913	€2,998,369	1.55%	N/A	N/A
6597045	MITSUBISHI ELECTRIC CORP	27,872	€363,253	0.19%	N/A	N/A
6596923	MITSUBISHI GAS CHEMICAL CO INC	3,937	€82,583	0.04%	N/A	N/A
608190104	MOHAWK INDUSTRIES INC	539	€88,393	0.05%	N/A	N/A
BGLP232	MONCLER SPA	875	€42,730	0.02%	N/A	N/A
61174X109	MONSTER BEVERAGE CORP	3,464	€269,079	0.14%	N/A	N/A
615369105	MOODY'S CORP	4,499	€1,145,649	0.59%	N/A	N/A
617446448	MORGAN STANLEY	640	€42,384	0.02%	N/A	N/A
BJK4CT7	MORGAN STANLEY	598,000	€607,856	0.32%	.64%	07/26/24
DDD1106862	MSCI EMGMKT JUN21	25	-€9,652	-0.01%	N/A	06/18/21
55354G100	MSCI INC	2,121	€758,361	0.39%	N/A	N/A
DDD1104748	MSCI WORLD INDEX JUN21	125	€21,319	0.01%	N/A	06/18/21
6563206	MTN GROUP	12,882	€64,514	0.03%	N/A	N/A
6687571	NABTESCO CORP	1,072	€41,830	0.02%	N/A	N/A
6264189	NCISOFT CORP	61	€40,354	0.02%	N/A	N/A
6640400	NEC CORP	936	€47,129	0.02%	N/A	N/A
5633962	NEMETSCHEK AG	706	€38,429	0.02%	N/A	N/A
B06YV46	NESTE OYJ	3,754	€169,999	0.09%	N/A	N/A
6128605	NESTLE INDIA LTD	209	€41,896	0.02%	N/A	N/A
64110W102	NETEASE INC	471	€41,474	0.02%	N/A	N/A
DDD874998	NETFLIX INC	491,000	€563,073	0.29%	3.63%	05/15/27
BWH59B5	NETHERLANDS GOVERNMENT BOND	1,782,490	€1,851,115	0.96%	.25%	07/15/25
BFLVPR8	NEW ZEALAND GOVERNMENT BOND	2,830,000	€1,875,041	0.97%	3.00%	04/20/29
B63QM77	NEXON CO LTD	1,690	€46,763	0.02%	N/A	N/A
3208986	NEXT PLC	1,200	€110,901	0.06%	N/A	N/A
6647133	NICE LTD	197	€36,561	0.02%	N/A	N/A
B1DN466	NIHON M&A CENTER INC	3,628	€83,916	0.04%	N/A	N/A
6639550	NINTENDO CO LTD	510	€245,131	0.13%	N/A	N/A
BMV7YY5	NIPPON LIFE INSURANCE CO	300,000	€243,039	0.13%	2.75%	01/21/51

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6641373	NIPPON TELEGRAPH & TELEPHONE CORP	1,804	€39,693	0.02%	N/A	N/A
6641588	NISSAN CHEMICAL CORP	1,503	€68,574	0.04%	N/A	N/A
6644800	NITORI HOLDINGS CO LTD	1,335	€220,522	0.11%	N/A	N/A
6641801	NITTO DENKO CORP	4,119	€301,098	0.16%	N/A	N/A
BNG8PQ9	NN GROUP NV	4,348	€180,866	0.09%	N/A	N/A
6643108	NOMURA HOLDINGS INC	9,061	€40,940	0.02%	N/A	N/A
6390921	NOMURA RESEARCH INSTITUTE LTD	1,397	€37,011	0.02%	N/A	N/A
BLKQFC1	NORWAY GOVERNMENT BOND	20,354,000	€2,014,790	1.04%	1.38%	08/19/30
6346333	NOVATEK MICROELECTRONICS CORP	9,848	€171,510	0.09%	N/A	N/A
BHC8X90	NOVO NORDISK A/S	9,158	€526,251	0.27%	N/A	N/A
629377508	NRG ENERGY INC	4,124	€132,689	0.07%	N/A	N/A
67066G104	NVIDIA CORP	1,410	€642,000	0.33%	N/A	N/A
62944T105	NVR INC	12	€48,208	0.02%	N/A	N/A
6656407	OBAYASHI CORP	5,864	€45,900	0.02%	N/A	N/A
679580100	OLD DOMINION FREIGHT LINE INC	1,608	€329,662	0.17%	N/A	N/A
4651459	OMV AG	1,128	€48,745	0.03%	N/A	N/A
6660107	ONO PHARMACEUTICAL CO LTD	1,680	€37,467	0.02%	N/A	N/A
68389X105	ORACLE CORP	8,804	€526,821	0.27%	N/A	N/A
6141680	ORACLE CORP JAPAN	717	€59,856	0.03%	N/A	N/A
67103H107	O'REILLY AUTOMOTIVE INC	609	€263,433	0.14%	N/A	N/A
BDVLJ72	ORION CORP/REPUBLIC OF KOREA	451	€44,771	0.02%	N/A	N/A
B17NY40	ORION OYJ	1,876	€64,095	0.03%	N/A	N/A
6661768	OSAKA GAS CO LTD	6,627	€110,283	0.06%	N/A	N/A
6267058	OTSUKA CORP	1,013	€40,505	0.02%	N/A	N/A
B5LTM93	OTSUKA HOLDINGS CO LTD	1,177	€42,566	0.02%	N/A	N/A
690742101	OWENS CORNING	1,688	€132,561	0.07%	N/A	N/A
695156109	PACKAGING CORP OF AMERICA	1,532	€175,690	0.09%	N/A	N/A
K7681L102	PANDORA A/S	2,653	€241,965	0.13%	N/A	N/A
70137W108	PARKLAND CORP	2,019	€51,737	0.03%	N/A	N/A
B119QG0	PARTNERS GROUP HOLDING AG	481	€524,265	0.27%	N/A	N/A
714046109	PERKINELMER INC	1,688	€184,670	0.10%	N/A	N/A
0682538	PERSIMMON PLC	8,026	€277,213	0.14%	N/A	N/A
B3CY709	PERSOL HOLDINGS CO LTD	3,044	€51,024	0.03%	N/A	N/A
BG10BH4	PETROLEOS MEXICANOS	300,000	€267,760	0.14%	6.50%	03/13/27
6703972	PETRONAS GAS BHD	12,081	€39,766	0.02%	N/A	N/A
6706250	PICC PROPERTY & CASUALTY CO LTD	116,920	€86,754	0.04%	N/A	N/A
723787107	PIONEER NATURAL RESOURCES CO	367	€49,705	0.03%	N/A	N/A
5810066	POLSKI KONCERN NAFTOWY ORLEN SA	2,998	€41,012	0.02%	N/A	N/A
BKMG3B7	PORTUGAL OBRIGACOES DO TESOURO OT	586,000	€600,168	0.31%	.48%	10/18/30

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B00D9P6	PROXIMUS SADP	2,639	€48,963	0.03%	N/A	N/A
B1W4V69	PRYSMIAN SPA	2,938	€81,348	0.04%	N/A	N/A
B1359J0	PTT EXPLORATION & PRODUCTION PCL	14,800	€46,107	0.02%	N/A	N/A
74460D109	PUBLIC STORAGE	1,352	€284,500	0.15%	N/A	N/A
745867101	PULTEGROUP INC	6,878	€307,578	0.16%	N/A	N/A
747525103	QUALCOMM INC	2,736	€309,355	0.16%	N/A	N/A
5228658	RANDSTAD NV	3,043	€182,146	0.09%	N/A	N/A
BQRRZ00	RECRUIT HOLDINGS CO LTD	1,165	€48,785	0.03%	N/A	N/A
BD6FXN3	RED ELECTRICA CORP SA	2,554	€38,631	0.02%	N/A	N/A
B2B0DG9	RELX PLC	2,016	€43,115	0.02%	N/A	N/A
BYNQMB7	REPUBLIC OF AUSTRIA	1,739,000	€1,881,702	0.98%	1.20%	10/20/25
B5ZTSV3	REPUBLIC OF AUSTRIA GOVERNMENT BOND	1,445,000	€1,837,985	0.95%	4.85%	03/15/26
BN40JT8	REPUBLIC OF AUSTRIA GOVERNMENT BOND	1,728,000	€1,869,700	0.97%	1.65%	10/21/24
BC9ZH86	RICHTER GEDEON NYRT	1,999	€50,259	0.03%	N/A	N/A
6740582	RINNAI CORP	451	€43,137	0.02%	N/A	N/A
6220103	RIO TINTO LTD	8,353	€602,030	0.31%	N/A	N/A
0718875	RIO TINTO PLC	5,134	€333,974	0.17%	N/A	N/A
2345390	RITCHIE BROS AUCTIONEERS INC	707	€35,303	0.02%	N/A	N/A
770323103	ROBERT HALF INTERNATIONAL INC	2,781	€185,147	0.10%	N/A	N/A
7110388	ROCHE HOLDING AG	2,619	€723,610	0.38%	N/A	N/A
773903109	ROCKWELL AUTOMATION INC	1,287	€291,324	0.15%	N/A	N/A
775711104	ROLLINS INC	3,702	€108,662	0.06%	N/A	N/A
6773812	SAMSUNG ELECTRONICS CO LTD	3,829	€212,257	0.11%	N/A	N/A
5843329	SARTORIUS AG	122	€51,866	0.03%	N/A	N/A
BYZ2QP5	SARTORIUS STEDIM BIOTECH	437	€153,361	0.08%	N/A	N/A
B11TCY0	SCHINDLER HOLDING AG	1,008	€252,595	0.13%	N/A	N/A
806857108	SCHLUMBERGER NV	1,982	€45,956	0.02%	N/A	N/A
5554041	SECURITAS AB	5,504	€79,839	0.04%	N/A	N/A
B679Q36	SEEGENE INC	465	€45,848	0.02%	N/A	N/A
784117103	SEI INVESTMENTS CO	1,964	€102,047	0.05%	N/A	N/A
6793906	SEKISUI HOUSE LTD	11,024	€202,215	0.10%	N/A	N/A
B00ZQQ2	SES SA	5,343	€36,144	0.02%	N/A	N/A
B0FS5D6	SEVEN & I HOLDINGS CO LTD	1,380	€47,521	0.02%	N/A	N/A
4824778	SGS SA	108	€261,731	0.14%	N/A	N/A
824348106	SHERWIN-WILLIAMS CO	598	€376,352	0.20%	N/A	N/A
6804820	SHIMANO INC	770	€156,830	0.08%	N/A	N/A
6397502	SHINHAN FINANCIAL GROUP CO LTD	5,873	€166,943	0.09%	N/A	N/A
6804682	SHIONOGI & CO LTD	912	€41,985	0.02%	N/A	N/A
BL0L913	SIBANYE STILLWATER LTD	16,728	€63,497	0.03%	N/A	N/A

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
BKP6HK1	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	470,000	€468,561	0.24%	.50%	09/05/34
828806109	SIMON PROPERTY GROUP INC	1,260	€122,244	0.06%	N/A	N/A
6303866	SINGAPORE EXCHANGE LTD	20,929	€132,365	0.07%	N/A	N/A
B1Q3J35	SKF AB	3,075	€74,625	0.04%	N/A	N/A
78392BAB3	SK HYNIX INC	600,000	€504,094	0.26%	1.50%	01/19/26
83088M102	SKYWORKS SOLUTIONS INC	3,943	€616,945	0.32%	N/A	N/A
6818843	SM PRIME HOLDINGS INC	62,622	€38,563	0.02%	N/A	N/A
833034101	SNAP-ON INC	1,233	€242,614	0.13%	N/A	N/A
BKPVG65	SOCIETE GENERALE SA	400,000	€413,238	0.21%	1.25%	06/12/30
DDD697664	SOCIETE GENERALE SA	5,531,008	-€116,370	-0.06%	N/A	02/28/22
7062713	SODEXO SA	597	€48,774	0.03%	N/A	N/A
4820301	SOFINA SA	153	€44,109	0.02%	N/A	N/A
BF5M0K5	SOFTBANK CORP	3,897	€43,233	0.02%	N/A	N/A
6546359	SOHGO SECURITY SERVICES CO LTD	911	€36,762	0.02%	N/A	N/A
7156036	SONOVA HOLDING AG	198	€44,764	0.02%	N/A	N/A
DDD1075787	S&P500 EMINI FUT JUN21	27	€17,383	0.01%	N/A	06/18/21
DDD1040528	S&P 500 INDEX	10	€29,633	0.02%	N/A	12/17/21
DDD1041145	S&P 500 INDEX	13	€33,756	0.02%	N/A	12/17/21
DDD1042750	S&P 500 INDEX	19	€53,954	0.03%	N/A	12/17/21
BFX1703	SPAIN GOVERNMENT BOND	355,000	€480,600	0.25%	2.70%	10/31/48
BYZK819	SPAIN GOVERNMENT BOND	253,000	€405,413	0.21%	3.45%	07/30/66
B05L4R2	SPAIN (KINGDOM OF)	306,000	€465,385	0.24%	4.20%	01/31/37
BYXQMJ5	SPAIN (KINGDOM OF)	444,000	€541,358	0.28%	2.35%	07/30/33
E4R46CBB2	SPAIN (KINGDOM OF)	258,000	€477,565	0.25%	5.15%	10/31/44
78409V104	S&P GLOBAL INC	6,308	€1,898,182	0.98%	N/A	N/A
852061AS9	SPRINT COMMUNICATIONS INC	364,000	€332,524	0.17%	6.00%	11/15/22
6309262	SQUARE ENIX HOLDINGS CO LTD	910	€43,161	0.02%	N/A	N/A
857477103	STATE STREET CORP	559	€40,047	0.02%	N/A	N/A
858119100	STEEL DYNAMICS INC	3,428	€148,386	0.08%	N/A	N/A
BMD8F98	STELLANTIS NV	11,392	€171,791	0.09%	N/A	N/A
B3B8D04	SUEZ SA	5,015	€90,571	0.05%	N/A	N/A
2566124	SUN LIFE FINANCIAL INC	6,727	€289,933	0.15%	N/A	N/A
B1V7L36	SUPERMAX CORP BHD	35,420	€27,790	0.01%	N/A	N/A
86964WAJ1	SUZANO AUSTRIA GMBH	350,000	€307,597	0.16%	3.75%	01/15/31
87165B103	SYNCHRONY FINANCIAL	2,793	€96,843	0.05%	N/A	N/A
871607107	SYNOPSIS INC	329	€69,517	0.04%	N/A	N/A
6660204	TAIHEIYO CEMENT CORP	2,756	€61,927	0.03%	N/A	N/A
6889106	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	111,838	€2,013,609	1.04%	N/A	N/A
874054109	TAKE-TWO INTERACTIVE SOFTWARE INC	884	€133,204	0.07%	N/A	N/A

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87612E106	TARGET CORP	11,386	€1,923,186	1.00%	N/A	N/A
B01NPJ1	TATA CONSULTANCY SERVICES LTD	5,850	€217,263	0.11%	N/A	N/A
6744294	T&D HOLDINGS INC	8,627	€94,664	0.05%	N/A	N/A
B0190C7	TECHTRONIC INDUSTRIES CO LTD	12,642	€184,823	0.10%	N/A	N/A
6880507	TEIJIN LTD	3,093	€45,507	0.02%	N/A	N/A
BKF07J2	TELEFONICA EMISIONES SA	710,000	€778,358	0.40%	1.96%	07/01/39
BD4T6W7	TELKOM INDONESIA PERSERO TBK PT	213,477	€42,969	0.02%	N/A	N/A
G87572163	TENCENT HOLDINGS LTD	13,826	€940,967	0.49%	N/A	N/A
880770102	TERADYNE INC	2,631	€273,005	0.14%	N/A	N/A
BWK1QB9	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV	664,000	€624,462	0.32%	1.88%	03/31/27
882508104	TEXAS INSTRUMENTS INC	13,687	€2,205,863	1.14%	N/A	N/A
B02L3W3	THE BERKELEY GROUP HOLDINGS PLC	2,162	€112,866	0.06%	N/A	N/A
B8C3BL0	THE SAGE GROUP PLC	6,531	€47,048	0.02%	N/A	N/A
6903556	TINGYI CAYMAN ISLANDS HOLDING CORP	34,530	€54,143	0.03%	N/A	N/A
6895222	TOHO GAS CO LTD	742	€39,046	0.02%	N/A	N/A
6895266	TOHOKU ELECTRIC POWER CO INC	6,079	€49,018	0.03%	N/A	N/A
6895675	TOKYO ELECTRON LTD	947	€350,998	0.18%	N/A	N/A
6895448	TOKYO GAS CO LTD	6,657	€126,473	0.07%	N/A	N/A
B05L892	TOP GLOVE CORP BHD	103,955	€96,739	0.05%	N/A	N/A
6897024	TOPPAN PRINTING CO LTD	3,533	€51,077	0.03%	N/A	N/A
6900289	TOSOH CORP	6,397	€104,479	0.05%	N/A	N/A
BM9TVJ7	TOTAL SE	300,000	€300,650	0.16%	1.63%	01/25/70
6899967	TOYO SUISAN KAISHA LTD	1,008	€36,076	0.02%	N/A	N/A
892356106	TRACTOR SUPPLY CO	1,534	€231,646	0.12%	N/A	N/A
6125286	TREND MICRO INC	2,477	€106,033	0.05%	N/A	N/A
BK598Z2	TRIVIUM PACKAGING FINANCE BV	345,000	€354,425	0.18%	3.75%	08/15/26
74144T108	T ROWE PRICE GROUP INC	5,537	€810,258	0.42%	N/A	N/A
902681105	UGI CORP	1,488	€52,038	0.03%	N/A	N/A
6687184	UNILEVER INDONESIA TBK PT	102,413	€39,533	0.02%	N/A	N/A
91086QBC1	UNITED MEXICAN STATES	1,000	€919	0.00%	4.00%	10/02/23
6916628	UNITED MICROELECTRONICS CORP	86,287	€132,321	0.07%	N/A	N/A
911312106	UNITED PARCEL SERVICE INC	8,163	€1,183,326	0.61%	N/A	N/A
911363109	UNITED RENTALS INC	658	€184,783	0.10%	N/A	N/A
911365BG8	UNITED RENTALS NORTH AMERICA INC	419,000	€376,826	0.20%	4.88%	01/15/28
913903100	UNIVERSAL HEALTH SERVICES INC	807	€91,796	0.05%	N/A	N/A
BD5DFY3	UTAH ACQUISITION SUB INC	512,000	€548,478	0.28%	2.25%	11/22/24
2196286	VALE SA	16,509	€245,096	0.13%	N/A	N/A
DDD632084	VARIATION MARGIN-JPMORGAN-EUR	1,073,217	€1,073,217	0.56%	N/A	02/20/49
DDD632094	VARIATION MARGIN-JPMORGAN-JPY	-630	-€4	0.00%	N/A	02/20/49

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922475108	VEEVA SYSTEMS INC	857	€190,920	0.10%	N/A	N/A
4031879	VEOLIA ENVIRONNEMENT SA	7,316	€160,048	0.08%	N/A	N/A
BMYDNG5	VERISURE HOLDING AB	500,000	€504,771	0.26%	3.25%	02/15/27
92532F100	VERTEX PHARMACEUTICALS INC	186	€34,084	0.02%	N/A	N/A
B3N0H17	VIPSHOP HOLDINGS LTD	3,782	€96,303	0.05%	N/A	N/A
92840M102	VISTRA CORP	2,504	€37,752	0.02%	N/A	N/A
B65B4D0	VODACOM GROUP LTD	6,693	€48,791	0.03%	N/A	N/A
BMTCWV5	VOLKSWAGEN INTERNATIONAL FINANCE NV	400,000	€428,567	0.22%	3.50%	06/17/69
931142EJ8	WALMART INC	619,000	€531,265	0.28%	3.13%	06/23/21
931142EQ2	WALMART INC	201,000	€175,651	0.09%	2.38%	09/24/29
2945422	WEG SA	5,314	€60,041	0.03%	N/A	N/A
6743956	WEICHAI POWER CO LTD	23,605	€50,533	0.03%	N/A	N/A
B3CF1G6	WELCIA HOLDINGS CO LTD	1,342	€39,264	0.02%	N/A	N/A
BDCPY56	WELLS FARGO & CO	590,000	€716,869	0.37%	2.00%	07/28/25
BK4NRM5	WESTLAKE CHEMICAL CORP	704,000	€734,116	0.38%	1.63%	07/17/29
955306105	WEST PHARMACEUTICAL SERVICES INC	996	€239,332	0.12%	N/A	N/A
BLLHKZ1	WH GROUP LTD	148,400	€102,814	0.05%	N/A	N/A
B17KC69	WILMAR INTERNATIONAL LTD	13,399	€46,144	0.02%	N/A	N/A
6206051	WIPRO LTD	19,869	€96,115	0.05%	N/A	N/A
5671519	WOLTERS KLUWER NV	4,168	€308,698	0.16%	N/A	N/A
BGHWH98	WOORI FINANCIAL GROUP INC	5,694	€43,498	0.02%	N/A	N/A
384802104	WW GRAINGER INC	813	€277,965	0.14%	N/A	N/A
6985026	YAMADA HOLDINGS CO LTD	18,965	€87,401	0.05%	N/A	N/A
7751259	YARA INTERNATIONAL ASA	1,764	€78,364	0.04%	N/A	N/A
BQV0SV7	ZALANDO SE	1,183	€98,848	0.05%	N/A	N/A
98980L101	ZOOM VIDEO COMMUNICATIONS INC	388	€106,306	0.06%	N/A	N/A
B292RC1	ZOZO INC	2,709	€68,436	0.04%	N/A	N/A

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